



**KEITH KNOX**  
TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

**HILDA L. SOLIS**  
First District

**HOLLY J. MITCHELL**  
Second District

**LINDSEY P. HORVATH**  
Third District

**JANICE HAHN**  
Fourth District

**KATHRYN BARGER**  
Fifth District

August 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 *Elizabeth B. Ginsberg for*  
Treasurer and Tax Collector

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

The Report of Investments for the month of July 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 July 2023 were in accordance with the California Government Code and conform to the TTC's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:bp

## Attachments

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

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

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 07/31/23		
At Cost	\$ 50,719,494,798	\$ 306,565,384
At Market	\$ 47,963,517,159	\$ 281,681,118
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.22%	0.00%
United States Government and Agency Obligations	71.09%	85.63%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.61%	0.00%
Municipal Obligations	0.06%	0.81%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.56%
1-60 days	34.64%	0.00%
61 days-1 year	23.44%	28.27%
Over 1 year	41.92%	71.73%
Weighted Average Days to Maturity	798	

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

**SCHEDULE A1**

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2023:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	23.61%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	AA-	Aa2	AA	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.22%
U.S. Agency Securities	AA+	Aaa	AAA	51.90%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.61%
U.S. Treasury Bills	AA+	Aaa	AAA	13.58%
				<u>100.00%</u>

<u>SPI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.56%
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	72.60%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.03%
U.S. Treasury Bills	-	-	-	0.00%
				<u>100.00%</u>

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

**SCHEDULE B**

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

Investment Balance 07/31/23	\$ 50,719,494,798
Market Value at 07/31/23	\$ 47,963,517,159
Average Daily Balance	\$ 52,123,035,124
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	\$ 170,162,039
Earnings for the Past 12 Months	\$ 1,553,421,232
Earnings Rate for the Month	3.84%

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

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 32,704,105.39
Bank of the West - Concentration	\$ 104,241,983.07 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 99,431,115.80 (B)
Union Bank- Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 236,377,204.26</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. The remaining negative balance at JP Morgan Chase primarily resulted from July 31, 2023, projected deposit estimate that exceeded the actual treasurer's deposit for the day. This corrected itself the following month.



TREASURER'S ACTIVITY FOR JULY 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 July 2023

Total Deposits	\$	4,881,346,092.66
Total Disbursements	\$	8,695,945,682.10
Discretionary Funds Liquidity Withdrawal Ratio:		
As of July 31, 2023		1.88

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>
August	\$ 9,513,262,000.00	\$ 4,332,500,000.00	\$ 6,326,600,000.00	\$ 7,519,162,000.00
September	\$ 8,318,569,000.00	\$ 5,616,900,000.00	\$ 6,495,700,000.00	\$ 14,958,931,000.00
October	\$ 7,893,615,000.00	\$ 6,507,500,000.00	\$ 6,167,300,000.00	\$ 23,192,746,000.00
November	\$ 1,803,346,000.00	\$ 7,529,700,000.00	\$ 5,959,900,000.00	\$ 26,565,892,000.00
December	\$ 600,000,000.00	\$ 12,973,300,000.00	\$ 7,885,000,000.00	\$ 32,254,192,000.00
January	\$ 100,000,000.00	\$ 4,804,200,000.00	\$ 8,168,800,000.00	\$ 28,989,592,000.00

## 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 July 2023, the Treasurer placed \$183.83 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 JULY 2023  
COMPLIANCE REPORT

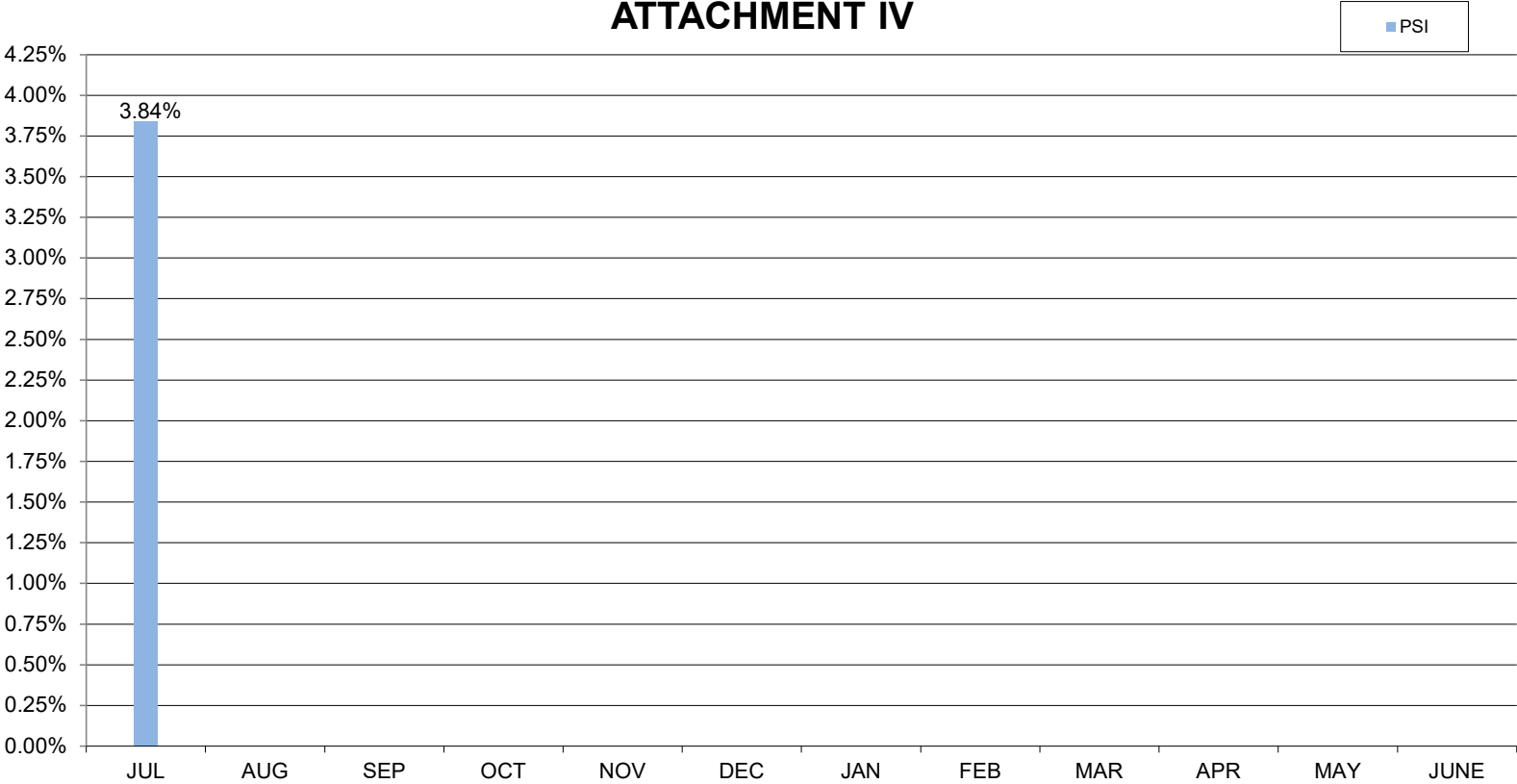
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of July 2023

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
7/1/2023	\$	54,578,332,709.51	\$	306,218,194.21
7/2/2023		54,582,518,104.71		306,218,968.95
7/3/2023		53,920,525,652.79		306,219,743.69
7/4/2023		53,924,625,170.35		306,220,518.41
7/5/2023		53,518,365,781.69		306,221,293.14
7/6/2023		53,124,516,172.46		306,222,067.87
7/7/2023		52,796,813,475.78		306,222,842.60
7/8/2023		52,800,771,781.57		306,223,617.33
7/9/2023		52,804,730,087.36		306,224,392.06
7/10/2023		52,461,765,240.79		306,225,166.79
7/11/2023		52,290,278,448.90		306,225,941.52
7/12/2023		52,084,585,971.75		306,226,716.25
7/13/2023		52,048,567,515.82		306,227,490.98
7/14/2023		51,663,087,442.93		306,573,134.92
7/15/2023		51,666,916,258.94		306,573,909.64
7/16/2023		51,670,745,074.95		306,574,684.37
7/17/2023		51,460,401,472.25		306,575,459.09
7/18/2023		51,432,140,179.13		306,576,233.83
7/19/2023		51,282,075,043.15		306,577,008.56
7/20/2023		51,127,120,503.34		306,577,783.29
7/21/2023		51,045,440,138.25		306,557,636.21
7/22/2023		51,049,198,718.06		306,558,410.94
7/23/2023		51,052,957,297.86		306,559,185.67
7/24/2023		50,882,166,804.54		306,559,960.40
7/25/2023		50,796,809,463.94		306,560,735.13
7/26/2023		50,769,029,692.46		306,561,509.86
7/27/2023		52,268,473,409.35		306,562,284.59
7/28/2023		51,993,316,872.07		306,563,059.32
7/29/2023		51,997,212,146.32		306,563,834.06
7/30/2023		52,001,107,420.57		306,564,608.80
7/31/2023		50,719,494,797.75		306,565,383.52
	<b>\$</b>	<b>52,123,035,124.17</b>	<b>\$</b>	<b>306,422,637.94</b>

**LOS ANGELES COUNTY TREASURER  
EARNINGS RATE ON INVESTMENTS  
FISCAL YEAR 2023-24  
ATTACHMENT IV**





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

	<b>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</b>	<b>SPECIFIC PURPOSE INVESTMENT</b>
Revenues:		
Interest Earnings	\$ 49,653,889	\$ 834,310
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>120,508,150</u>	<u>24,016</u>
Total Revenues	<u>\$ 170,162,039</u>	<u>\$ 858,326</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>11,988</u>
	<u>\$ -</u>	<u>\$ 11,988</u>
NET INCOME	<u>\$ 170,162,039</u>	<u>\$ 846,338</u>

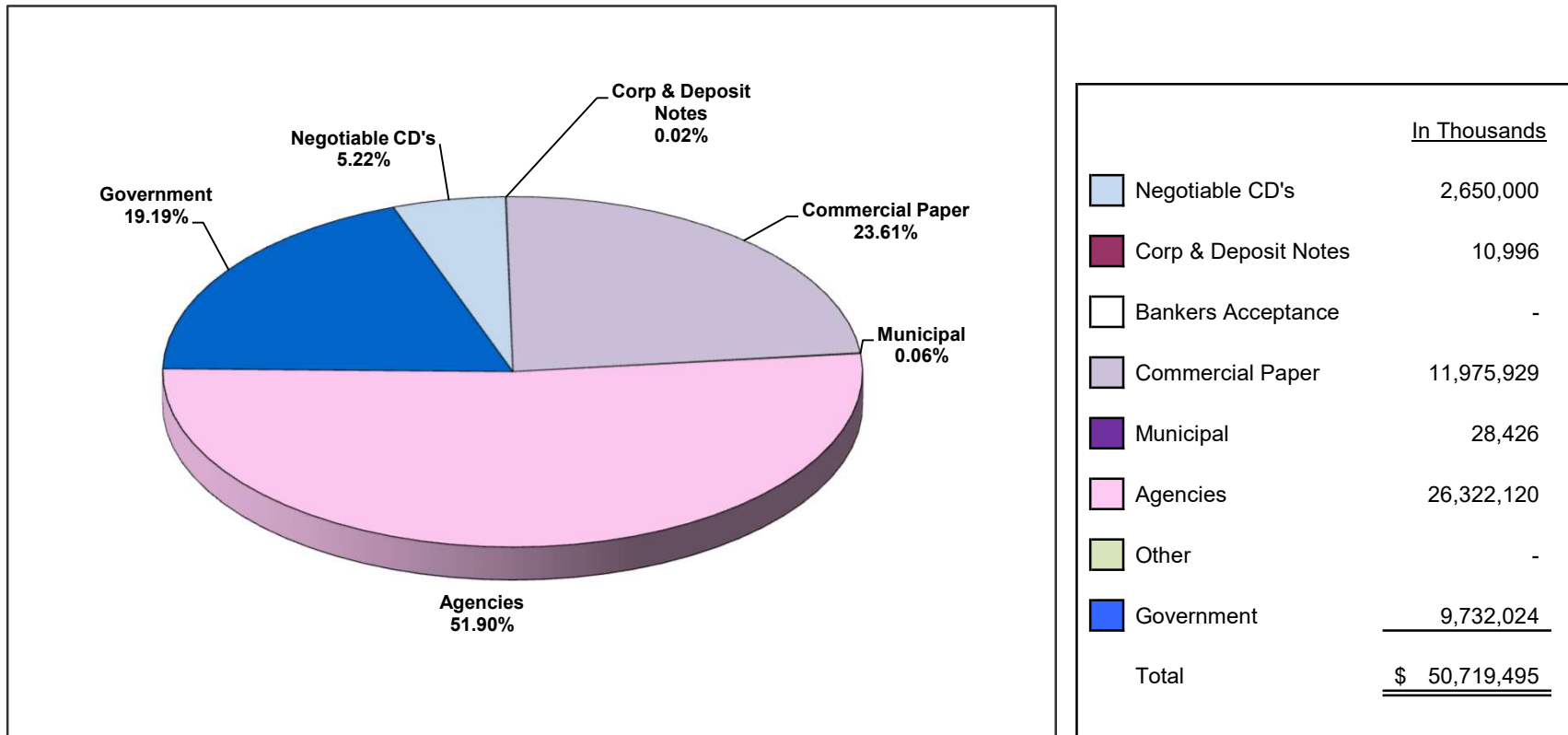
\*Estimated and later adjusted.

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

**PSI PORTFOLIO PARTICIPATION COMPOSITION**

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	55.06%	
Los Angeles County and Related Entities	38.22%	
Consolidated Sanitation Districts		1.98%
Metropolitan Transportation Authority		1.19%
Miscellaneous Agencies Pooled Investments		1.11%
South Coast Air Quality Management District		2.29%
Miscellaneous		0.01%
Subtotal	<u>93.28%</u>	<u>6.58%</u>
County Bond Proceeds and Repayment Funds		0.14%
<b>Grand Total</b>	<b><u>93.28%</u></b>	<b><u>6.72%</u></b>

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1062046451	FHLBANKS D NOTE 10/04/23	07/05/2023	10/04/2023	5.20000	50,000,000.00	49,342,777.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1062046469	FHLBANKS D NOTE 10/04/23	07/05/2023	10/04/2023	5.20000	50,000,000.00	49,342,777.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1063170213	FANNIE MAE D NOTE 09/08/23	07/05/2023	09/08/2023	5.06000	50,000,000.00	49,543,194.44	0.00	PIPER SANDLER COMPANIES
NTRD	1063170218	FANNIE MAE D NOTE 09/08/23	07/05/2023	09/08/2023	5.06000	50,000,000.00	49,543,194.44	0.00	PIPER SANDLER COMPANIES
NTRD	1063191000	FREDDIE MAC 5.900 07/19/27 '24 MTN	07/19/2023	07/19/2027	5.90000	25,000,000.00	25,000,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1063191001	FREDDIE MAC 5.850 07/26/27 '24 MTN	07/27/2023	07/26/2027	5.85000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1063792568	FANNIE MAE D NOTE 09/07/23	07/06/2023	09/07/2023	5.06500	50,000,000.00	49,556,812.50	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1063792573	FHLBANKS D NOTE 10/06/23	07/07/2023	10/06/2023	5.20000	50,000,000.00	49,342,777.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1063792575	FHLBANKS D NOTE 10/06/23	07/07/2023	10/06/2023	5.20000	50,000,000.00	49,342,777.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1063792577	FANNIE MAE D NOTE 09/07/23	07/06/2023	09/07/2023	5.06500	50,000,000.00	49,556,812.50	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1063794965	FREDDIE MAC 6.050 07/26/27 '24 MTN	07/27/2023	07/26/2027	6.05000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1063794966	FREDDIE MAC 6.050 07/26/27 '24 MTN	07/27/2023	07/26/2027	6.05000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1064289357	FHLBANKS D NOTE 09/13/23	07/07/2023	09/13/2023	5.07000	39,649,000.00	39,269,294.74	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1064302239	FEDERAL FARM 5.430 07/14/28 '25	07/14/2023	07/14/2028	5.43000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1065086356	FHLBANKS D NOTE 07/11/23 MATD	07/10/2023	07/11/2023	5.00000	32,622,000.00	32,617,469.17	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1065086358	FANNIE MAE D NOTE 09/08/23	07/10/2023	09/08/2023	5.08000	50,000,000.00	49,576,666.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1065665011	FANNIE MAE D NOTE 09/08/23	07/11/2023	09/08/2023	5.09500	50,000,000.00	49,582,493.06	0.00	BANCROFT CAPITAL, LLC
NTRD	1065665012	FHLBANKS D NOTE 07/12/23 MATD	07/11/2023	07/12/2023	4.99999	5,840,000.00	5,839,188.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1065665013	FHLBANKS D NOTE 07/12/23 MATD	07/11/2023	07/12/2023	5.00000	50,000,000.00	49,993,055.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1065673671	FREDDIE MAC 5.730 07/26/27 '24 MTN	07/27/2023	07/26/2027	5.73000	50,000,000.00	50,000,000.00	0.00	BARCLAYS CAPITAL INC
NTRD	1066159013	FANNIE MAE D NOTE 09/11/23	07/12/2023	09/11/2023	5.09500	50,000,000.00	49,568,340.28	0.00	BLAYLOCK VAN, LLC
NTRD	1066660565	FANNIE MAE D NOTE 09/13/23	07/13/2023	09/13/2023	5.10000	50,000,000.00	49,560,833.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1066660568	FANNIE MAE D NOTE 09/15/23	07/13/2023	09/15/2023	5.10000	50,000,000.00	49,546,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1067192402	FANNIE MAE D NOTE 09/18/23	07/14/2023	09/18/2023	5.11000	50,000,000.00	49,531,583.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1068082899	FEDERAL FARM D NOTE 09/20/23	07/17/2023	09/20/2023	5.18000	20,000,000.00	19,812,944.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1068082900	FEDERAL FARM D NOTE 09/20/23	07/17/2023	09/20/2023	5.18000	50,000,000.00	49,532,361.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1068082902	FHLBANKS D NOTE 09/20/23	07/17/2023	09/20/2023	5.16000	39,353,000.00	38,986,361.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1069448882	FHLBANKS D NOTE 09/20/23	07/18/2023	09/20/2023	5.18000	23,081,000.00	22,868,449.64	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1069448883	FANNIE MAE D NOTE 09/18/23	07/18/2023	09/18/2023	5.13500	50,000,000.00	49,557,819.44	0.00	BANCROFT CAPITAL, LLC
NTRD	1069973716	FHLBANKS D NOTE 07/24/23 MATD	07/19/2023	07/24/2023	5.02000	50,000,000.00	49,965,138.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1069973719	FHLBANKS D NOTE 07/24/23 MATD	07/19/2023	07/24/2023	5.02000	50,000,000.00	49,965,138.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1070530099	FHLBANKS D NOTE 10/02/23	07/20/2023	10/02/2023	5.22000	50,000,000.00	49,463,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1070530100	FHLBANKS D NOTE 07/24/23 MATD	07/20/2023	07/24/2023	5.02000	50,000,000.00	49,972,111.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1070530101	FHLBANKS D NOTE 10/02/23	07/20/2023	10/02/2023	5.22000	50,000,000.00	49,463,500.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1070530102	FHLBANKS D NOTE 07/24/23 MATD	07/20/2023	07/24/2023	5.02000	15,885,000.00	15,876,139.70	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1071177785	FREDDIE MAC D NOTE 10/02/23	07/21/2023	10/02/2023	5.14000	50,000,000.00	49,478,861.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1071177789	FEDERAL FARM D NOTE 10/25/23	07/21/2023	10/25/2023	5.25000	50,000,000.00	49,300,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1071177790	FREDDIE MAC D NOTE 10/02/23	07/21/2023	10/02/2023	5.14000	50,000,000.00	49,478,861.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1071595367	FREDDIE MAC D NOTE 10/04/23	07/24/2023	10/04/2023	5.15500	50,000,000.00	49,484,500.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1071595369	FREDDIE MAC D NOTE 10/04/23	07/24/2023	10/04/2023	5.15500	4,120,000.00	4,077,522.80	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1071595370	FEDERAL FARM D NOTE 10/13/23	07/24/2023	10/13/2023	5.23000	30,000,000.00	29,646,975.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1071596096	FREDDIE MAC 5.050 07/26/28 '24 MTN	07/27/2023	07/26/2028	5.05000	50,000,000.00	49,600,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1072147158	FREDDIE MAC D NOTE 10/02/23	07/25/2023	10/02/2023	5.16000	50,000,000.00	49,505,500.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1072147159	FREDDIE MAC D NOTE 10/02/23	07/25/2023	10/02/2023	5.16000	50,000,000.00	49,505,500.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1072147161	FHLBANKS D NOTE 09/20/23	07/27/2023	09/20/2023	5.23500	50,000,000.00	49,600,104.17	0.00	MIZUHO SECURITIES USA LLC
NTRD	1072147162	FHLBANKS D NOTE 09/20/23	07/27/2023	09/20/2023	5.23500	50,000,000.00	49,600,104.17	0.00	MIZUHO SECURITIES USA LLC
NTRD	1072147163	FHLBANKS D NOTE 10/25/23	07/27/2023	10/25/2023	5.27000	50,000,000.00	49,341,250.00	0.00	PIPER SANDLER COMPANIES
NTRD	1072147164	FHLBANKS D NOTE 10/25/23	07/27/2023	10/25/2023	5.27000	50,000,000.00	49,341,250.00	0.00	PIPER SANDLER COMPANIES
NTRD	1073789126	FHLBANKS D NOTE 10/02/23	07/26/2023	10/02/2023	5.18000	50,000,000.00	49,510,777.78	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1073789128	FEDERAL FARM D NOTE 08/30/23	07/26/2023	08/30/2023	5.27000	50,000,000.00	49,743,819.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1073789131	FEDERAL FARM D NOTE 08/30/23	07/26/2023	08/30/2023	5.27000	10,000,000.00	9,948,763.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1073789133	FANNIE MAE D NOTE 08/22/23	07/26/2023	08/22/2023	5.15000	50,000,000.00	49,806,875.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1074287214	FREDDIE MAC D NOTE 10/04/23	07/27/2023	10/04/2023	5.17500	50,000,000.00	49,504,062.50	0.00	SIEBERT WILLIAMS SHANK & CO. LLC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1074287215	FREDDIE MAC D NOTE 10/04/23	07/27/2023	10/04/2023	5.17500	50,000,000.00	49,504,062.50	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1074287216	FEDERAL FARM D NOTE 10/06/23	07/27/2023	10/06/2023	5.20000	50,000,000.00	49,487,222.22	0.00	MIZUHO SECURITIES USA LLC
NTRD	1074287217	FHLBANKS D NOTE 10/31/23	07/27/2023	10/31/2023	5.24500	50,000,000.00	49,300,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1074292963	FANNIE MAE D NOTE 08/31/23	07/27/2023	08/31/2023	5.15000	50,000,000.00	49,749,652.78	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1074292964	FANNIE MAE D NOTE 08/31/23	07/27/2023	08/31/2023	5.15000	50,000,000.00	49,749,652.78	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1074292966	FREDDIE MAC D NOTE 09/26/23	07/27/2023	09/26/2023	5.17000	50,000,000.00	49,561,986.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1074833673	FREDDIE MAC D NOTE 10/06/23	07/28/2023	10/06/2023	5.15500	50,000,000.00	49,498,819.44	0.00	BANCROFT CAPITAL, LLC
NTRD	1075564000	FHLBANKS D NOTE 10/13/23	07/31/2023	10/13/2023	5.20000	50,000,000.00	49,465,555.56	0.00	BANCROFT CAPITAL, LLC
<b>AGENCIES TOTAL</b>						<b>2,695,550,000.00</b>	<b>2,673,912,526.17</b>	<b>0.00</b>	
NTRD	1062051453	DNB NEW YORK 5.240 09/06/23	07/03/2023	09/06/2023	5.24000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1063792571	BARCLAYS BANK NY 5.740 12/29/23	07/06/2023	12/29/2023	5.74000	50,000,000.00	50,000,000.00	0.00	BARCLAYS CAPITAL INC
NTRD	1065086354	DNB NEW YORK 5.260 09/15/23	07/10/2023	09/15/2023	5.26000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1066159011	BMO CHICAGO 5.500 10/18/23	07/12/2023	10/18/2023	5.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1067192401	BNP PARIBAS NY 5.470 10/13/23	07/14/2023	10/13/2023	5.47000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1070530104	DNB NEW YORK 5.300 10/02/23	07/20/2023	10/02/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1071595371	NORDEA BK NY 5.320 08/30/23	07/24/2023	08/30/2023	5.32000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1072160872	DNB NEW YORK 5.240 08/28/23	07/25/2023	08/28/2023	5.24000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1074292965	CREDIT AGRI NY 5.330 10/06/23	07/27/2023	10/06/2023	5.33000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1075563989	SVNSKA HNDLSB NY 5.450 10/31/23	07/31/2023	10/31/2023	5.45000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
<b>CDS TOTAL</b>						<b>500,000,000.00</b>	<b>500,000,000.00</b>	<b>0.00</b>	
NTRD	1062046441	AUTOBAHN FUND 08/04/23	07/03/2023	08/04/2023	5.14000	40,000,000.00	39,817,244.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1062046455	THUNDER BAY FDG 10/04/23	07/03/2023	10/04/2023	5.38000	50,000,000.00	49,305,083.33	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1062046464	CREDIT AGRI NY 07/25/23 MATD	07/03/2023	07/25/2023	5.03000	28,987,000.00	28,897,897.18	0.00	GREAT PACIFIC SECURITIES
NTRD	1062046474	CHARIOT FUNDING 08/28/23	07/03/2023	08/28/2023	5.20000	50,000,000.00	49,595,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1062046484	CHARIOT FUNDING 08/28/23	07/03/2023	08/28/2023	5.20000	50,000,000.00	49,595,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1062046492	OLD LINE FDG 10/02/23	07/03/2023	10/02/2023	5.38000	50,000,000.00	49,320,027.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1062046505	CIESCO 11/16/23	07/03/2023	11/16/2023	5.50000	30,000,000.00	29,376,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1063170212	AUTOBAHN FUND 08/11/23	07/05/2023	08/11/2023	5.15000	50,000,000.00	49,735,347.22	0.00	BLAYLOCK VAN, LLC
NTRD	1063170214	CREDIT AGRI NY 07/06/23 MATD	07/05/2023	07/06/2023	5.01000	50,000,000.00	49,993,041.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1063170215	UNILEVER CAPITAL 09/05/23	07/05/2023	09/05/2023	5.15000	50,000,000.00	49,556,527.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1063170216	CREDIT AGRI NY 07/06/23 MATD	07/05/2023	07/06/2023	5.00999	3,899,000.00	3,898,457.39	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1063170217	UNILEVER CAPITAL 09/06/23	07/05/2023	09/06/2023	5.15000	50,000,000.00	49,549,375.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1063170219	UNILEVER CAPITAL 09/06/23	07/05/2023	09/06/2023	5.15000	50,000,000.00	49,549,375.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1063170220	FAYETE AST SECUR 10/03/23	07/05/2023	10/03/2023	5.45000	50,000,000.00	49,318,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1063792569	SHEFFIELD RECEIV 10/04/23	07/06/2023	10/04/2023	5.44000	50,000,000.00	49,320,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1063792570	AUTOBAHN FUND 08/07/23	07/07/2023	08/07/2023	5.14000	30,000,000.00	29,867,216.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1063792572	CAFCO 11/16/23	07/06/2023	11/16/2023	5.49000	23,858,000.00	23,374,100.12	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1064289355	FAYETE AST SECUR 10/02/23	07/07/2023	10/02/2023	5.42000	50,000,000.00	49,345,083.33	0.00	BLAYLOCK VAN, LLC
NTRD	1064302238	AUTOBAHN FUND 10/06/23	07/07/2023	10/06/2023	5.35000	30,000,000.00	29,594,291.67	0.00	BLAYLOCK VAN, LLC
NTRD	1065086350	MERCK & CO 09/15/23	07/10/2023	09/15/2023	5.14000	50,000,000.00	49,521,694.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1065086351	JOHNSON&JOHNSON 09/12/23	07/10/2023	09/12/2023	5.14000	50,000,000.00	49,543,111.11	0.00	BLAYLOCK VAN, LLC
NTRD	1065094138	JOHNSON&JOHNSON 09/18/23	07/10/2023	09/18/2023	5.14000	50,000,000.00	49,500,277.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1065665015	SHEFFIELD RECEIV 10/13/23	07/11/2023	10/13/2023	5.44000	50,000,000.00	49,289,777.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1065665016	ATLANTIC AST SEC 09/15/23	07/12/2023	09/15/2023	5.31000	50,000,000.00	49,520,625.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1066159012	AUTOBAHN FUND 08/15/23	07/12/2023	08/15/2023	5.19000	50,000,000.00	49,754,916.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1066159014	JUPITER SECU 08/09/23	07/12/2023	08/09/2023	5.19000	22,747,000.00	22,655,177.94	0.00	GREAT PACIFIC SECURITIES
NTRD	1066159015	MONT BLANC CAPTL 10/11/23	07/12/2023	10/11/2023	5.45000	50,000,000.00	49,311,180.56	0.00	ING FINANCIAL MARKETS LLC
NTRD	1066159251	OLD LINE FDG 10/13/23	07/13/2023	10/13/2023	5.38000	50,000,000.00	49,312,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1066159252	OLD LINE FDG 10/13/23	07/13/2023	10/13/2023	5.38000	25,000,000.00	24,656,277.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1066660563	TOYOTA MOTOR CRD 10/16/23	07/14/2023	10/16/2023	5.34000	50,000,000.00	49,302,833.33	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1066660564	FAYETE AST SECUR 10/10/23	07/13/2023	10/10/2023	5.46000	8,500,000.00	8,385,264.17	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1066660566	FAYETE AST SECUR 10/10/23	07/13/2023	10/10/2023	5.46000	50,000,000.00	49,325,083.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1066660567	TOYOTA MOTOR CRD 10/16/23	07/14/2023	10/16/2023	5.34000	50,000,000.00	49,302,833.33	0.00	TOYOTA MOTOR CREDIT CORPORATION

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NTRD	1066660569	SHEFFIELD RECEIV 10/11/23	07/13/2023	10/11/2023	5.46000	50,000,000.00	49,317,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1067192398	SHEFFIELD RECEIV 09/18/23	07/14/2023	09/18/2023	5.32000	50,000,000.00	49,512,333.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1067200183	OLD LINE FDG 10/16/23	07/18/2023	10/16/2023	5.38000	50,000,000.00	49,327,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1068082896	CREDIT AGRY NY 09/20/23	07/17/2023	09/20/2023	5.20000	50,000,000.00	49,530,555.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1068082898	ATLANTIC AST SEC 09/18/23	07/17/2023	09/18/2023	5.35000	50,000,000.00	49,531,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1068082901	MONT BLANC CAPTL 10/16/23	07/17/2023	10/16/2023	5.48000	41,362,000.00	40,789,044.38	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1068082903	PEPSICO 10/16/23	07/17/2023	10/16/2023	5.21000	25,000,000.00	24,670,756.94	0.00	MIZUHO SECURITIES USA LLC
NTRD	1069448876	ING US FUNDING 10/20/23	07/18/2023	10/20/2023	5.42000	50,000,000.00	49,292,388.89	0.00	ING FINANCIAL MARKETS LLC
NTRD	1069448877	TOYOTA MOTOR CRD 10/23/23	07/19/2023	10/23/2023	5.37000	50,000,000.00	49,284,000.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1069448878	ING US FUNDING 10/20/23	07/18/2023	10/20/2023	5.42000	50,000,000.00	49,292,388.89	0.00	ING FINANCIAL MARKETS LLC
NTRD	1069448879	COCA-COLA 09/26/23	07/18/2023	09/26/2023	5.20000	50,000,000.00	49,494,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1069448880	TOYOTA MOTOR CRD 10/11/23	07/18/2023	10/11/2023	5.34000	50,000,000.00	49,369,583.33	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1069448881	COCA-COLA 09/26/23	07/18/2023	09/26/2023	5.20000	50,000,000.00	49,494,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1069973720	CHARIOT FUNDING 09/22/23	07/19/2023	09/22/2023	5.35000	50,000,000.00	49,517,013.89	0.00	BLAYLOCK VAN, LLC
NTRD	1070530098	OLD LINE FDG 10/23/23	07/20/2023	10/23/2023	5.40000	50,000,000.00	49,287,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1070530103	PEPSICO 10/20/23	07/20/2023	10/20/2023	5.21000	45,000,000.00	44,400,850.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1070530105	SHEFFIELD RECEIV 10/18/23	07/20/2023	10/18/2023	5.45000	50,000,000.00	49,318,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1070530545	MONT BLANC CAPTL 08/18/23	07/20/2023	08/18/2023	5.30000	48,627,000.00	48,419,389.73	0.00	ING FINANCIAL MARKETS LLC
NTRD	1071177784	CHARIOT FUNDING 09/26/23	07/21/2023	09/26/2023	5.35000	50,000,000.00	49,502,152.78	0.00	BLAYLOCK VAN, LLC
NTRD	1071177786	FAYETE AST SECUR 08/22/23	07/21/2023	08/22/2023	5.29000	23,922,000.00	23,809,513.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1071177787	CREDIT AGRY NY 09/29/23	07/21/2023	09/29/2023	5.25000	50,000,000.00	49,489,583.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1071177788	JUPITER SECU 09/26/23	07/21/2023	09/26/2023	5.34000	50,000,000.00	49,503,083.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1071595366	ATLANTIC AST SEC 08/30/23	07/24/2023	08/30/2023	5.32000	30,000,000.00	29,835,966.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1071595368	JUPITER SECU 10/02/23	07/24/2023	10/02/2023	5.36000	50,000,000.00	49,478,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1071595372	AUTOBAHN FUND 08/30/23	07/24/2023	08/30/2023	5.32000	30,000,000.00	29,835,966.67	0.00	BLAYLOCK VAN, LLC
NTRD	1071595374	CHARIOT FUNDING 09/28/23	07/24/2023	09/28/2023	5.34000	50,000,000.00	49,510,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1072147160	CREDIT AGRY NY 09/29/23	07/25/2023	09/29/2023	5.25000	50,000,000.00	49,518,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1072147165	TOYOTA MOTOR CRD 10/26/23	07/26/2023	10/26/2023	5.40000	50,000,000.00	49,310,000.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1072160873	JUPITER SECU 10/04/23	07/27/2023	10/04/2023	5.40000	50,000,000.00	49,482,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1072160874	CHARIOT FUNDING 10/23/23	07/25/2023	10/23/2023	5.44000	50,000,000.00	49,320,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1072160875	JUPITER SECU 10/04/23	07/27/2023	10/04/2023	5.40000	50,000,000.00	49,482,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1072160876	THUNDER BAY FDG 10/13/23	07/27/2023	10/13/2023	5.38000	50,000,000.00	49,417,166.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1072160877	THUNDER BAY FDG 10/13/23	07/27/2023	10/13/2023	5.38000	35,000,000.00	34,592,016.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1072160878	PEPSICO 10/13/23	07/25/2023	10/13/2023	5.21000	50,000,000.00	49,421,111.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1072160879	NATIXIS NY 09/21/23	07/25/2023	09/21/2023	5.33000	43,550,000.00	43,176,026.47	0.00	BLAYLOCK VAN, LLC
NTRD	1072160880	JUPITER SECU 10/06/23	07/25/2023	10/06/2023	5.40000	50,000,000.00	49,452,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1073789124	CHARIOT FUNDING 10/06/23	07/26/2023	10/06/2023	5.39000	50,000,000.00	49,461,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1073789125	OLD LINE FDG 10/13/23	07/27/2023	10/13/2023	5.36000	50,000,000.00	49,419,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1073789129	ATLANTIC AST SEC 08/21/23	07/26/2023	08/21/2023	5.27000	31,233,000.00	31,114,123.73	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1073791041	JUPITER SECU 09/28/23	07/26/2023	09/28/2023	5.40000	50,000,000.00	49,520,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1074291821	CHARIOT FUNDING 10/30/23	07/27/2023	10/30/2023	5.48000	50,000,000.00	49,276,944.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1074291822	CHARIOT FUNDING 10/30/23	07/27/2023	10/30/2023	5.48000	50,000,000.00	49,276,944.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1074292299	THUNDER BAY FDG 10/11/23	07/31/2023	10/11/2023	5.38000	50,000,000.00	49,462,000.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1074292300	CREDIT AGRY NY 09/28/23	07/27/2023	09/28/2023	5.27000	50,000,000.00	49,538,875.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1074833664	CREDIT AGRY NY 09/26/23	07/28/2023	09/26/2023	5.25000	34,861,000.00	34,555,966.25	0.00	GREAT PACIFIC SECURITIES
NTRD	1074833665	CREDIT AGRY NY 07/31/23 MATD	07/28/2023	07/31/2023	5.26000	50,000,000.00	49,978,083.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1074833666	JUPITER SECU 10/26/23	07/28/2023	10/26/2023	5.48000	50,000,000.00	49,315,000.00	0.00	BARCLAYS CAPITAL INC
NTRD	1074833667	AUTOBAHN FUND 10/02/23	07/28/2023	10/02/2023	5.38000	25,000,000.00	24,753,416.67	0.00	BLAYLOCK VAN, LLC
NTRD	1074833668	PEPSICO 10/30/23	07/28/2023	10/30/2023	5.28000	15,000,000.00	14,793,200.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1074833669	JUPITER SECU 10/06/23	07/28/2023	10/06/2023	5.41000	50,000,000.00	49,474,027.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1074833670	CREDIT AGRY NY 07/31/23 MATD	07/28/2023	07/31/2023	5.26000	50,000,000.00	49,978,083.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1074833671	PEPSICO 10/23/23	07/28/2023	10/23/2023	5.27000	30,000,000.00	29,617,925.00	0.00	BLAYLOCK VAN, LLC
NTRD	1074833672	PEPSICO 10/30/23	07/28/2023	10/30/2023	5.28000	50,000,000.00	49,310,666.67	0.00	MIZUHO SECURITIES USA LLC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1074841172	CANCARA ASSETSEC 10/13/23	07/31/2023	10/13/2023	5.40000	50,000,000.00	49,445,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1074841173	CANCARA ASSETSEC 10/13/23	07/31/2023	10/13/2023	5.40000	12,000,000.00	11,866,800.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1075563994	CHARIOT FUNDING 10/13/23	07/31/2023	10/13/2023	5.42000	50,000,000.00	49,442,944.44	0.00	BLAYLOCK VAN, LLC
NTRD	1075564003	JUPITER SECU 10/25/23	07/31/2023	10/25/2023	5.47000	17,557,000.00	17,327,578.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1075564005	PEPSICO 10/30/23	07/31/2023	10/30/2023	5.29000	50,000,000.00	49,331,402.78	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1075564010	CRC FUNDING 10/30/23	07/31/2023	10/30/2023	5.47000	50,000,000.00	49,308,652.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1075564014	PEPSICO 10/30/23	07/31/2023	10/30/2023	5.29000	20,000,000.00	19,732,561.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1075564017	CRC FUNDING 10/30/23	07/31/2023	10/30/2023	5.47000	50,000,000.00	49,308,652.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1075569436	SHEFFIELD RECEIV 10/30/23	07/31/2023	10/30/2023	5.45000	50,000,000.00	49,311,180.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1075569437	JUPITER SECU 10/31/23	07/31/2023	10/31/2023	5.47000	50,000,000.00	49,301,055.56	0.00	GREAT PACIFIC SECURITIES
<b>CPD TOTAL</b>						<b>4,201,103,000.00</b>	<b>4,155,601,168.76</b>	<b>0.00</b>	
NTRD	1063792574	US TREASURY BILL 09/14/23	07/06/2023	09/14/2023	5.15500	25,000,000.00	24,749,409.72	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1063792576	US TREASURY BILL 09/14/23	07/06/2023	09/14/2023	5.15500	50,000,000.00	49,498,819.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1064289354	US TREASURY BILL 10/03/23	07/07/2023	10/03/2023	5.18500	50,000,000.00	49,366,277.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1064289356	US TREASURY BILL 10/03/23	07/07/2023	10/03/2023	5.18500	50,000,000.00	49,366,277.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1065665014	US TREASURY BILL 09/05/23	07/11/2023	09/05/2023	5.20000	50,000,000.00	49,595,555.56	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1067192399	US TREASURY BILL 09/19/23	07/14/2023	09/19/2023	5.15000	50,000,000.00	49,520,763.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1067192400	US TREASURY BILL 09/19/23	07/14/2023	09/19/2023	5.15000	50,000,000.00	49,520,763.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1068082897	US TREASURY BILL 10/31/23	07/18/2023	10/31/2023	5.22000	50,000,000.00	49,238,750.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1069973723	US TREASURY BILL 11/14/23	07/19/2023	11/14/2023	5.23000	50,000,000.00	49,142,861.11	0.00	PIPER SANDLER COMPANIES
NTRD	1071595373	US TREASURY BILL 10/03/23	07/24/2023	10/03/2023	5.19500	50,000,000.00	49,487,715.28	0.00	PIPER SANDLER COMPANIES
NTRD	1073789123	US TREASURY BILL 10/31/23	07/27/2023	10/31/2023	5.24000	50,000,000.00	49,301,333.33	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1073789127	US TREASURY BILL 10/31/23	07/27/2023	10/31/2023	5.23500	50,000,000.00	49,302,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1073789130	US TREASURY BILL 10/31/23	07/27/2023	10/31/2023	5.24000	50,000,000.00	49,301,333.33	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1073789132	US TREASURY BILL 10/31/23	07/27/2023	10/31/2023	5.23500	50,000,000.00	49,302,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1074287218	US TREASURY BILL 11/07/23	07/27/2023	11/07/2023	5.24000	50,000,000.00	49,250,388.89	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1074287219	US TREASURY BILL 11/07/23	07/27/2023	11/07/2023	5.24000	50,000,000.00	49,250,388.89	0.00	FHN FINANCIAL CAPITAL MARKETS
<b>US TBILLS TOTAL</b>						<b>775,000,000.00</b>	<b>765,194,638.89</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>8,171,653,000.00</b>	<b>8,094,708,333.82</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>8,171,653,000.00</b>	<b>8,094,708,333.82</b>	<b>0.00</b>	

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b><u>SCAQM-SOUTH COAST AIR QUALITY MG</u></b>									
LAIF-SCAQM	1067192516	S OF C LAIF	07/14/2023	12/31/2023	0.00000	315,309.75	315,309.75	0.00	NONE
<b>MMFUND TOTAL</b>						<b>315,309.75</b>	<b>315,309.75</b>	<b>0.00</b>	
<b>SCAQM TOTAL</b>						<b>315,309.75</b>	<b>315,309.75</b>	<b>0.00</b>	
<b><u>SLIM-SCHOOLS LINKED INSURANCE MG</u></b>									
LAIF-SLIM	1067192408	S OF C LAIF	07/14/2023	12/31/2023	0.00000	29,206.61	29,206.61	0.00	NONE
<b>MMFUND TOTAL</b>						<b>29,206.61</b>	<b>29,206.61</b>	<b>0.00</b>	
<b>SLIM TOTAL</b>						<b>29,206.61</b>	<b>29,206.61</b>	<b>0.00</b>	
<b><u>WASIA-WHITTIER AREA SCHOOLS INS</u></b>									
LAIF-WASIA	1067192501	S OF C LAIF	07/14/2023	12/31/2023	0.00000	352.83	352.83	0.00	NONE
<b>MMFUND TOTAL</b>						<b>352.83</b>	<b>352.83</b>	<b>0.00</b>	
<b>WASIA TOTAL</b>						<b>352.83</b>	<b>352.83</b>	<b>0.00</b>	
<b>SPI TOTAL</b>						<b>344,869.19</b>	<b>344,869.19</b>	<b>0.00</b>	



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Account	Original Trs ID	Description	Transaction Type	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b><u>SCAQM-SOUTH COAST AIR QUALITY MG</u></b>										
LAIF-SCAQMD	1071591716	S OF C LAIF	SELL	07/21/2023	12/31/2023	0.00000	19,128.55	19,128.55	0.00	NONE
<b>MMFUND TOTAL</b>							<b>19,128.55</b>	<b>19,128.55</b>	<b>0.00</b>	
<b>SCAQMD TOTAL</b>							<b>19,128.55</b>	<b>19,128.55</b>	<b>0.00</b>	
<b><u>SLIM-SCHOOLS LINKED INSURANCE MG</u></b>										
LAIF-SLIM	1071596444	S OF C LAIF	SELL	07/21/2023	12/31/2023	0.00000	1,771.85	1,771.85	0.00	NONE
<b>MMFUND TOTAL</b>							<b>1,771.85</b>	<b>1,771.85</b>	<b>0.00</b>	
<b>SLIM TOTAL</b>							<b>1,771.85</b>	<b>1,771.85</b>	<b>0.00</b>	
<b><u>WASIA-WHITTIER AREA SCHOOLS INS</u></b>										
LAIF-WASIA	1071596483	S OF C LAIF	SELL	07/21/2023	12/31/2023	0.00000	21.41	21.41	0.00	NONE
<b>MMFUND TOTAL</b>							<b>21.41</b>	<b>21.41</b>	<b>0.00</b>	
<b>WASIA TOTAL</b>							<b>21.41</b>	<b>21.41</b>	<b>0.00</b>	
<b>SPI TOTAL</b>							<b>20,921.81</b>	<b>20,921.81</b>	<b>0.00</b>	

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,650,000,000.00	2,649,351,500.00	(648,500.00)	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	11,975,929,288.77	11,973,506,900.02	(2,422,388.75)	0.00	0.00	0.00
Governments	9,732,023,582.49	9,433,422,750.00	(298,600,832.49)	39,948,256.63	39,112,400.00	(835,856.63)
Agencies	26,322,119,778.42	23,869,322,559.35	(2,452,797,219.07)	222,558,360.63	198,509,952.10	(24,048,408.53)
Municipals	28,425,993.85	27,393,490.00	(1,032,503.85)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,996,154.22	10,519,960.00	(476,194.22)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	41,583,766.26	41,583,766.26	0.00
<b>TOTAL</b>	<u>\$50,719,494,797.75</u>	<u>\$47,963,517,159.37</u>	<u>(\$2,755,977,638.38)</u>	<u>\$306,565,383.52</u>	<u>\$281,681,118.36</u>	<u>(\$24,884,265.16)</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 JULY 31, 2023  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2023 TO JULY 31, 2023  
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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
<b>NTRD-PSI NON TRADING</b>								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	4.803	25,000,000.00	24,992,622.88	24,991,250.00	19,846,500.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.439	25,000,000.00	24,995,353.73	24,993,750.00	19,730,250.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,062,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.784	50,000,000.00	50,000,000.00	50,000,000.00	39,072,000.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.747	25,000,000.00	25,000,000.00	25,000,000.00	22,116,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	4.900	9,880,000.00	9,880,000.00	9,880,000.00	9,113,213.20
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.444	21,450,000.00	21,383,402.65	21,371,707.50	19,817,226.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.782	20,000,000.00	20,000,000.00	20,000,000.00	16,220,600.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.803	50,000,000.00	50,000,000.00	50,000,000.00	39,746,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	4.825	30,000,000.00	30,000,000.00	30,000,000.00	24,444,300.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	4.440	25,000,000.00	24,915,554.83	24,881,250.00	19,731,000.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.776	50,000,000.00	50,000,000.00	50,000,000.00	39,516,000.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.710	25,000,000.00	25,000,000.00	25,000,000.00	21,265,750.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.788	25,000,000.00	25,000,000.00	25,000,000.00	19,712,000.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.756	50,000,000.00	49,929,079.96	49,900,000.00	39,526,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	4.659	50,000,000.00	50,000,000.00	50,000,000.00	43,734,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	4.952	36,274,000.00	36,266,771.82	36,255,863.00	33,751,506.04
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.778	50,000,000.00	50,000,000.00	50,000,000.00	39,650,500.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.864	25,000,000.00	25,000,000.00	25,000,000.00	21,120,000.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.551	20,925,000.00	20,962,717.88	20,995,517.25	18,410,442.75
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.282	50,000,000.00	50,000,000.00	50,000,000.00	46,094,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	4.715	25,000,000.00	25,000,000.00	25,000,000.00	21,319,500.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.698	20,000,000.00	20,000,000.00	20,000,000.00	16,296,200.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.727	25,000,000.00	25,000,000.00	25,000,000.00	24,618,000.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.593	25,000,000.00	25,000,000.00	25,000,000.00	24,792,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	4.768	35,500,000.00	35,500,000.00	35,500,000.00	30,925,115.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	4.860	25,000,000.00	24,979,319.56	24,962,500.00	22,536,500.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.758	32,190,000.00	32,190,000.00	32,190,000.00	25,583,646.30
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.815	25,000,000.00	25,000,000.00	25,000,000.00	20,578,000.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.145	25,000,000.00	24,984,373.78	24,981,250.00	23,484,000.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.784	50,000,000.00	50,000,000.00	50,000,000.00	39,072,000.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.320	25,000,000.00	25,000,000.00	25,000,000.00	23,429,000.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	4.432	25,000,000.00	24,893,985.17	24,875,000.00	20,751,750.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2027	1.500	4.552	25,000,000.00	24,987,914.84	24,982,500.00	22,589,250.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.280	4.609	25,000,000.00	25,000,000.00	25,000,000.00	22,422,000.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/02/2030	1.780	4.786	50,000,000.00	49,908,029.82	49,875,000.00	38,236,000.00
821808234	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.756	50,000,000.00	50,000,000.00	50,000,000.00	39,526,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.437	25,000,000.00	24,990,895.42	24,987,500.00	19,749,500.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.624	25,000,000.00	25,000,000.00	25,000,000.00	22,642,750.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/08/2028	1.780	4.846	25,000,000.00	25,000,000.00	25,000,000.00	21,427,000.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/28/2032	2.320	4.841	25,000,000.00	25,000,000.00	25,000,000.00	20,656,000.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.815	25,000,000.00	25,000,000.00	25,000,000.00	20,564,000.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.015	25,000,000.00	24,963,834.40	24,962,500.00	24,869,000.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.855	25,000,000.00	25,000,000.00	25,000,000.00	22,661,000.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.833	25,000,000.00	25,000,000.00	25,000,000.00	20,512,500.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.776	50,000,000.00	50,000,000.00	50,000,000.00	39,444,500.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.784	25,000,000.00	25,000,000.00	25,000,000.00	19,513,250.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.776	25,000,000.00	25,000,000.00	25,000,000.00	19,758,000.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.821	40,000,000.00	39,925,949.63	39,885,600.00	32,942,400.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	4.379	25,000,000.00	24,979,219.40	24,973,000.00	21,520,000.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.624	25,000,000.00	25,000,000.00	25,000,000.00	22,642,750.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.452	25,000,000.00	24,977,395.29	24,975,000.00	23,671,250.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	5.313	25,000,000.00	25,000,000.00	25,000,000.00	24,339,750.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.817	25,000,000.00	25,000,000.00	25,000,000.00	22,076,500.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	4.687	20,000,000.00	20,000,000.00	20,000,000.00	17,482,400.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.624	25,000,000.00	25,000,000.00	25,000,000.00	22,642,750.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.734	25,000,000.00	25,000,000.00	25,000,000.00	21,553,750.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.776	50,000,000.00	50,000,000.00	50,000,000.00	39,516,000.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.838	20,000,000.00	19,993,483.02	19,990,000.00	17,909,800.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.815	25,000,000.00	25,000,000.00	25,000,000.00	20,578,000.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.628	25,000,000.00	25,000,000.00	25,000,000.00	22,571,250.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.747	25,000,000.00	25,000,000.00	25,000,000.00	22,116,000.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.628	20,000,000.00	20,000,000.00	20,000,000.00	17,970,800.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.818	25,000,000.00	25,000,000.00	25,000,000.00	20,233,750.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.551	35,000,000.00	35,000,000.00	35,000,000.00	30,794,050.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.466	20,000,000.00	19,928,716.12	19,920,000.00	18,929,600.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.735	10,551,000.00	10,540,477.65	10,536,228.60	8,311,128.21
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	1.200	4.748	20,000,000.00	20,000,000.00	20,000,000.00	17,016,400.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.628	20,000,000.00	20,000,000.00	20,000,000.00	17,970,800.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.818	20,000,000.00	20,000,000.00	20,000,000.00	16,187,000.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.788	50,000,000.00	49,955,262.87	49,940,000.00	39,424,000.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	4.721	25,000,000.00	25,000,000.00	25,000,000.00	20,414,500.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	4.642	20,000,000.00	20,000,000.00	20,000,000.00	16,932,800.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.710	25,000,000.00	25,000,000.00	25,000,000.00	21,265,750.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.622	17,300,000.00	17,295,183.38	17,292,215.00	14,725,068.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	4.692	30,000,000.00	30,000,000.00	30,000,000.00	25,116,900.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.658	25,000,000.00	25,000,000.00	25,000,000.00	22,180,250.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.847	25,000,000.00	25,000,000.00	25,000,000.00	21,482,500

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.698	25,000,000.00	25,000,000.00	25,000,000.00	20,370,250.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.776	25,000,000.00	25,000,000.00	25,000,000.00	19,758,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2020	4.330	5.278	25,000,000.00	25,000,000.00	25,000,000.00	23,797,750.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	4.646	25,000,000.00	25,000,000.00	25,000,000.00	21,975,000.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.773	50,000,000.00	49,769,843.06	49,675,000.00	42,135,000.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.317	25,000,000.00	25,000,000.00	25,000,000.00	23,818,500.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.721	45,200,000.00	45,200,000.00	45,200,000.00	36,764,324.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	4.436	50,000,000.00	49,934,989.04	49,910,000.00	39,450,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.741	50,000,000.00	50,000,000.00	50,000,000.00	43,416,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.824	25,000,000.00	25,000,000.00	25,000,000.00	20,354,250.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.833	25,000,000.00	25,000,000.00	25,000,000.00	20,512,500.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.551	50,000,000.00	50,000,000.00	50,000,000.00	43,991,500.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.789	50,000,000.00	50,000,000.00	50,000,000.00	48,369,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.758	50,000,000.00	50,000,000.00	50,000,000.00	39,738,500.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	4.660	25,000,000.00	25,000,000.00	25,000,000.00	22,708,000.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.784	50,000,000.00	50,000,000.00	50,000,000.00	39,072,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	4.892	25,000,000.00	25,000,000.00	25,000,000.00	24,011,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.240	50,000,000.00	49,983,908.02	49,940,000.00	47,691,000.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.439	22,956,000.00	22,954,293.43	22,953,704.40	18,117,104.76
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.789	25,000,000.00	25,000,000.00	25,000,000.00	22,409,000.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.759	50,000,000.00	50,000,000.00	50,000,000.00	43,546,500.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.405	18,330,000.00	18,330,000.00	18,330,000.00	13,959,394.80
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2023	1.380	4.788	50,000,000.00	49,990,677.22	49,987,500.00	42,424,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.776	6,525,000.00	6,525,000.00	6,525,000.00	5,156,838.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	4.795	45,000,000.00	45,000,000.00	45,000,000.00	36,545,400.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.437	20,000,000.00	19,903,658.12	19,868,200.00	15,799,600.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.373	25,000,000.00	25,000,000.00	25,000,000.00	25,060,750.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.817	25,000,000.00	25,000,000.00	25,000,000.00	22,076,500.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.815	25,000,000.00	25,000,000.00	25,000,000.00	20,564,000.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.278	50,000,000.00	50,000,000.00	50,000,000.00	47,595,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.741	50,000,000.00	50,000,000.00	50,000,000.00	43,416,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	4.684	25,000,000.00	25,000,000.00	25,000,000.00	21,010,250.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	4.809	45,000,000.00	45,000,000.00	45,000,000.00	36,837,900.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.405	18,340,000.00	18,340,000.00	18,340,000.00	13,967,010.40
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	4.727	25,000,000.00	24,966,105.65	24,950,000.00	21,503,250.00
821809958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.551	50,000,000.00	50,000,000.00	50,000,000.00	43,991,500.00
914610750	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.707	25,000,000.00	25,000,000.00	25,000,000.00	24,751,500.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.864	25,000,000.00	25,000,000.00	25,000,000.00	21,192,000.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.784	48,935,000.00	48,896,210.73	48,882,639.55	38,239,766.40
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.628	10,000,000.00	10,000,000.00	10,000,000.00	9,028,500.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.985	8,200,000.00	8,200,000.00	8,200,000.00	7,604,188.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.701	25,000,000.00	25,000,000.00	25,000,000.00	24,644,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.741	50,000,000.00	50,000,000.00	50,000,000.00	43,416,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	4.871	38,700,000.00	38,666,359.35	38,661,300.00	30,763,404.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.721	25,000,000.00	24,983,147.86	24,975,000.00	20,334,250.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.784	50,000,000.00	50,000,000.00	50,000,000.00	39,026,500.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.786	50,000,000.00	49,908,029.82	49,875,000.00	39,236,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.658	27,000,000.00	27,000,000.00	27,000,000.00	23,954,670.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.609	12,000,000.00	11,991,853.16	11,988,000.00	10,762,560.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.855	25,000,000.00	25,000,000.00	25,000,000.00	22,661,000.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.773	20,945,000.00	20,848,587.27	20,808,857.50	17,650,351.50
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	4.742	25,000,000.00	25,000,000.00	25,000,000.00	21,173,500.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.707	25,000,000.00	25,000,000.00	25,000,000.00	24,761,500.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	4.752	25,000,000.00	25,000,000.00	25,000,000.00	21,592,750.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	4.811	50,000,000.00	49,904,120.88	49,875,000.00	41,031,000.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	4.749	15,150,000.00	15,150,000.00	15,150,000.00	12,209,385.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	4.649	26,200,000.00	26,200,000.00	26,200,000.00	22,326,330.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.847	25,000,000.00	25,000,000.00	25,000,000.00	21,482,500.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	4.823	25,000,000.00	25,000,000.00	25,000,000.00	20,554,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	4.782	50,000,000.00	49,944,530.41	49,925,000.00	38,861,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.985	21,000,000.00	21,000,000.00	21,000,000.00	19,474,140.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	5.194	25,000,000.00	25,000,000.00	25,000,000.00	22,927,500.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	4.659	21,250,000.00	21,230,056.91	21,223,437.50	18,873,400.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.815	25,000,000.00	25,000,000.00	25,000,000.00	20,578,000.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.846	25,000,000.00	25,000,000.00	25,000,000.00	21,427,000.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	5.556	50,000,000.00	49,981,132.81	49,884,500.00	49,227,000.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.341	18,000,000.00	18,021,133.48	18,103,140.00	17,438,760.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.833	25,000,000.00	25,000,000.00	25,000,000.00	20,512,500.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.847	25,000,000.00	25,000,000.00	25,000,000.00	21,482,500.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	4.901	50,000,000.00	49,968,558.73	49,961,000.00	45,048,500.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	4.826	20,000,000.00	20,000,000.00	20,000,000.00	16,820,400.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.815	50,000,000.00	49,846,491.23	49,800,000.00	41,128,000.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.864	27,200,000.00	27,200,000.00	27,200,000.00	22,978,560.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	4.791	11,923,000.00	11,923,000.00	11,923,000.00	9,726,902.63
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	4.439	16,250,000.00	16,217,169.46	16,210,512.50	15,190,337.50
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.628	20,000,000.00	20,000,000.00	20,000,000.00	18,057,000.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.624	25,000,000.00	25,000,000.00	25,000,000.00	22,642,750.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.833	20,900,000.00	20,900,000.00	20,900,000.00	17,148,450.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	4.745	21,072,000.00	20,989,346.56	20,966,640.00	17,700,480.00
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	5.096	25,000,000.00	25,000,000.00	25,000,000.00	24,208,000.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	4.678	20,000,000.00	20,000,000.00	20,000,000.00	16,684,800.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.551	5,000,000.00	5,000,000.00	5,000,000.00	4,399,150.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.788	25,000,000.00	25,000,000.00	25,000,000.00	19,712,000.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.405	18,330,000.00	18,330,000.00	18,330,000.00	13,959,394.80
821810044	FEDERAL F							

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	4.626	25,000,000.00	25,000,000.00	25,000,000.00	22,530,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	4.684	25,000,000.00	25,000,000.00	25,000,000.00	21,875,750.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	4.609	50,000,000.00	50,000,000.00	50,000,000.00	44,988,500.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.415	50,000,000.00	50,000,000.00	50,000,000.00	47,342,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	4.637	25,000,000.00	25,000,000.00	25,000,000.00	22,480,000.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.415	50,000,000.00	50,000,000.00	50,000,000.00	47,365,500.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.598	25,000,000.00	25,000,000.00	25,000,000.00	24,704,750.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	4.676	25,000,000.00	25,000,000.00	25,000,000.00	21,569,250.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.681	40,950,000.00	40,950,000.00	40,950,000.00	37,711,674.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	4.785	50,000,000.00	50,000,000.00	50,000,000.00	39,200,500.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	4.734	12,000,000.00	12,000,000.00	12,000,000.00	10,256,640.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.414	50,000,000.00	50,000,000.00	50,000,000.00	47,257,500.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	4.783	50,000,000.00	50,000,000.00	50,000,000.00	39,022,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.444	50,000,000.00	50,000,000.00	50,000,000.00	49,219,000.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.508	25,000,000.00	25,000,000.00	25,000,000.00	23,591,500.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.413	50,000,000.00	50,000,000.00	50,000,000.00	47,246,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	4.659	25,000,000.00	25,000,000.00	25,000,000.00	21,883,000.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.363	25,000,000.00	25,000,000.00	25,000,000.00	24,146,000.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	4.637	25,000,000.00	25,000,000.00	25,000,000.00	22,502,000.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.439	25,000,000.00	25,000,000.00	25,000,000.00	23,692,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.784	25,000,000.00	25,000,000.00	25,000,000.00	19,551,250.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	5.371	25,000,000.00	25,000,000.00	25,000,000.00	24,180,250.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	5.360	25,000,000.00	25,000,000.00	25,000,000.00	24,138,250.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.379	25,000,000.00	24,997,825.89	24,996,250.00	24,030,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	5.375	25,000,000.00	25,000,000.00	25,000,000.00	24,132,750.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	4.797	25,000,000.00	25,000,000.00	25,000,000.00	21,512,750.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.444	50,000,000.00	50,000,000.00	50,000,000.00	49,253,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	4.835	22,700,000.00	22,700,000.00	22,700,000.00	18,654,179.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	5.594	25,000,000.00	25,000,000.00	25,000,000.00	24,927,250.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.382	25,000,000.00	25,000,000.00	25,000,000.00	23,767,000.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	4.733	25,000,000.00	25,000,000.00	25,000,000.00	21,007,750.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	4.652	25,000,000.00	25,000,000.00	25,000,000.00	22,588,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.240	25,000,000.00	25,000,000.00	25,000,000.00	23,603,750.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.409	50,000,000.00	50,000,000.00	50,000,000.00	47,329,500.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.783	25,000,000.00	25,000,000.00	25,000,000.00	19,103,250.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.383	25,000,000.00	25,000,000.00	25,000,000.00	24,025,250.00
821852223	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.442	25,000,000.00	25,000,000.00	25,000,000.00	23,595,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.415	25,000,000.00	25,000,000.00	25,000,000.00	23,686,500.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	4.786	50,000,000.00	50,000,000.00	50,000,000.00	39,180,500.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.384	25,000,000.00	25,000,000.00	25,000,000.00	24,033,000.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	4.658	25,000,000.00	25,000,000.00	25,000,000.00	22,684,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	4.650	25,000,000.00	25,000,000.00	25,000,000.00	22,525,750.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	2.100	4.625	30,000,000.00	30,000,000.00	30,000,000.00	26,814,900.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	1.010	5.443	25,000,000.00	25,000,000.00	25,000,000.00	23,701,250.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.349	25,000,000.00	25,000,000.00	25,000,000.00	24,092,750.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	4.726	50,000,000.00	50,000,000.00	50,000,000.00	42,880,000.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	4.782	50,000,000.00	50,000,000.00	50,000,000.00	38,901,500.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.358	25,000,000.00	25,000,000.00	25,000,000.00	24,060,500.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.197	25,000,000.00	25,000,000.00	25,000,000.00	24,239,000.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	4.768	50,000,000.00	50,000,000.00	50,000,000.00	37,645,000.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	4.584	24,789,679.55	24,723,000.00	24,723,000.00	20,087,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	4.783	50,000,000.00	50,000,000.00	50,000,000.00	38,105,500.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	5.656	50,000,000.00	50,000,000.00	50,000,000.00	49,737,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	4.655	25,000,000.00	25,000,000.00	25,000,000.00	22,645,750.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	4.623	25,000,000.00	25,000,000.00	25,000,000.00	22,552,000.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	4.639	22,000,000.00	22,000,000.00	22,000,000.00	18,726,840.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	4.827	25,000,000.00	25,000,000.00	25,000,000.00	20,409,250.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	4.888	50,000,000.00	50,000,000.00	50,000,000.00	45,130,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	4.607	25,000,000.00	25,000,000.00	25,000,000.00	22,570,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.448	25,000,000.00	25,000,000.00	25,000,000.00	23,599,250.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.367	25,000,000.00	25,000,000.00	25,000,000.00	24,160,750.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	4.680	25,000,000.00	25,000,000.00	25,000,000.00	21,821,500.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.382	25,000,000.00	25,000,000.00	25,000,000.00	23,767,000.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	4.666	40,000,000.00	40,000,000.00	40,000,000.00	36,798,800.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	5.251	25,000,000.00	25,000,000.00	25,000,000.00	24,358,250.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	4.648	25,000,000.00	25,000,000.00	25,000,000.00	22,492,250.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.500	25,000,000.00	25,000,000.00	25,000,000.00	23,529,250.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.389	25,000,000.00	25,000,000.00	25,000,000.00	23,691,000.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.378	25,000,000.00	25,000,000.00	25,000,000.00	24,026,750.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	4.809	50,000,000.00	50,000,000.00	50,000,000.00	37,999,000.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.375	25,000,000.00	25,000,000.00	25,000,000.00	23,991,750.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	4.624	25,000,000.00	25,000,000.00	25,000,000.00	22,475,000.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.376	25,000,000.00	25,000,000.00	25,000,000.00	24,199,500.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	4.783	19,875,000.00	19,875,000.00	19,875,000.00	15,582,993.75
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.390	25,000,000.00	25,000,000.00	25,000,000.00	23,694,750.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	4.927	50,000,000.00	50,000,000.00	50,000,000.00	47,165,500.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.378	25,000,000.00	25,000,000.00	25,000,000.00	24,023,000.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	4.666	25,000,000.00	25,000,000.00	25,000,000.00	21,999,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	4.783	50,000,000.00	50,000,000.00	50,000,000.00	38,139,500.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	4.782	40,440,000.00	40,440,000.00	40,440,000.00	31,609,521.60
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.379	25,000,000.00	25,000,000.00	25,000,000.00	24,030,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	4.654	25,000,000.00	25,000,000.00	25,000,000.00	22,615,250.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	4.784	50,000,000.00	50,000,000.00	50,000,000.00	39,115,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.383	50,000,000.00	50,000,000.00	50,000,000.00	48,050,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	5.509	25,000,000.00	25,000,000.00	25,000,000.00	23,573,000.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.444	25,000,000.00	25,000,000.00	25,000,000.00	24,609,500.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	4.964	25,000,000.00	25,000,000.00	25,000,000.00	23,763,000.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	4.740	50,000,000.00	50,000,000.00		

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	5.430	18,000,000.00	17,983,662.60	17,965,080.00	17,605,620.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	4.623	25,000,000.00	25,000,000.00	25,000,000.00	22,537,000.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.391	25,000,000.00	25,000,000.00	25,000,000.00	23,741,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.237	25,000,000.00	25,000,000.00	25,000,000.00	24,146,000.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	4.789	25,000,000.00	25,000,000.00	25,000,000.00	19,771,000.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.363	25,000,000.00	25,000,000.00	25,000,000.00	24,092,000.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	5.388	25,000,000.00	25,000,000.00	25,000,000.00	23,975,500.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	4.778	50,000,000.00	50,000,000.00	50,000,000.00	43,655,000.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.616	25,000,000.00	25,000,000.00	25,000,000.00	24,714,750.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	4.755	25,000,000.00	25,000,000.00	25,000,000.00	19,798,750.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	4.743	50,000,000.00	50,000,000.00	50,000,000.00	37,863,000.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,423,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.602	25,000,000.00	25,000,000.00	25,000,000.00	24,736,000.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.998	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	5.724	25,000,000.00	25,000,000.00	25,000,000.00	24,786,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.748	50,000,000.00	50,000,000.00	50,000,000.00	49,335,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.752	25,000,000.00	25,000,000.00	25,000,000.00	24,628,500.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,809,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	4.735	25,000,000.00	25,000,000.00	25,000,000.00	19,740,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.750	50,000,000.00	50,000,000.00	50,000,000.00	39,564,500.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.850	5.754	50,000,000.00	50,000,000.00	50,000,000.00	50,168,500.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.592	25,000,000.00	25,000,000.00	25,000,000.00	24,698,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.748	25,000,000.00	24,994,580.34	24,992,500.00	19,718,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	4.720	25,000,000.00	25,000,000.00	25,000,000.00	20,283,500.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.624	25,000,000.00	25,000,000.00	25,000,000.00	24,746,000.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	5.172	25,000,000.00	25,000,000.00	25,000,000.00	24,291,250.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	4.768	50,000,000.00	50,000,000.00	50,000,000.00	43,607,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.037	50,000,000.00	50,000,000.00	50,000,000.00	45,276,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	4.743	50,000,000.00	50,000,000.00	50,000,000.00	37,960,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.754	50,000,000.00	50,000,000.00	50,000,000.00	39,491,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.612	25,000,000.00	25,000,000.00	25,000,000.00	24,741,750.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	5.981	25,000,000.00	25,000,000.00	25,000,000.00	25,060,250.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	4.751	50,000,000.00	50,000,000.00	50,000,000.00	38,655,500.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.612	25,000,000.00	25,000,000.00	25,000,000.00	24,741,750.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	4.720	25,000,000.00	25,000,000.00	25,000,000.00	20,340,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	4.754	25,000,000.00	25,000,000.00	25,000,000.00	19,695,250.00
10171596036	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2026	5.950	5.263	50,000,000.00	49,601,065.29	49,600,000.00	49,537,500.00
821810298	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.300	4.756	50,000,000.00	50,000,000.00	50,000,000.00	39,714,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,679,000.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.216	25,000,000.00	25,000,000.00	25,000,000.00	24,397,750.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.795	25,000,000.00	25,000,000.00	25,000,000.00	24,793,000.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.818	25,000,000.00	25,000,000.00	25,000,000.00	24,708,750.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	4.758	50,000,000.00	50,000,000.00	50,000,000.00	38,274,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.282	50,000,000.00	50,000,000.00	50,000,000.00	46,094,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,465,500.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.966	25,000,000.00	25,000,000.00	25,000,000.00	24,872,750.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.120	5.707	50,000,000.00	50,000,000.00	50,000,000.00	49,445,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.260	5.597	25,000,000.00	25,000,000.00	25,000,000.00	24,733,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,421,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	4.968	50,000,000.00	50,000,000.00	50,000,000.00	44,972,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.037	31,739,000.00	31,739,000.00	31,739,000.00	28,740,299.28
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,428,500.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.607	25,000,000.00	25,000,000.00	25,000,000.00	24,702,500.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.611	25,000,000.00	25,000,000.00	25,000,000.00	24,742,750.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	4.912	25,000,000.00	25,000,000.00	25,000,000.00	22,207,250.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	4.655	25,000,000.00	25,000,000.00	25,000,000.00	20,995,750.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,535,000.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	5.685	50,000,000.00	50,000,000.00	50,000,000.00	49,365,000.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.719	25,000,000.00	25,000,000.00	25,000,000.00	24,788,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.282	50,000,000.00	50,000,000.00	50,000,000.00	46,111,500.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.983	25,000,000.00	25,000,000.00	25,000,000.00	24,755,250.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.651	25,000,000.00	25,000,000.00	25,000,000.00	24,750,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	4.775	50,000,000.00	50,000,000.00	50,000,000.00	39,554,000.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.748	50,000,000.00	49,989,160.76	49,985,000.00	39,436,000.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.705	25,000,000.00	25,000,000.00	25,000,000.00	24,760,000.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	6.009	25,000,000.00	25,000,000.00	25,000,000.00	24,871,000.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	4.755	25,000,000.00	25,000,000.00	25,000,000.00	19,756,750.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.031	50,000,000.00	50,023,359.97	50,121,500.00	45,238,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.246	50,000,000.00	50,000,000.00	50,000,000.00	45,960,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	5.145	25,000,000.00	25,000,000.00	25,000,000.00	23,998,750.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	4.757	25,000,000.00	25,000,000.00	25,000,000.00	19,856,750.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	5.937	50,000,000.00	50,000,000.00	50,000,000.00	49,470,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.662	25,000,000.00	25,000,000.00	25,000,000.00	24,804,750.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.982	25,000,000.00	25,000,000.00	25,000,000.00	24,756,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.726	25,000,000.00	25,000,000.00	25,000,000.00	24,795,500.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	5.143	25,000,000.00	25,000,000.00	25,000,000.00	24,231,500.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,423,750.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.513	50,000,000.00	50,000,000.00	50,000,000.00	49,874,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	4.755	25,000,000.00	25,000,000.00	25,000,000.00	19,768,000.00
1059447792	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.750	6.014	50,000,000.00	50,000,000.00	50,000,000.00	49,542,500.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	5.716	50,000,000.00	50,000,000.00	50,000,000.00	50,025,000.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.775	50,000,000.00	50,000,000.00	50,000,000.00	39,449,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.031	50,000,000.00	50,023,359.97	50,121,500.00	45,238,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.680	25,000,000.00	25,000,000.00	25,000,000.00	24,745,000.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,458,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031						

LOS ANGELES COUNTY TREASURER  
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1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.983	25,000,000.00	25,000,000.00	25,000,000.00	24,755,000.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	4.728	50,000,000.00	50,000,000.00	50,000,000.00	43,287,000.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.978	50,000,000.00	50,000,000.00	50,000,000.00	49,518,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,535,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.721	50,000,000.00	50,000,000.00	50,000,000.00	49,297,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	5.138	25,000,000.00	24,994,082.63	24,980,750.00	23,677,500.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	4.751	50,000,000.00	50,000,000.00	50,000,000.00	39,441,000.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	5.992	25,000,000.00	25,000,000.00	25,000,000.00	24,866,500.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	4.768	50,000,000.00	50,000,000.00	50,000,000.00	43,573,500.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.675	50,000,000.00	50,000,000.00	50,000,000.00	41,663,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	4.750	50,000,000.00	50,000,000.00	50,000,000.00	39,527,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	4.756	25,000,000.00	25,000,000.00	25,000,000.00	19,792,000.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.805	50,000,000.00	50,000,000.00	50,000,000.00	49,580,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.748	50,000,000.00	50,000,000.00	50,000,000.00	38,335,000.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.016	25,000,000.00	25,000,000.00	25,000,000.00	24,770,000.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.718	25,000,000.00	25,000,000.00	25,000,000.00	24,783,250.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.238	25,000,000.00	25,000,000.00	25,000,000.00	24,431,250.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.674	50,000,000.00	50,000,000.00	50,000,000.00	41,665,500.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	4.725	50,000,000.00	50,000,000.00	50,000,000.00	42,985,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.795	25,000,000.00	25,000,000.00	25,000,000.00	24,793,000.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.750	50,000,000.00	50,000,000.00	50,000,000.00	39,564,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.697	25,000,000.00	25,000,000.00	25,000,000.00	24,755,500.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.895	50,000,000.00	50,000,000.00	50,000,000.00	49,416,000.00
1001252856	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	6.000	6.130	25,000,000.00	25,000,000.00	25,000,000.00	24,919,250.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.751	50,000,000.00	50,000,000.00	50,000,000.00	39,470,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.740	50,000,000.00	50,000,000.00	50,000,000.00	37,619,000.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.740	25,000,000.00	25,000,000.00	25,000,000.00	24,774,500.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.617	25,000,000.00	25,000,000.00	25,000,000.00	24,750,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.880	25,000,000.00	25,000,000.00	25,000,000.00	24,758,500.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.982	25,000,000.00	25,000,000.00	25,000,000.00	24,756,500.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.952	25,000,000.00	25,000,000.00	25,000,000.00	24,834,000.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.895	50,000,000.00	50,000,000.00	50,000,000.00	49,416,000.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.165	25,000,000.00	25,000,000.00	25,000,000.00	24,140,750.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	4.945	50,000,000.00	50,000,000.00	50,000,000.00	45,087,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	4.731	25,000,000.00	25,000,000.00	25,000,000.00	20,628,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/28/2025	0.750	4.923	50,000,000.00	50,000,000.00	50,000,000.00	45,299,000.00
10119882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.721	50,000,000.00	50,000,000.00	50,000,000.00	49,287,000.00
985486353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.695	25,000,000.00	25,000,000.00	25,000,000.00	24,754,000.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.726	50,000,000.00	50,000,000.00	50,000,000.00	49,481,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	4.743	50,000,000.00	50,000,000.00	50,000,000.00	37,908,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.016	25,000,000.00	25,000,000.00	25,000,000.00	24,770,000.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.906	25,000,000.00	25,000,000.00	25,000,000.00	24,845,250.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,535,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.031	50,000,000.00	50,023,359.97	50,121,500.00	45,238,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.226	25,000,000.00	25,000,000.00	25,000,000.00	24,412,250.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	5.977	25,000,000.00	25,000,000.00	25,000,000.00	24,867,250.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	4.761	50,000,000.00	50,000,000.00	50,000,000.00	38,548,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,468,500.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	5.991	50,000,000.00	50,000,000.00	50,000,000.00	49,506,500.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.741	25,000,000.00	25,000,000.00	25,000,000.00	24,766,500.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	4.785	50,000,000.00	50,000,000.00	50,000,000.00	39,056,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	4.743	50,000,000.00	50,000,000.00	50,000,000.00	37,963,500.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	6.000	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,423,750.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	4.050	5.932	50,000,000.00	50,000,000.00	50,000,000.00	50,207,000.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	4.753	25,000,000.00	25,000,000.00	25,000,000.00	21,699,500.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.748	50,000,000.00	50,000,000.00	50,000,000.00	38,335,000.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.867	25,000,000.00	25,000,000.00	25,000,000.00	24,689,500.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.748	50,000,000.00	50,000,000.00	50,000,000.00	49,335,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.847	25,000,000.00	25,000,000.00	25,000,000.00	24,820,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.674	50,000,000.00	50,000,000.00	50,000,000.00	41,665,500.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.282	50,000,000.00	50,000,000.00	50,000,000.00	46,128,500.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.749	50,000,000.00	50,000,000.00	50,000,000.00	39,535,000.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.917	25,000,000.00	25,000,000.00	25,000,000.00	24,837,250.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	4.782	50,000,000.00	50,000,000.00	50,000,000.00	38,755,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	4.750	25,000,000.00	24,999,860.54	24,999,750.00	21,691,250.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.753	50,000,000.00	50,000,000.00	50,000,000.00	49,342,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.751	50,000,000.00	50,000,000.00	50,000,000.00	39,470,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	4.748	50,000,000.00	50,000,000.00	50,000,000.00	39,406,500.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.589	25,000,000.00	25,000,000.00	25,000,000.00	24,738,250.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.300	4.788	50,000,000.00	50,000,000.00	50,000,000.00	39,385,500.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	4.751	25,000,000.00	25,000,000.00	25,000,000.00	19,575,250.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	4.819	50,000,000.00	50,000,000.00	50,000,000.00	41,084,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	4.748	50,000,000.00	50,000,000.00	50,000,000.00	39,417,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.735	50,000,000.00	50,000,000.00	50,000,000.00	39,426,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.689	25,000,000.00	25,000,000.00	25,000,000.00	24,761,250.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	4.746	50,000,000.00	50,000,000.00	50,000,000.00	39,240,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	4.773	50,000,000.00	50,000,000.00	50,000,000.00	39,312,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	4.723	25,000,000.00	25,000,000.00	25,000,000.00	21,531,000.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.197	50,000,000.00	49,542,729.73	49,361,500.00	40,002,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.197	50,000,000.00	49,219,027.60	48,940,000.00	40,002,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	4.752	50,000,000.00	50,000,000.00	50,000,000.00	39,332,000.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.702	50,000,000.00	50,000,000.00	50,000,000.00	49,439,500.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	4.773	50,000,000.00	50,000,000.00	50,000,000.00	38,043,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	4.743	50,000,000.00	50,000,000.00	50,000,000.00	37,928,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	4.785	50,000,000.00	50,000,000.00	50,000,000.00	39,116,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION							



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	4.741	50,000,000.00	50,000,000.00	50,000,000.00	37,781,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	5.039	50,000,000.00	50,000,000.00	50,000,000.00	46,049,000.00
1030365440	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	4.930	5.138	50,000,000.00	49,500,152.78	48,883,902.78	49,484,500.00
953965467	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.476	50,000,000.00	49,955,083.33	48,440,750.00	49,951,000.00
1074287216	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	5.200	5.131	50,000,000.00	49,523,333.33	49,487,222.22	49,533,500.00
1071595370	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	5.230	5.138	30,000,000.00	29,681,841.67	29,646,975.00	29,690,700.00
1068082899	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/20/2023	5.180	5.081	20,000,000.00	19,856,111.11	19,812,944.44	19,859,000.00
1073789128	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/30/2023	5.270	4.972	50,000,000.00	49,787,736.11	49,743,819.44	49,796,500.00
1068082900	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/20/2023	5.180	5.081	50,000,000.00	49,640,277.78	49,532,361.11	49,647,500.00
991665488	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/09/2023	4.840	4.588	50,000,000.00	49,946,222.22	48,837,055.56	49,943,500.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	5.154	50,000,000.00	49,459,833.33	47,967,944.44	49,407,000.00
1042859805	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2023	5.220	5.171	50,000,000.00	49,318,500.00	48,861,750.00	49,336,000.00
953965428	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.476	50,000,000.00	49,955,083.33	48,440,750.00	49,951,000.00
1030948071	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/16/2023	4.950	5.141	20,000,000.00	19,791,000.00	19,546,250.00	19,785,400.00
1019882348	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2023	4.730	5.097	50,000,000.00	49,638,680.56	48,922,611.11	49,612,000.00
1071177789	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/25/2023	5.250	5.155	50,000,000.00	49,380,208.33	49,300,000.00	49,400,000.00
1073789131	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/30/2023	5.270	4.972	10,000,000.00	9,957,547.22	9,948,763.89	9,959,300.00
1006539389	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/05/2023	4.800	5.033	50,000,000.00	49,766,666.67	48,853,333.33	49,753,000.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	5.154	50,000,000.00	49,459,833.33	47,967,944.44	49,407,000.00
1009762881	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/15/2023	4.700	5.071	50,000,000.00	49,706,250.00	48,877,222.22	49,682,500.00
1024228725	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	4.870	5.131	50,000,000.00	49,553,583.33	48,883,958.33	49,533,500.00
1055398267	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/09/2023	5.130	5.180	35,000,000.00	34,501,250.00	34,296,762.50	34,505,450.00
1020651946	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2023	4.800	5.183	35,000,000.00	34,514,666.67	34,020,600.00	34,485,850.00
1059446176	FEDERAL HOME LOAN BANKS	09/05/2023	5.000	5.156	50,000,000.00	49,756,944.45	49,527,777.78	49,747,000.00
1042859818	FEDERAL HOME LOAN BANKS	08/01/2023	5.135	0.000	50,000,000.00	50,000,000.00	49,550,687.50	50,000,000.00
1017995504	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	3.834	50,000,000.00	49,979,916.67	49,223,444.44	49,979,000.00
1040906971	FEDERAL HOME LOAN BANKS	08/25/2023	5.248	4.937	50,000,000.00	49,825,066.67	49,336,711.11	49,831,500.00
1062046469	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	5.128	50,000,000.00	49,537,777.78	49,342,777.78	49,547,500.00
1072147162	FEDERAL HOME LOAN BANKS	09/20/2023	5.235	5.081	50,000,000.00	49,636,458.34	49,600,104.17	49,647,500.00
1029773208	FEDERAL HOME LOAN BANKS	08/30/2023	4.986	4.972	50,000,000.00	49,799,175.00	49,175,925.00	49,796,500.00
1050771137	FEDERAL HOME LOAN BANKS	09/01/2023	5.090	5.018	50,000,000.00	49,780,847.22	49,434,444.44	49,781,000.00
1054626741	FEDERAL HOME LOAN BANKS	08/31/2023	5.050	4.990	50,000,000.00	49,789,583.33	49,495,000.00	49,789,000.00
1072147163	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	5.155	50,000,000.00	49,377,847.22	49,341,250.00	49,400,000.00
1046963869	FEDERAL HOME LOAN BANKS	08/07/2023	5.100	4.384	21,182,000.00	21,163,995.30	20,992,950.65	21,164,207.12
1055914265	FEDERAL HOME LOAN BANKS	08/30/2023	4.995	4.972	50,000,000.00	49,798,812.50	49,521,312.50	49,796,500.00
1030948075	FEDERAL HOME LOAN BANKS	09/01/2023	4.985	5.018	50,000,000.00	49,785,368.06	49,176,090.28	49,781,000.00
1040306973	FEDERAL HOME LOAN BANKS	09/22/2023	5.235	5.092	50,000,000.00	49,621,916.67	49,134,770.83	49,633,000.00
1059446178	FEDERAL HOME LOAN BANKS	09/29/2023	5.189	5.104	50,000,000.00	49,576,429.16	49,346,695.83	49,584,000.00
1044975163	FEDERAL HOME LOAN BANKS	09/01/2023	5.230	5.018	50,000,000.00	49,774,819.44	49,338,986.11	49,781,000.00
1054626744	FEDERAL HOME LOAN BANKS	09/22/2023	5.060	5.092	39,986,000.00	39,693,746.77	39,457,696.08	39,692,502.76
1072147164	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	5.155	50,000,000.00	49,377,847.22	49,341,250.00	49,400,000.00
1074287217	FEDERAL HOME LOAN BANKS	10/31/2023	5.245	5.160	50,000,000.00	49,337,090.28	49,300,666.67	49,358,000.00
1054626743	FEDERAL HOME LOAN BANKS	08/16/2023	5.000	4.824	50,000,000.00	49,895,833.33	49,611,111.11	49,894,500.00
1059446179	FEDERAL HOME LOAN BANKS	09/13/2023	5.030	5.066	50,000,000.00	49,699,597.22	49,476,041.67	49,696,500.00
1040906972	FEDERAL HOME LOAN BANKS	08/25/2023	5.248	4.937	50,000,000.00	49,825,066.67	49,336,711.11	49,831,500.00
1038232767	FEDERAL HOME LOAN BANKS	09/15/2023	5.080	5.071	50,000,000.00	49,682,500.00	49,160,388.89	49,682,500.00
1040906975	FEDERAL HOME LOAN BANKS	08/25/2023	5.248	4.937	50,000,000.00	49,825,066.67	49,336,711.11	49,831,500.00
1064289357	FEDERAL HOME LOAN BANKS	09/13/2023	5.070	5.066	39,649,000.00	39,408,892.26	39,269,294.74	39,408,330.57
1042194788	FEDERAL HOME LOAN BANKS	08/01/2023	5.100	0.000	50,000,000.00	50,000,000.00	49,520,763.89	50,000,000.00
1054626745	FEDERAL HOME LOAN BANKS	08/16/2023	5.000	4.824	50,000,000.00	49,895,833.33	49,611,111.11	49,894,500.00
1050771140	FEDERAL HOME LOAN BANKS	09/01/2023	5.090	5.018	50,000,000.00	49,780,847.22	49,441,513.89	49,781,000.00
1008731003	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	5.092	50,000,000.00	49,660,555.55	48,811,944.44	49,633,000.00
1037132143	FEDERAL HOME LOAN BANKS	08/16/2023	5.010	4.824	50,000,000.00	49,895,833.33	49,366,791.67	49,894,500.00
1008731002	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	5.092	50,000,000.00	49,660,555.55	48,811,944.44	49,633,000.00
1024785012	FEDERAL HOME LOAN BANKS	08/23/2023	4.927	4.919	50,000,000.00	49,849,452.78	49,185,676.39	49,845,500.00
1017995459	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	3.834	50,000,000.00	49,979,916.67	49,223,444.44	49,979,000.00
1040906976	FEDERAL HOME LOAN BANKS	09/22/2023	5.235	5.092	50,000,000.00	49,621,916.67	49,134,770.83	49,633,000.00
1049557161	FEDERAL HOME LOAN BANKS	08/28/2023	5.105	4.959	50,000,000.00	49,808,562.50	49,432,777.78	49,810,500.00
1073789126	FEDERAL HOME LOAN BANKS	10/02/2023	5.180	5.232	50,000,000.00	49,553,944.45	49,510,777.78	49,552,500.00
1069448882	FEDERAL HOME LOAN BANKS	09/20/2023	5.180	5.081	23,081,000.00	22,914,945.03	22,868,449.64	22,918,278.95
1068082902	FEDERAL HOME LOAN BANKS	09/20/2023	4.870	5.081	39,353,000.00	39,070,970.17	38,986,361.22	39,075,561.35
1021857366	FEDERAL HOME LOAN BANKS	08/16/2023	5.165	4.824	50,000,000.00	49,898,437.50	49,194,270.83	49,894,500.00
1042859811	FEDERAL HOME LOAN BANKS	08/07/2023	5.150	4.384	50,000,000.00	49,957,083.33	49,506,458.33	49,958,000.00
1052171263	FEDERAL HOME LOAN BANKS	09/15/2023	5.050	5.071	50,000,000.00	49,684,375.00	49,361,736.11	49,682,500.00
1043552274	FEDERAL HOME LOAN BANKS	08/30/2023	5.230	4.972	50,000,000.00	49,789,347.22	49,338,986.11	49,796,500.00
1008730978	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	5.092	28,000,000.00	27,809,911.11	27,334,688.89	27,794,480.00
1024785017	FEDERAL HOME LOAN BANKS	10/25/2023	4.925	5.155	50,000,000.00	49,418,576.39	48,755,069.44	49,400,000.00
1059446183	FEDERAL HOME LOAN BANKS	09/13/2023	5.030	5.066	50,000,000.00	49,699,597.22	49,476,041.67	49,696,500.00
1060145079	FEDERAL HOME LOAN BANKS	09/25/2023	5.170	5.097	32,005,000.00	31,752,204.95	31,605,124.20	31,756,641.20
1008731006	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	5.092	50,000,000.00	49,660,555.55	48,811,944.44	49,633,000.00
1029773215	FEDERAL HOME LOAN BANKS	08/02/2023	4.990	2.555	50,000,000.00	49,993,069.44	49,369,319.44	49,993,000.00
1047463165	FEDERAL HOME LOAN BANKS	08/07/2023	5.100	4.384	18,687,000.00	18,671,116.05	18,522,865.85	18,671,302.92
1059446184	FEDERAL HOME LOAN BANKS	09/11/2023	5.030	5.061	50,000,000.00	49,713,569.45	49,483,027.78	49,710,500.00
1063792573	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	5.131	50,000,000.00	49,523,333.33	49,342,777.78	49,533,500.00
1044975187	FEDERAL HOME LOAN BANKS	08/09/2023	5.080	4.588	50,000,000.00	49,943,555.56	49,513,166.67	49,943,500.00
1049014054	FEDERAL HOME LOAN BANKS	08/30/2023	5.140	4.972	48,604,000.00	48,402,752.44	48,028,015.60	48,406,181.72
1012985644	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	5.104	50,000,000.00	49,607,486.11	48,789,194.44	49,584,000.00
1024785018	FEDERAL HOME LOAN BANKS	08/23/2023	4.927	4.919	50,000,000.00	49,849,452.78	49,185,676.39	49,845,500.00
1023003474	FEDERAL HOME LOAN BANKS	08/18/2023	4.870	4.858	50,000,000.00	49,885,013.89	49,195,097.22	49,880,500.00
1060145077	FEDERAL HOME LOAN BANKS	09/11/2023	5.045	5.061	50,000,000.00	49,712,715.28	49,488,493.06	49,710,500.00
1052171265	FEDERAL HOME LOAN BANKS	09/15/2023	5.050	5.071	50,000,000.00	49,684,375.00	49,361,736.11	49,682,500.00
1055391894	FEDERAL HOME LOAN BANKS	09/01/2023	5.030	5.018	50,000,000.00	49,783,430.56	49,497,000.00	49,781,000.00
1070530101	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	5.232	50,000,000.00	49,550,500.00	49,463,500.00	49,552,500.00
1044975170	FEDERAL HOME LOAN BANKS	08/09/2023	5.080	4.588	50,000,000.00	49,943,555.56	49,513,166.67	49,943,500.00
1044975156	FEDERAL HOME LOAN BANKS	09/01/2023	5.230	5.018	50,000,000.00	49,774,819.44	49,338,986.11	49,781,000.00
1055914256	FEDERAL HOME LOAN BANKS	09/22/2023	5.139	5.092	50,000,000.00	49,628,850.00	49,350,487.50	49,633,000.00
1009762882	FEDERAL HOME LOAN BANKS							

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1017995495	FEDERAL HOME LOAN BANKS	08/04/2023	4.820	3.834	50,000,000.00	49,979,916.67	49,223,444.44	49,979,000.00
1054626739	FEDERAL HOME LOAN BANKS	09/20/2023	5.080	5.081	9,000,000.00	8,936,500.00	8,884,430.00	8,936,550.00
1059446182	FEDERAL HOME LOAN BANKS	09/29/2023	5.169	5.104	50,000,000.00	49,576,429.16	49,346,695.83	49,584,000.00
1072147161	FEDERAL HOME LOAN BANKS	09/20/2023	5.235	5.081	50,000,000.00	49,636,458.34	49,600,104.17	49,647,500.00
1046322000	FEDERAL HOME LOAN BANKS	08/30/2023	5.120	4.972	10,441,000.00	10,397,936.67	10,308,840.14	10,398,505.13
1038734425	FEDERAL HOME LOAN MORTGAGE CORP	08/07/2023	4.940	4.384	50,000,000.00	49,958,833.33	49,451,111.11	49,958,000.00
1018917267	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2023	4.770	4.780	50,000,000.00	49,913,875.00	49,178,500.00	49,908,500.00
1071595369	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	5.128	4,120,000.00	4,082,242.49	4,077,522.80	4,082,714.00
1071177785	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	5.120	50,000,000.00	49,557,388.89	49,478,861.11	49,562,000.00
1074292966	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2023	5.170	5.099	50,000,000.00	49,597,888.89	49,561,986.11	49,605,000.00
1071595367	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	5.128	50,000,000.00	49,541,777.78	49,484,500.00	49,547,500.00
1071177790	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	5.120	50,000,000.00	49,557,388.89	49,478,861.11	49,562,000.00
1072147158	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	5.120	50,000,000.00	49,555,666.67	49,505,500.00	49,562,000.00
1018917273	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2023	4.770	4.780	50,000,000.00	49,913,875.00	49,178,500.00	49,908,500.00
1072147159	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	5.120	50,000,000.00	49,555,666.67	49,505,500.00	49,562,000.00
1074287215	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	5.128	50,000,000.00	49,540,000.00	49,504,062.50	49,547,500.00
1074833673	FEDERAL HOME LOAN MORTGAGE CORP	10/06/2023	5.155	5.131	50,000,000.00	49,527,458.33	49,498,819.44	49,533,500.00
1074287214	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	5.128	50,000,000.00	49,540,000.00	49,504,062.50	49,547,500.00
1040906969	FEDERAL HOME LOAN MORTGAGE CORP	08/01/2023	5.015	5.000	50,000,000.00	50,000,000.00	49,526,361.11	50,000,000.00
1050097816	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/22/2023	5.040	4.909	50,000,000.00	49,853,000.00	49,503,000.00	49,852,500.00
1069448883	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/18/2023	5.135	5.077	50,000,000.00	49,657,666.66	49,557,819.44	49,661,500.00
1066159013	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2023	5.095	5.061	50,000,000.00	49,709,868.06	49,568,340.28	49,710,500.00
1049557163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/23/2023	5.035	4.919	50,000,000.00	49,846,152.78	49,475,520.83	49,845,500.00
1049014057	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/18/2023	5.025	4.858	50,000,000.00	49,881,354.17	49,504,479.17	49,880,500.00
1065086358	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/08/2023	5.080	5.053	50,000,000.00	49,731,888.89	49,576,666.67	49,731,500.00
1074292963	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/31/2023	5.150	4.990	50,000,000.00	49,785,416.67	49,749,652.78	49,789,000.00
1066660565	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/13/2023	5.100	5.066	50,000,000.00	49,695,416.66	49,560,833.33	49,696,500.00
1074292964	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/31/2023	5.150	4.990	50,000,000.00	49,785,416.67	49,749,652.78	49,789,000.00
1063170218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/08/2023	5.060	5.053	50,000,000.00	49,732,944.44	49,543,194.44	49,731,500.00
1067192402	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/18/2023	5.110	5.077	50,000,000.00	49,659,333.33	49,531,583.33	49,661,500.00
1063792568	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/07/2023	5.065	5.050	50,000,000.00	49,739,715.28	49,556,812.50	49,738,500.00
1063792577	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/07/2023	5.065	5.050	50,000,000.00	49,739,715.28	49,556,812.50	49,738,500.00
1049557169	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/23/2023	5.035	4.919	50,000,000.00	49,846,152.78	49,475,520.83	49,845,500.00
1065665011	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/08/2023	5.095	5.053	50,000,000.00	49,731,097.23	49,582,493.06	49,731,500.00
1063170213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/08/2023	5.060	5.053	50,000,000.00	49,732,944.44	49,543,194.44	49,731,500.00
1046963877	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/15/2023	4.965	4.803	50,000,000.00	49,903,458.33	49,517,291.67	49,901,500.00
1073789133	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/22/2023	5.150	4.909	50,000,000.00	49,849,781.67	49,506,875.00	49,852,500.00
1066605568	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/15/2023	5.100	5.071	50,000,000.00	49,681,250.00	49,546,666.67	49,682,500.00
1046963878	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/15/2023	4.965	4.803	50,000,000.00	49,903,458.33	49,517,291.67	49,901,500.00
<b>AGENCIES TOTAL</b>				<b>4.841</b>	<b>26,368,184,444.44</b>	<b>26,322,119,778.42</b>	<b>26,265,919,225.28</b>	<b>23,869,322,559.35</b>
1047475621	ANZ GROUP HOLDINGS LIMITED	12/05/2023	5.280	5.148	50,000,000.00	50,000,000.00	50,000,000.00	50,016,000.00
1052171268	BANK OF MONTREAL - CHICAGO BRANCH	08/23/2023	5.330	5.294	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1066159011	BANK OF MONTREAL - CHICAGO BRANCH	10/18/2023	5.500	5.470	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1047475619	BANK OF MONTREAL - CHICAGO BRANCH	08/15/2023	5.400	5.284	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1016032687	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/02/2023	5.150	5.365	50,000,000.00	50,000,000.00	50,000,000.00	49,973,500.00
1012409659	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.347	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
1017221224	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.386	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
1031590171	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/04/2023	5.260	5.376	50,000,000.00	50,000,000.00	50,000,000.00	49,983,500.00
1017221223	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.386	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
1012409652	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.347	50,000,000.00	50,000,000.00	50,000,000.00	49,980,000.00
1054641622	BARCLAYS BANK PLC	09/22/2023	5.530	5.463	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1063792571	BARCLAYS BANK PLC	12/29/2023	5.740	5.712	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00
1058969287	BARCLAYS BANK PLC	09/29/2023	5.540	5.470	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1042859816	BNP PARIBAS NEW YORK BRANCH	10/02/2023	5.440	5.407	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1055396490	BNP PARIBAS NEW YORK BRANCH	09/21/2023	5.320	5.366	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1022354453	BNP PARIBAS NEW YORK BRANCH	08/21/2023	5.290	5.313	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1067192401	BNP PARIBAS NEW YORK BRANCH	10/13/2023	5.470	5.464	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1053579570	BNP PARIBAS NEW YORK BRANCH	09/20/2023	5.300	5.364	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00
1037132141	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.504	50,000,000.00	50,000,000.00	50,000,000.00	49,975,000.00
1037132133	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.504	50,000,000.00	50,000,000.00	50,000,000.00	49,975,000.00
1028475201	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	08/01/2023	5.380	5.308	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1074292965	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	10/06/2023	5.330	5.408	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1038240859	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	08/15/2023	5.320	5.381	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
1062051453	DNB BANK ASA - NEW YORK BRANCH	09/08/2023	5.240	5.316	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1030948072	DNB BANK ASA - NEW YORK BRANCH	08/04/2023	5.100	5.215	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1070530104	DNB BANK ASA - NEW YORK BRANCH	10/02/2023	5.300	5.355	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1065086354	DNB BANK ASA - NEW YORK BRANCH	09/15/2023	5.260	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1039936417	DNB BANK ASA - NEW YORK BRANCH	08/23/2023	5.250	5.291	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1072160872	DNB BANK ASA - NEW YORK BRANCH	08/28/2023	5.240	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
1039936413	NORDEA ABP - NEW YORK BRANCH	09/18/2023	5.280	5.403	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
1071595371	NORDEA ABP - NEW YORK BRANCH	08/30/2023	5.320	5.423	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00
1042194773	NORDEA ABP - NEW YORK BRANCH	09/29/2023	5.370	5.390	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00
1026607960	NORDEA ABP - NEW YORK BRANCH	10/25/2023	5.310	5.467	50,000,000.00	50,000,000.00	50,000,000.00	49,972,500.00
1049557168	NORDEA ABP - NEW YORK BRANCH	12/05/2023	5.580	5.578	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1060159991	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.900	5.853	50,000,000.00	50,000,000.00	50,000,000.00	50,005,500.00
1056321137	ROYAL BANK OF CANADA NEW YORK BRANCH	03/22/2024	5.780	5.745	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1075563989	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	10/31/2023	5.450	5.450	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1044993241	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	09/05/2023	5.350	5.253	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1058969286	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	09/29/2023	5.300	5.238	50,000,000.00	50,000,000.00	50,000,000.00	50,003,000.00
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LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2023 TO JULY 31, 2023  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1056998027	ATLANTIC ASSET SECURITIZATION CORP.	08/28/2023	5.270	5.374	50,000,000.00	49,802,375.00	49,538,875.00	49,791,000.00
1040906981	ATLANTIC ASSET SECURITIZATION CORP.	08/25/2023	5.340	5.371	24,464,000.00	24,376,908.16	24,130,147.95	24,372,749.28
1052171261	ATLANTIC ASSET SECURITIZATION CORP.	09/14/2023	5.390	5.440	11,796,000.00	11,718,290.57	11,635,282.78	11,715,787.20
1054641323	ATLANTIC ASSET SECURITIZATION CORP.	08/30/2023	5.320	5.376	50,000,000.00	49,785,722.22	49,475,388.89	49,776,000.00
1054641322	ATLANTIC ASSET SECURITIZATION CORP.	08/30/2023	5.320	5.376	50,000,000.00	49,785,722.22	49,475,388.89	49,776,000.00
1040366308	ATLANTIC ASSET SECURITIZATION CORP.	08/01/2023	5.300	5.400	50,000,000.00	50,000,000.00	49,492,083.33	49,992,500.00
1054641298	AUTOBAHN FUNDING COMPANY, LLC	08/21/2023	5.230	5.366	35,000,000.00	34,898,305.56	34,684,747.22	34,890,450.00
1062046441	AUTOBAHN FUNDING COMPANY, LLC	08/04/2023	5.140	5.400	40,000,000.00	39,982,866.67	39,817,244.44	39,976,000.00
1066159012	AUTOBAHN FUNDING COMPANY, LLC	08/15/2023	5.190	5.352	50,000,000.00	49,899,083.33	49,754,916.67	49,888,500.00
1063170212	AUTOBAHN FUNDING COMPANY, LLC	08/11/2023	5.150	5.367	50,000,000.00	49,928,472.22	49,735,347.22	49,918,000.00
1071595372	AUTOBAHN FUNDING COMPANY, LLC	08/30/2023	5.120	5.376	30,000,000.00	29,871,433.34	29,835,966.67	29,865,600.00
1044993244	AUTOBAHN FUNDING COMPANY, LLC	08/03/2023	5.240	5.400	50,000,000.00	49,985,444.44	49,541,500.00	49,977,500.00
1046963872	AUTOBAHN FUNDING COMPANY, LLC	09/05/2023	5.350	5.380	50,000,000.00	49,739,930.56	49,316,388.89	49,731,000.00
1046963870	AUTOBAHN FUNDING COMPANY, LLC	09/06/2023	5.350	5.381	50,000,000.00	49,732,500.00	49,308,958.33	49,723,500.00
1074833667	AUTOBAHN FUNDING COMPANY, LLC	10/02/2023	5.380	5.423	25,000,000.00	24,768,361.11	24,753,416.67	24,762,750.00
1060159994	AUTOBAHN FUNDING COMPANY, LLC	08/30/2023	5.220	5.376	35,000,000.00	34,852,825.00	34,690,425.00	34,843,200.00
1049014055	AUTOBAHN FUNDING COMPANY, LLC	08/18/2023	5.150	5.360	50,000,000.00	49,874,388.89	49,475,388.89	49,866,000.00
1047475618	AUTOBAHN FUNDING COMPANY, LLC	09/07/2023	5.250	5.381	50,000,000.00	49,725,069.44	49,308,958.33	49,716,000.00
1063792570	AUTOBAHN FUNDING COMPANY, LLC	08/07/2023	5.140	5.349	30,000,000.00	29,974,300.00	29,867,216.67	29,968,800.00
1064302238	AUTOBAHN FUNDING COMPANY, LLC	10/06/2023	5.350	5.427	30,000,000.00	29,705,750.00	29,594,291.67	29,697,000.00
1049557164	AUTOBAHN FUNDING COMPANY, LLC	08/08/2023	5.290	5.355	50,000,000.00	49,846,569.44	49,559,166.67	49,940,500.00
1055914262	CAFCO LLC	10/16/2023	5.460	5.428	50,000,000.00	49,423,666.66	49,120,333.33	49,419,500.00
1026100953	CAFCO LLC	08/11/2023	5.210	5.400	50,000,000.00	49,927,638.89	49,225,736.11	49,917,500.00
1055914253	CAFCO LLC	10/20/2023	5.450	5.436	50,000,000.00	49,394,444.45	49,091,666.67	49,388,500.00
1055396491	CAFCO LLC	10/17/2023	5.460	5.432	30,000,000.00	29,649,650.00	29,463,100.00	29,646,900.00
1063792572	CAFCO LLC	11/16/2023	5.490	5.540	23,858,000.00	23,468,697.09	23,374,100.12	23,461,480.04
1055914257	CAFCO LLC	10/16/2023	5.460	5.428	25,000,000.00	24,711,833.34	24,560,166.67	24,709,750.00
1055396493	CAFCO LLC	10/18/2023	5.440	5.432	50,000,000.00	49,410,666.67	49,100,888.89	49,404,000.00
1027066716	CAFCO LLC	08/04/2023	5.210	5.400	50,000,000.00	49,978,291.67	49,290,861.11	49,970,000.00
1055396494	CAFCO LLC	10/18/2023	5.440	5.432	50,000,000.00	49,410,666.67	49,100,888.89	49,404,000.00
1021857365	CAFCO LLC	08/21/2023	5.200	5.417	50,000,000.00	49,855,555.56	49,097,222.22	49,842,000.00
1027066717	CAFCO LLC	08/04/2023	5.210	5.400	25,000,000.00	24,989,145.83	24,645,430.56	24,985,000.00
1056321138	CAFCO LLC	10/24/2023	5.490	5.438	50,000,000.00	49,359,500.00	49,062,125.00	49,358,000.00
1017998298	CANADIAN IMPERIAL BANK OF COMMERCE	08/11/2023	5.020	5.269	50,000,000.00	49,930,277.78	49,142,416.67	49,919,500.00
1017998297	CANADIAN IMPERIAL BANK OF COMMERCE	08/11/2023	5.020	5.269	50,000,000.00	49,930,277.78	49,142,416.67	49,919,500.00
1031594256	CANCARA ASSET SECURITISATION LIMITED	08/02/2023	5.190	5.400	3,000,000.00	2,999,567.50	2,962,805.00	2,999,100.00
1031594257	CANCARA ASSET SECURITISATION LIMITED	08/02/2023	5.190	5.400	50,000,000.00	49,992,791.67	49,382,093.33	49,985,000.00
1047475620	CANCARA ASSET SECURITISATION LIMITED	08/30/2023	5.300	5.376	50,000,000.00	49,786,527.78	49,489,027.78	49,776,000.00
1030953578	CANCARA ASSET SECURITISATION LIMITED	08/07/2023	5.180	5.400	21,140,000.00	21,121,749.13	20,854,069.76	21,117,803.00
1052171269	CANCARA ASSET SECURITISATION LIMITED	09/18/2023	5.380	5.400	50,000,000.00	49,641,333.33	49,290,138.89	49,632,500.00
1030953577	CANCARA ASSET SECURITISATION LIMITED	08/07/2023	5.180	5.400	50,000,000.00	49,956,833.00	49,323,722.22	49,947,500.00
1074841172	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.434	50,000,000.00	49,452,500.00	49,445,000.00	49,441,500.00
1074841173	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.434	12,000,000.00	11,868,600.00	11,866,800.00	11,865,960.00
1058969946	CANCARA ASSET SECURITISATION LIMITED	09/08/2023	5.300	5.382	50,000,000.00	49,720,277.78	49,484,722.22	49,708,500.00
1050771133	CANCARA ASSET SECURITISATION LIMITED	09/01/2023	5.320	5.378	50,000,000.00	49,770,944.44	49,408,888.89	49,761,000.00
1058969948	CANCARA ASSET SECURITISATION LIMITED	09/08/2023	5.300	5.382	50,000,000.00	49,720,277.78	49,484,722.22	49,708,500.00
1048320502	CANCARA ASSET SECURITISATION LIMITED	08/15/2023	5.300	5.376	50,000,000.00	49,896,944.45	49,506,805.56	49,888,000.00
1069973720	CHARIOT FUNDING LLC	09/22/2023	5.350	5.420	50,000,000.00	49,613,611.11	49,517,013.89	49,601,000.00
1071595374	CHARIOT FUNDING LLC	09/28/2023	5.340	5.443	50,000,000.00	49,569,833.33	49,510,500.00	49,554,000.00
1062046484	CHARIOT FUNDING LLC	08/28/2023	5.200	5.374	50,000,000.00	49,805,000.00	49,595,555.56	49,791,000.00
1073789124	CHARIOT FUNDING LLC	10/06/2023	5.390	5.448	50,000,000.00	49,505,916.67	49,461,000.00	49,493,000.00
1050097818	CHARIOT FUNDING LLC	08/18/2023	5.330	5.360	50,000,000.00	49,874,152.78	49,504,013.89	49,866,000.00
1075563994	CHARIOT FUNDING LLC	10/13/2023	5.420	5.454	50,000,000.00	49,450,472.22	49,442,944.44	49,439,500.00
1038232769	CHARIOT FUNDING LLC	08/15/2023	5.220	5.352	50,000,000.00	49,898,500.00	49,354,750.00	49,888,500.00
1062046474	CHARIOT FUNDING LLC	08/28/2023	5.200	5.374	50,000,000.00	49,805,000.00	49,595,555.56	49,791,000.00
1071177784	CHARIOT FUNDING LLC	09/26/2023	5.350	5.438	50,000,000.00	49,583,888.89	49,502,152.78	49,569,500.00
1029773214	CHARIOT FUNDING LLC	08/03/2023	5.200	5.400	48,197,000.00	48,183,076.42	47,549,553.63	48,175,311.35
1072160874	CHARIOT FUNDING LLC	10/23/2023	5.440	5.456	50,000,000.00	49,372,888.89	49,320,000.00	49,363,500.00
1030948077	CHARIOT FUNDING LLC	08/01/2023	5.190	5.400	50,000,000.00	50,000,000.00	49,358,458.33	49,992,500.00
1031590168	CHARIOT FUNDING LLC	08/04/2023	5.200	5.400	50,000,000.00	49,978,333.33	49,342,777.78	49,970,000.00
1038734421	CHARIOT FUNDING LLC	08/16/2023	5.250	5.355	26,956,000.00	26,897,033.75	26,606,133.58	26,891,844.72
1039936416	CHARIOT FUNDING LLC	08/21/2023	5.290	5.366	50,000,000.00	49,853,055.56	49,338,750.00	49,843,500.00
1074291822	CHARIOT FUNDING LLC	10/30/2023	5.480	5.459	50,000,000.00	49,315,000.00	49,276,944.44	49,310,000.00
1074291821	CHARIOT FUNDING LLC	10/30/2023	5.480	5.459	50,000,000.00	49,315,000.00	49,276,944.44	49,310,000.00
1029773210	CHARIOT FUNDING LLC	08/03/2023	5.200	5.400	50,000,000.00	49,985,555.56	49,328,333.33	49,977,500.00
1027066712	CIESCO LLC CP	08/15/2023	5.220	5.352	50,000,000.00	49,898,500.00	49,209,750.00	49,888,500.00
1043557207	CIESCO, LLC	09/15/2023	5.410	5.392	50,000,000.00	49,661,875.00	49,196,013.89	49,655,500.00
1026607964	CIESCO, LLC	08/11/2023	5.220	5.367	50,000,000.00	49,927,500.00	49,231,500.00	49,918,000.00
1055397534	CIESCO, LLC	10/20/2023	5.440	5.444	25,000,000.00	24,697,777.78	24,542,888.89	24,693,750.00
1055397533	CIESCO, LLC	10/20/2023	5.440	5.444	50,000,000.00	49,395,555.56	49,085,777.78	49,387,500.00
1062046505	CIESCO, LLC	11/16/2023	5.500	5.493	30,000,000.00	29,509,583.34	29,376,666.67	29,505,600.00
985496354	CIESCO, LLC	08/09/2023	4.940	5.360	50,000,000.00	49,945,111.11	48,744,416.67	49,933,000.00
1058969285	CIESCO, LLC	11/03/2023	5.480	5.468	50,000,000.00	49,284,555.56	49,025,777.78	49,278,500.00
1055397537	CRC FUNDING, LLC	10/20/2023	5.460	5.467	50,000,000.00	49,393,333.34	49,082,416.67	49,385,000.00
1055397536	CRC FUNDING, LLC	10/20/2023	5.460	5.467	50,000,000.00	49,393,333.34	49,082,416.67	49,385,000.00
1050097815	CRC FUNDING, LLC	10/04/2023	5.460	5.444	50,000,000.00	49,514,666.67	49,135,500.00	49,508,500.00
1075564017	CRC FUNDING, LLC	10/30/2023	5.470	5.479	50,000,000.00	49,316,250.00	49,308,652.78	49,307,500.00
1033276379	CRC FUNDING, LLC	09/12/2023	5.240	5.392	50,000,000.00	49,694,333.33	49,090,277.78	49,678,000.00
1051460741	CRC FUNDING, LLC	10/10/2023	5.440	5.451	50,000,000.00	49,471,111.11	49,116,000.00	49,462,500.00
1051460740	CRC FUNDING, LLC	10/13/2023	5.440	5.458	50,000,000.00	49,448,444.45	49,085,777.78	49,439,000.00
1033276381	CRC FUNDING, LLC	09/08/2023	5.240	5.382	50,000,000.00	49,723,444.44	49,119,388.89	49,708,500.00
1055914252	CRC FUNDING, LLC	10/20/2023	5.460	5.467	50,000,000.00	49,393,333.33	49,090,000.00	49,385,000.00
1059446170	CRC FUNDING, LLC	11/01/2023	5.500	5.481	48,980,000.00	48,291,558.89	48,044,618.06	48,286,443.20
1027066715	CRC FUNDING, LLC	08/10/2023	5.210	5.400	50,000,000.00	49,934,875.00	49,247,444.44	49,925,000.00
1075564010	CRC FUNDING, LLC	10/30/2023	5.470	5.479	50,000,000.00	49,316,250.00	49,308,652.78	49,307,500.00
1050771132	CRC FUNDING, LLC	10/06/2023	5.470	5.448	50,000,000.00	49,496,583.33	49,141,513.89	49,493,000.00
1021857369	CRC FUNDING, LLC	08/18/2023	5.190	5.400	50,000,000.00	49,877,458.33	49,120,583.33	49,865,000.00
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LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2023 TO JULY 31, 2023  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1053579574	JUPITER SECURITIZATION COMPANY LLC	08/09/2023	5.310	5.360	50,000,000.00	49,941,000.00	49,601,750.00	49,933,000.00
1074833666	JUPITER SECURITIZATION COMPANY LLC	10/26/2023	5.480	5.454	50,000,000.00	49,345,444.44	49,315,000.00	49,341,000.00
1042194789	JUPITER SECURITIZATION COMPANY LLC	08/02/2023	5.180	5.400	50,000,000.00	49,992,805.56	49,510,777.78	49,985,000.00
1049557162	JUPITER SECURITIZATION COMPANY LLC	08/08/2023	5.330	5.355	28,278,000.00	28,248,692.99	28,026,797.10	28,244,349.18
1071595368	JUPITER SECURITIZATION COMPANY LLC	10/02/2023	5.360	5.423	50,000,000.00	49,538,444.45	49,478,888.89	49,525,500.00
1048335069	JUPITER SECURITIZATION COMPANY LLC	08/14/2023	5.310	5.349	50,000,000.00	49,904,125.00	49,505,875.00	49,896,000.00
1072160873	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.422	50,000,000.00	49,520,000.00	49,482,500.00	49,510,500.00
1048335068	JUPITER SECURITIZATION COMPANY LLC	08/14/2023	5.310	5.349	50,000,000.00	49,904,125.00	49,505,875.00	49,896,000.00
1071177788	JUPITER SECURITIZATION COMPANY LLC	09/26/2023	5.340	5.413	50,000,000.00	49,584,666.66	49,503,083.33	49,571,500.00
1072160875	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.422	50,000,000.00	49,520,000.00	49,482,500.00	49,510,500.00
1042194781	JUPITER SECURITIZATION COMPANY LLC	08/02/2023	5.180	5.400	50,000,000.00	49,992,805.56	49,510,777.78	49,985,000.00
1033276387	JUPITER SECURITIZATION COMPANY LLC	08/11/2023	5.220	5.367	50,000,000.00	49,927,500.00	49,325,750.00	49,918,000.00
1058952414	JUPITER SECURITIZATION COMPANY LLC	10/18/2023	5.440	5.441	35,152,000.00	34,737,675.09	34,557,071.93	34,732,285.12
1075569437	JUPITER SECURITIZATION COMPANY LLC	10/31/2023	5.470	5.463	50,000,000.00	49,308,652.78	49,301,055.56	49,302,000.00
1044975165	LA FAYETTE ASSET SECURITIZATION LLC	09/05/2023	5.400	5.380	50,000,000.00	49,737,500.00	49,287,500.00	49,731,000.00
1059446190	LA FAYETTE ASSET SECURITIZATION LLC	08/15/2023	5.180	5.352	20,000,000.00	19,959,711.11	19,864,744.44	19,955,400.00
1038239197	LA FAYETTE ASSET SECURITIZATION LLC	08/16/2023	5.270	5.355	50,000,000.00	49,890,208.33	49,370,527.78	49,881,000.00
1064289355	LA FAYETTE ASSET SECURITIZATION LLC	10/02/2023	5.420	5.423	50,000,000.00	49,533,277.78	49,345,083.33	49,525,500.00
1071177786	LA FAYETTE ASSET SECURITIZATION LLC	08/22/2023	5.290	5.367	23,922,000.00	23,848,180.69	23,809,513.44	23,843,535.84
1026606901	LA FAYETTE ASSET SECURITIZATION LLC	10/18/2023	5.270	5.441	14,924,000.00	14,753,592.79	14,543,860.85	14,745,807.44
1063170220	LA FAYETTE ASSET SECURITIZATION LLC	10/03/2023	5.450	5.423	50,000,000.00	49,523,125.00	49,318,750.00	49,518,000.00
1032254092	LA FAYETTE ASSET SECURITIZATION LLC	09/05/2023	5.230	5.380	50,000,000.00	49,745,763.89	49,128,333.33	49,731,000.00
1066660566	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.430	50,000,000.00	49,469,166.66	49,325,083.33	49,464,500.00
1066660564	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.430	8,500,000.00	8,409,758.34	8,385,264.17	8,408,965.00
1065086350	MERCK & CO., INC.	09/15/2023	5.140	5.298	50,000,000.00	49,678,750.00	49,521,694.44	49,661,500.00
1050781886	MONT BLANC CAPITAL CORP.	09/15/2023	5.430	5.392	39,331,000.00	39,064,040.84	38,779,284.40	39,060,009.41
1039333330	MONT BLANC CAPITAL CORP.	08/21/2023	5.280	5.366	47,977,000.00	47,836,267.47	47,826,831.99	47,826,831.99
1054641299	MONT BLANC CAPITAL CORP.	09/20/2023	5.400	5.400	36,246,000.00	35,974,155.00	35,745,805.20	35,968,718.10
1050781887	MONT BLANC CAPITAL CORP.	08/16/2023	5.300	5.355	32,713,000.00	32,640,758.79	32,414,403.01	32,635,143.06
1048320504	MONT BLANC CAPITAL CORP.	09/05/2023	5.400	5.380	30,765,000.00	30,602,287.33	30,346,596.00	30,599,484.30
1032261879	MONT BLANC CAPITAL CORP.	08/08/2023	5.230	5.355	33,559,000.00	33,524,872.36	33,110,465.32	33,519,064.79
1055391895	MONT BLANC CAPITAL CORP.	09/20/2023	5.370	5.400	24,680,000.00	24,495,928.33	24,344,989.57	24,491,198.00
1054641300	MONT BLANC CAPITAL CORP.	09/20/2023	5.400	5.400	50,000,000.00	49,625,000.00	49,310,000.00	49,617,500.00
1068082901	MONT BLANC CAPITAL CORP.	10/16/2023	5.480	5.442	41,362,000.00	40,883,487.61	40,789,044.38	40,880,546.32
1034230539	MONT BLANC CAPITAL CORP.	08/14/2023	5.230	5.349	50,000,000.00	49,905,569.44	49,317,194.44	49,896,000.00
1033276385	MONT BLANC CAPITAL CORP.	08/08/2023	5.240	5.355	50,000,000.00	49,949,055.56	49,345,000.00	49,940,500.00
1066159015	MONT BLANC CAPITAL CORP.	10/11/2023	5.450	5.435	50,000,000.00	49,462,569.45	49,311,180.56	49,456,500.00
1070530545	MONT BLANC CAPITAL CORP.	08/18/2023	5.300	5.360	48,627,000.00	48,505,297.43	48,419,389.73	48,486,679.64
1044975220	NATIXIS, NEW YORK BRANCH	09/01/2023	5.350	5.299	50,000,000.00	49,769,652.78	49,316,388.89	49,764,500.00
1050097817	NATIXIS, NEW YORK BRANCH	09/11/2023	5.360	5.297	50,000,000.00	49,694,777.78	49,322,555.56	49,691,000.00
1023003473	NATIXIS, NEW YORK BRANCH	08/15/2023	5.300	5.280	50,000,000.00	49,896,944.44	49,138,750.00	49,890,000.00
1032254094	NATIXIS, NEW YORK BRANCH	09/05/2023	5.240	5.300	50,000,000.00	49,745,277.78	49,126,666.67	49,735,000.00
1072160879	NATIXIS, NEW YORK BRANCH	09/21/2023	5.330	5.303	43,550,000.00	43,221,161.21	43,176,026.47	43,216,407.00
1017998295	NATIXIS, NEW YORK BRANCH	08/10/2023	5.130	5.292	50,000,000.00	49,935,875.00	49,130,750.00	49,926,500.00
1017221238	NATIXIS, NEW YORK BRANCH	08/04/2023	5.040	5.310	50,000,000.00	49,979,000.00	49,160,000.00	49,970,500.00
1017998296	NATIXIS, NEW YORK BRANCH	08/10/2023	5.130	5.292	50,000,000.00	49,935,875.00	49,130,750.00	49,926,500.00
1044975215	NATIXIS, NEW YORK BRANCH	09/01/2023	5.350	5.299	50,000,000.00	49,769,652.78	49,316,388.89	49,764,500.00
1017221237	NATIXIS, NEW YORK BRANCH	08/04/2023	5.040	5.310	50,000,000.00	49,979,000.00	49,160,000.00	49,970,500.00
1048320501	NATIXIS, NEW YORK BRANCH	09/05/2023	5.350	5.300	50,000,000.00	49,739,930.56	49,331,250.00	49,735,000.00
1066159252	OLD LINE FUNDING, LLC	10/13/2023	5.380	5.468	25,000,000.00	24,727,263.89	24,656,277.78	24,719,000.00
1030365438	OLD LINE FUNDING, LLC	08/03/2023	5.150	5.400	50,000,000.00	49,985,694.44	49,356,250.00	49,977,500.00
1058969284	OLD LINE FUNDING, LLC	09/29/2023	5.380	5.478	50,000,000.00	49,559,138.89	49,312,555.56	49,543,500.00
1043557206	OLD LINE FUNDING, LLC	08/07/2023	5.200	5.349	50,000,000.00	49,956,666.67	49,508,888.89	49,948,000.00
1033281102	OLD LINE FUNDING, LLC	08/08/2023	5.140	5.355	50,000,000.00	49,950,027.78	49,393,194.44	49,940,500.00
1066159251	OLD LINE FUNDING, LLC	10/13/2023	5.380	5.468	50,000,000.00	49,454,527.78	49,312,555.56	49,438,000.00
1073789125	OLD LINE FUNDING, LLC	10/13/2023	5.360	5.468	50,000,000.00	49,456,555.55	49,419,333.33	49,438,000.00
1038232768	OLD LINE FUNDING, LLC	08/15/2023	5.200	5.352	50,000,000.00	49,898,888.89	49,386,111.11	49,888,500.00
1030948079	OLD LINE FUNDING, LLC	08/04/2023	5.140	5.400	40,000,000.00	39,982,866.67	39,474,577.78	39,976,000.00
1067200183	OLD LINE FUNDING, LLC	10/16/2023	5.380	5.465	50,000,000.00	49,432,111.11	49,327,500.00	49,415,500.00
1039335782	OLD LINE FUNDING, LLC	08/22/2023	5.210	5.367	50,000,000.00	49,848,041.67	49,341,513.89	49,836,000.00
1062046492	OLD LINE FUNDING, LLC	10/02/2023	5.380	5.474	50,000,000.00	49,536,722.22	49,320,027.78	49,521,000.00
1028475200	OLD LINE FUNDING, LLC	08/01/2023	5.130	5.400	50,000,000.00	50,000,000.00	49,344,500.00	49,992,500.00
1046963875	OLD LINE FUNDING, LLC	08/16/2023	5.260	5.355	50,000,000.00	49,890,416.67	49,474,000.00	49,881,000.00
1056998028	OLD LINE FUNDING, LLC	09/25/2023	5.400	5.471	50,000,000.00	49,587,500.00	49,325,000.00	49,574,500.00
1042859815	OLD LINE FUNDING, LLC	08/02/2023	5.200	5.400	50,000,000.00	49,992,777.78	49,537,777.78	49,985,000.00
1046329685	OLD LINE FUNDING, LLC	08/11/2023	5.230	5.367	50,000,000.00	49,927,361.11	49,520,583.33	49,918,000.00
1028476431	OLD LINE FUNDING, LLC	08/03/2023	5.130	5.400	25,000,000.00	24,992,875.00	24,672,250.00	24,988,750.00
1070530098	OLD LINE FUNDING, LLC	10/23/2023	5.400	5.460	50,000,000.00	49,377,500.00	49,287,500.00	49,363,000.00
1075564005	PEPSICO, INC.	10/30/2023	5.090	5.309	50,000,000.00	49,338,750.00	49,331,402.78	49,329,000.00
1044993243	PEPSICO, INC.	08/17/2023	5.290	5.231	25,000,000.00	24,943,444.44	24,727,826.39	24,938,250.00
1049557160	PEPSICO, INC.	09/12/2023	5.140	5.241	50,000,000.00	49,700,166.67	49,321,805.56	49,687,000.00
1068082903	PEPSICO, INC.	10/16/2023	5.210	5.302	25,000,000.00	24,725,027.77	24,670,756.94	24,716,500.00
1046329687	PEPSICO, INC.	08/21/2023	5.080	5.229	20,000,000.00	19,943,555.56	19,774,222.22	19,939,000.00
1042194792	PEPSICO, INC.	08/10/2023	5.110	5.256	50,000,000.00	49,936,125.00	49,460,611.11	49,927,000.00
1039936415	PEPSICO, INC.	08/04/2023	5.080	5.310	26,450,000.00	26,438,802.83	26,177,535.61	26,434,394.50
1043557902	PEPSICO, INC.	08/18/2023	5.090	5.220	24,939,909.72	24,939,909.72	24,720,756.94	24,934,750.00
1050771134	PEPSICO, INC.	09/15/2023	5.140	5.243	25,000,000.00	24,839,375.00	24,664,472.22	24,832,500.00
1074833671	PEPSICO, INC.	10/23/2023	5.270	5.306	30,000,000.00	29,635,491.67	29,617,925.00	29,628,600.00
1039936410	PEPSICO, INC.	08/08/2023	5.080	5.265	50,000,000.00	49,950,611.11	49,456,722.22	49,941,500.00
1072160878	PEPSICO, INC.	10/13/2023	5.180	5.303	50,000,000.00	49,471,763.89	49,421,111.11	49,455,000.00
1042194776	PEPSICO, INC.	08/10/2023	5.110	5.256	20,000,000.00	19,974,450.00	19,784,244.44	19,970,800.00
1074833668	PEPSICO, INC.	10/30/2023	5.280	5.309	15,000,000.00	14,802,000.00	14,793,200.00	14,798,700.00
1044975203	PEPSICO, INC.	08/18/2023	5.090	5.220	25,000,000.00	24,939,909.72	24,724,291.67	24,934,750.00
1042194784	PEPSICO, INC.	08/11/2023	5.110	5.269	50,000,000.00	49,929,027.78	49,453,513.89	49,919,500.00
1070530103	PEPSICO, INC.	10/20/2023	5.210	5.302	45,000,000.00	44,479,000.00	44,400,850.00	44,463,150.00
1047475617	PEPSICO, INC.	09/18/2023	5.120	5.253	25,000,000.00	24,829,333.33	24,630,222.22	24,821,250.00
1074833672	PEPSICO, INC.	10/30/2023	5.280	5.309	50,000,000.00	49,340,000.00	49,310,666.67	49,329,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1062046455	THUNDER BAY FUNDING, LLC	10/04/2023	5.380	5.406	50,000,000.00	49,521,777.78	49,305,083.33	49,512,000.00
1051460743	THUNDER BAY FUNDING, LLC	09/15/2023	5.380	5.377	25,000,000.00	24,831,875.00	24,656,277.78	24,828,250.00
1037132142	THUNDER BAY FUNDING, LLC	08/14/2023	5.200	5.349	50,000,000.00	49,906,111.11	49,357,222.22	49,896,000.00
1072160877	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.415	35,000,000.00	34,618,169.45	34,592,016.67	34,610,450.00
1058952409	THUNDER BAY FUNDING, LLC	09/26/2023	5.380	5.394	50,000,000.00	49,581,555.55	49,342,444.44	49,573,000.00
1058540975	THUNDER BAY FUNDING, LLC	09/12/2023	5.310	5.375	50,000,000.00	49,690,250.00	49,454,250.00	49,679,000.00
1038743493	THUNDER BAY FUNDING, LLC	08/15/2023	5.190	5.352	50,000,000.00	49,899,083.33	49,394,500.00	49,888,500.00
1030948080	THUNDER BAY FUNDING, LLC	08/04/2023	5.150	5.400	50,000,000.00	49,978,541.67	49,377,708.33	49,970,000.00
1072160876	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.415	50,000,000.00	49,454,527.78	49,417,166.67	49,443,500.00
1052171266	THUNDER BAY FUNDING, LLC	09/15/2023	5.380	5.377	50,000,000.00	49,663,750.00	49,312,555.56	49,656,500.00
1074292299	THUNDER BAY FUNDING, LLC	10/11/2023	5.380	5.415	50,000,000.00	49,469,472.22	49,462,000.00	49,458,500.00
1030948078	THUNDER BAY FUNDING, LLC	08/04/2023	5.150	5.400	10,000,000.00	9,995,708.33	9,875,541.67	9,994,000.00
1072147165	TOYOTA MOTOR CREDIT CORPORATION	10/26/2023	5.400	5.363	50,000,000.00	49,355,000.00	49,310,000.00	49,352,000.00
1069448880	TOYOTA MOTOR CREDIT CORPORATION	10/11/2023	5.340	5.345	50,000,000.00	49,473,416.66	49,369,583.33	49,465,500.00
1050097819	TOYOTA MOTOR CREDIT CORPORATION	09/12/2023	5.270	5.316	50,000,000.00	49,692,583.33	49,326,611.11	49,682,500.00
1028475203	TOYOTA MOTOR CREDIT CORPORATION	08/02/2023	5.130	5.400	50,000,000.00	49,992,875.00	49,351,625.00	49,985,000.00
1028475202	TOYOTA MOTOR CREDIT CORPORATION	08/02/2023	5.130	5.400	50,000,000.00	49,992,875.00	49,351,625.00	49,985,000.00
1069448877	TOYOTA MOTOR CREDIT CORPORATION	10/23/2023	5.370	5.357	50,000,000.00	49,380,958.33	49,284,000.00	49,375,000.00
1035063123	TOYOTA MOTOR CREDIT CORPORATION	08/18/2023	5.130	5.350	50,000,000.00	49,878,875.00	49,323,125.00	49,867,500.00
1066660563	TOYOTA MOTOR CREDIT CORPORATION	10/16/2023	5.340	5.349	50,000,000.00	49,436,333.33	49,302,833.33	49,428,000.00
1035063124	TOYOTA MOTOR CREDIT CORPORATION	08/18/2023	5.130	5.300	50,000,000.00	49,878,875.00	49,323,125.00	49,867,500.00
1039333327	TOYOTA MOTOR CREDIT CORPORATION	08/21/2023	5.180	5.314	50,000,000.00	49,856,111.11	49,345,305.56	49,845,000.00
1066660567	TOYOTA MOTOR CREDIT CORPORATION	10/16/2023	5.340	5.349	50,000,000.00	49,436,333.33	49,302,833.33	49,428,000.00
1039333328	TOYOTA MOTOR CREDIT CORPORATION	08/21/2023	5.180	5.314	50,000,000.00	49,856,111.11	49,345,305.56	49,845,000.00
1039335705	UNILEVER CAPITAL CORPORATION	08/07/2023	5.130	5.297	50,000,000.00	49,957,250.00	49,458,500.00	49,948,500.00
1037684549	UNILEVER CAPITAL CORPORATION	08/01/2023	5.050	5.400	24,500,000.00	24,500,000.00	24,238,802.78	24,496,325.00
1040366309	UNILEVER CAPITAL CORPORATION	08/07/2023	5.120	5.297	50,000,000.00	49,957,333.33	49,466,666.67	49,948,500.00
1063170219	UNILEVER CAPITAL CORPORATION	09/06/2023	5.150	5.293	50,000,000.00	49,742,500.00	49,549,375.00	49,728,000.00
1063170217	UNILEVER CAPITAL CORPORATION	09/06/2023	5.150	5.293	50,000,000.00	49,742,500.00	49,549,375.00	49,728,000.00
1063170215	UNILEVER CAPITAL CORPORATION	09/05/2023	5.150	5.290	50,000,000.00	49,749,652.78	49,556,527.78	49,735,500.00
<b>CPD TOTAL</b>				<b>5.379</b>	<b>12,048,592,000.00</b>	<b>11,975,929,288.77</b>	<b>11,892,159,564.32</b>	<b>11,973,506,900.02</b>
1052207560	LAC-CAL BAN	06/30/2025	5.939	5.824	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGE	08/01/2024	2.958	5.708	23,000,000.00	23,425,993.85	24,865,760.00	22,393,490.00
<b>CA MUNI BDN TOTAL</b>				<b>5.729</b>	<b>28,000,000.00</b>	<b>28,425,993.85</b>	<b>29,865,760.00</b>	<b>27,393,490.00</b>
1017216913	UNITED STATES TREASURY	10/05/2023	4.570	5.310	50,000,000.00	49,587,430.56	48,844,805.56	49,524,500.00
1074287219	UNITED STATES TREASURY	11/07/2023	5.240	5.382	50,000,000.00	49,286,777.78	49,250,388.89	49,282,500.00
1052171270	UNITED STATES TREASURY	09/14/2023	5.050	5.264	50,000,000.00	49,691,388.89	49,361,736.11	49,678,500.00
1022354446	UNITED STATES TREASURY	10/19/2023	4.860	5.346	50,000,000.00	49,466,750.00	48,778,250.00	49,422,500.00
1017995462	UNITED STATES TREASURY	10/05/2023	4.720	5.310	50,000,000.00	49,573,888.89	48,833,111.11	49,524,500.00
1050771136	UNITED STATES TREASURY	10/03/2023	5.100	5.293	50,000,000.00	49,553,750.00	49,220,833.33	49,541,500.00
1054626742	UNITED STATES TREASURY	10/17/2023	5.130	5.353	50,000,000.00	49,451,375.00	49,152,125.00	49,436,000.00
1073789123	UNITED STATES TREASURY	10/31/2023	5.240	5.366	50,000,000.00	49,337,722.22	49,301,333.33	49,334,500.00
985993295	UNITED STATES TREASURY	08/10/2023	4.660	4.788	50,000,000.00	49,941,750.00	48,815,583.33	49,934,500.00
1058538172	UNITED STATES TREASURY	12/21/2023	5.190	5.431	50,000,000.00	48,976,416.67	48,724,125.00	48,961,000.00
1048320506	UNITED STATES TREASURY	09/07/2023	5.115	5.225	50,000,000.00	49,737,145.83	49,346,416.67	49,729,500.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.050	5.356	50,000,000.00	47,776,597.22	47,552,152.78	47,752,500.00
1017995475	UNITED STATES TREASURY	10/05/2023	4.720	5.310	50,000,000.00	49,573,888.89	48,833,111.11	49,524,500.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	5.342	50,000,000.00	48,598,763.89	47,919,194.44	48,339,500.00
1064289354	UNITED STATES TREASURY	10/03/2023	5.185	5.293	50,000,000.00	49,546,312.50	49,366,277.78	49,541,500.00
1074287218	UNITED STATES TREASURY	11/07/2023	5.240	5.382	50,000,000.00	49,286,777.78	49,250,388.89	49,282,500.00
1056998030	UNITED STATES TREASURY	10/12/2023	5.130	5.346	50,000,000.00	49,487,000.00	49,230,500.00	49,472,500.00
1071595373	UNITED STATES TREASURY	10/03/2023	5.195	5.293	50,000,000.00	49,545,437.50	49,487,715.28	49,541,500.00
1016032688	UNITED STATES TREASURY	08/01/2023	4.740	5.000	50,000,000.00	50,000,000.00	49,216,583.33	50,000,000.00
991024221	UNITED STATES TREASURY	08/17/2023	4.810	5.014	50,000,000.00	49,893,111.11	48,784,138.89	49,883,500.00
1044975192	UNITED STATES TREASURY	11/30/2023	5.190	5.391	50,000,000.00	49,127,791.66	48,688,083.33	49,115,000.00
1053579572	UNITED STATES TREASURY	10/10/2023	5.095	5.328	50,000,000.00	49,504,652.78	49,179,138.89	49,488,500.00
1056998029	UNITED STATES TREASURY	10/12/2023	5.130	5.346	50,000,000.00	49,487,000.00	49,230,500.00	49,472,500.00
1058952411	UNITED STATES TREASURY	10/24/2023	5.170	5.345	50,000,000.00	49,396,833.33	49,152,694.44	49,387,000.00
994248274	UNITED STATES TREASURY	08/24/2023	4.895	5.127	50,000,000.00	49,843,631.94	48,769,451.39	49,832,000.00
1042194780	UNITED STATES TREASURY	11/16/2023	5.145	5.398	50,000,000.00	49,235,395.83	48,756,625.00	49,216,000.00
1044975207	UNITED STATES TREASURY	11/30/2023	5.190	5.391	50,000,000.00	49,127,791.66	48,688,083.33	49,115,000.00
1011397865	UNITED STATES TREASURY	08/31/2023	4.570	5.194	50,000,000.00	49,809,583.33	49,009,833.33	49,781,000.00
1016032686	UNITED STATES TREASURY	08/01/2023	4.740	5.000	50,000,000.00	50,000,000.00	49,216,583.33	50,000,000.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	5.310	50,000,000.00	49,608,194.44	47,884,250.00	49,524,500.00
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	5.367	50,000,000.00	48,037,208.34	47,582,166.67	47,941,000.00
1058538171	UNITED STATES TREASURY	12/21/2023	5.190	5.431	50,000,000.00	48,976,416.67	48,724,125.00	48,961,000.00
1050771135	UNITED STATES TREASURY	10/03/2023	5.100	5.293	50,000,000.00	49,553,750.00	49,220,833.33	49,541,500.00
1052171259	UNITED STATES TREASURY	09/14/2023	5.050	5.264	50,000,000.00	49,691,388.89	49,361,736.11	49,678,500.00
1064289356	UNITED STATES TREASURY	10/03/2023	5.185	5.293	50,000,000.00	49,546,312.50	49,366,277.78	49,541,500.00
1050771139	UNITED STATES TREASURY	10/10/2023	5.110	5.328	50,000,000.00	49,503,194.44	49,169,625.00	49,488,500.00
1055391896	UNITED STATES TREASURY	09/21/2023	5.080	5.283	50,000,000.00	49,640,166.67	49,350,888.89	49,627,500.00
991024218	UNITED STATES TREASURY	08/17/2023	4.810	5.014	50,000,000.00	49,893,111.11	48,784,138.89	49,883,500.00
1073789127	UNITED STATES TREASURY	10/31/2023	5.235	5.366	50,000,000.00	49,338,354.17	49,302,000.00	49,334,500.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.050	5.356	50,000,000.00	47,776,597.22	47,552,152.78	47,752,500.00
1011397863	UNITED STATES TREASURY	08/31/2023	4.570	5.194	50,000,000.00	49,809,583.33	49,009,833.33	49,781,000.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	5.391	50,000,000.00	49,258,875.00	47,813,375.00	49,115,000.00
1058952423	UNITED STATES TREASURY	12/21/2023	5.180	5.431	50,000,000.00	48,978,388.89	48,733,777.78	48,961,000.00
1069973723	UNITED STATES TREASURY	11/14/2023	5.230	5.393	50,000,000.00	49,237,291.67	49,142,861.11	49,231,000.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.890	5.367	50,000,000.00	48,037,208.34	47,582,166.67	47,941,000.00
1042859808	UNITED STATES TREASURY	11/09/2023	5.160	5.395	50,000,000.00	49,283,333.33	48,831,833.33	49,266,500.00
1046963873	UNITED STATES TREASURY	08/03/2023	5.150	5.329	50,000,000.00	49,985,694.44	49,577,986.11	49,985,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1052171264	UNITED STATES TREASURY	11/30/2023	5.110	5.391	50,000,000.00	49,141,236.11	48,807,666.67	49,115,000.00
999323927	UNITED STATES TREASURY	08/31/2023	4.910	5.194	50,000,000.00	49,795,416.00	48,765,680.56	49,781,000.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	5.382	50,000,000.00	49,434,250.00	48,746,833.33	49,316,500.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	5.382	50,000,000.00	49,434,250.00	48,746,833.33	49,316,500.00
1065665014	UNITED STATES TREASURY	09/05/2023	5.200	5.201	50,000,000.00	49,747,222.23	49,595,555.56	49,745,500.00
1048320500	UNITED STATES TREASURY	09/07/2023	5.115	5.225	50,000,000.00	49,737,145.83	49,346,416.67	49,729,500.00
1019323662	UNITED STATES TREASURY	10/12/2023	4.725	5.346	50,000,000.00	49,527,500.00	48,805,625.00	49,472,500.00
1049557166	UNITED STATES TREASURY	10/19/2023	5.130	5.346	50,000,000.00	49,437,125.00	49,059,500.00	49,422,500.00
1046321998	UNITED STATES TREASURY	08/31/2023	5.210	5.194	50,000,000.00	49,782,916.67	49,348,750.00	49,781,000.00
1046963876	UNITED STATES TREASURY	08/31/2023	5.190	5.194	50,000,000.00	49,783,750.00	49,380,083.33	49,781,000.00
1055391892	UNITED STATES TREASURY	11/09/2023	5.128	5.395	50,000,000.00	49,287,847.22	48,995,864.58	49,266,500.00
1050771141	UNITED STATES TREASURY	10/10/2023	5.110	5.328	50,000,000.00	49,503,194.44	49,169,625.00	49,488,500.00
1042194786	UNITED STATES TREASURY	11/09/2023	5.150	5.395	50,000,000.00	49,284,722.22	48,834,097.22	49,266,500.00
1002269699	UNITED STATES TREASURY	09/07/2023	4.910	5.225	50,000,000.00	49,747,680.56	48,765,680.56	49,729,500.00
1059446185	UNITED STATES TREASURY	06/13/2024	5.050	5.356	50,000,000.00	47,776,597.22	47,552,152.78	47,752,500.00
1046321995	UNITED STATES TREASURY	10/12/2023	5.170	5.346	50,000,000.00	49,483,000.00	49,052,166.67	49,472,500.00
1046963874	UNITED STATES TREASURY	08/03/2023	5.150	5.329	50,000,000.00	49,985,694.44	49,577,986.11	49,985,500.00
1017995456	UNITED STATES TREASURY	10/05/2023	4.720	5.310	50,000,000.00	49,573,888.89	48,833,111.11	49,524,500.00
1068082897	UNITED STATES TREASURY	10/31/2023	5.220	5.366	50,000,000.00	49,340,250.00	49,238,750.00	49,334,500.00
1059446171	UNITED STATES TREASURY	12/28/2023	5.260	5.428	50,000,000.00	48,911,472.22	48,670,388.89	48,909,000.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	5.367	50,000,000.00	48,037,208.34	47,582,166.67	47,941,000.00
1054626737	UNITED STATES TREASURY	10/17/2023	5.130	5.353	50,000,000.00	49,451,375.00	49,152,125.00	49,436,000.00
1063792574	UNITED STATES TREASURY	09/14/2023	5.155	5.264	25,000,000.00	24,842,486.11	24,749,409.72	24,839,250.00
1049557165	UNITED STATES TREASURY	11/30/2023	5.120	5.391	50,000,000.00	49,139,555.56	48,762,666.67	49,115,000.00
1020651941	UNITED STATES TREASURY	10/12/2023	4.830	5.346	50,000,000.00	49,517,000.00	48,805,916.67	49,472,500.00
1054626736	UNITED STATES TREASURY	08/31/2023	5.015	5.194	50,000,000.00	49,791,041.67	49,498,500.00	49,781,000.00
1060145078	UNITED STATES TREASURY	09/19/2023	5.125	5.279	50,000,000.00	49,651,215.28	49,423,437.50	49,642,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	5.342	50,000,000.00	48,598,763.89	47,919,194.44	48,339,500.00
1058952418	UNITED STATES TREASURY	10/24/2023	5.170	5.345	50,000,000.00	49,396,833.33	49,152,694.44	49,387,000.00
1043310077	UNITED STATES TREASURY	11/09/2023	5.160	5.395	50,000,000.00	49,283,333.33	48,831,833.33	49,266,500.00
1059446186	UNITED STATES TREASURY	06/13/2024	5.050	5.356	50,000,000.00	47,776,597.22	47,552,152.78	47,752,500.00
1020651942	UNITED STATES TREASURY	10/12/2023	4.830	5.346	50,000,000.00	49,517,000.00	48,805,916.67	49,472,500.00
1017216917	UNITED STATES TREASURY	10/05/2023	4.570	5.310	50,000,000.00	49,587,430.56	48,844,805.56	49,524,500.00
996246980	UNITED STATES TREASURY	08/17/2023	4.800	5.014	50,000,000.00	49,893,333.33	48,666,666.67	49,883,500.00
998323929	UNITED STATES TREASURY	08/31/2023	4.910	5.194	50,000,000.00	49,795,416.67	48,765,680.56	49,781,000.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.890	5.367	50,000,000.00	48,037,208.34	47,582,166.67	47,941,000.00
1017216931	UNITED STATES TREASURY	10/05/2023	5.310	5.310	50,000,000.00	49,587,430.56	48,844,805.56	49,524,500.00
1063792576	UNITED STATES TREASURY	09/14/2023	5.155	5.264	50,000,000.00	49,684,972.22	49,498,819.44	49,678,500.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	5.382	50,000,000.00	49,434,250.00	48,746,833.33	49,316,500.00
1052171260	UNITED STATES TREASURY	11/30/2023	5.110	5.391	50,000,000.00	49,141,236.11	48,807,666.67	49,115,000.00
1049557170	UNITED STATES TREASURY	10/19/2023	5.130	5.346	50,000,000.00	49,437,125.00	49,059,500.00	49,422,500.00
1017216916	UNITED STATES TREASURY	10/05/2023	4.570	5.310	50,000,000.00	49,587,430.56	48,844,805.56	49,524,500.00
1044975198	UNITED STATES TREASURY	11/30/2023	5.190	5.391	50,000,000.00	49,127,791.66	48,688,083.33	49,115,000.00
1055391888	UNITED STATES TREASURY	11/09/2023	5.128	5.395	50,000,000.00	49,287,847.22	48,995,864.58	49,266,500.00
1053579568	UNITED STATES TREASURY	10/10/2023	5.095	5.328	50,000,000.00	49,504,652.78	49,179,138.89	49,488,500.00
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	5.382	50,000,000.00	49,434,250.00	48,746,833.33	49,316,500.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	5.382	50,000,000.00	49,434,250.00	48,746,833.33	49,316,500.00
1017995451	UNITED STATES TREASURY	10/05/2023	4.720	5.310	50,000,000.00	49,573,888.89	48,833,111.11	49,524,500.00
1022354449	UNITED STATES TREASURY	10/19/2023	4.860	5.346	50,000,000.00	49,466,750.00	48,778,250.00	49,422,500.00
1042194782	UNITED STATES TREASURY	11/09/2023	5.150	5.395	50,000,000.00	49,284,722.22	48,834,097.22	49,266,500.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	5.342	50,000,000.00	48,598,763.89	47,919,194.44	48,339,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	5.391	50,000,000.00	49,258,875.00	47,813,375.00	49,115,000.00
1073789132	UNITED STATES TREASURY	10/31/2023	5.235	5.366	50,000,000.00	49,338,354.17	49,302,000.00	49,334,500.00
1060145081	UNITED STATES TREASURY	09/19/2023	5.125	5.279	50,000,000.00	49,651,215.28	49,423,437.50	49,642,000.00
1055391891	UNITED STATES TREASURY	09/21/2023	5.080	5.283	50,000,000.00	49,640,166.67	49,350,888.89	49,627,500.00
984837143	UNITED STATES TREASURY	08/03/2023	4.670	5.329	50,000,000.00	49,987,027.78	48,845,472.22	49,985,500.00
1053579569	UNITED STATES TREASURY	10/17/2023	5.110	5.353	50,000,000.00	49,453,513.89	49,155,430.56	49,436,000.00
1017216914	UNITED STATES TREASURY	10/05/2023	4.570	5.310	50,000,000.00	49,587,430.56	48,844,805.56	49,524,500.00
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	5.367	50,000,000.00	48,037,208.34	47,582,166.67	47,941,000.00
1051456840	UNITED STATES TREASURY	10/19/2023	5.100	5.346	50,000,000.00	49,440,416.67	49,107,500.00	49,422,500.00
984837142	UNITED STATES TREASURY	08/03/2023	4.670	5.329	50,000,000.00	49,987,027.78	48,845,472.22	49,985,500.00
1047463166	UNITED STATES TREASURY	09/26/2023	5.160	5.322	50,000,000.00	49,598,666.67	49,197,333.33	49,589,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	4.194	50,000,000.00	49,621,385.67	49,484,375.00	43,039,000.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,813,098.47	49,650,400.00	45,258,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	5.296	50,000,000.00	49,877,115.00	49,717,000.00	47,199,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,960,980.67	49,937,500.00	42,830,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,970,941.93	49,953,125.00	42,830,000.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,874,831.24	49,766,000.00	45,258,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	5.296	50,000,000.00	49,877,115.00	49,717,000.00	47,199,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,970,941.93	49,953,125.00	42,830,000.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,893,453.64	49,828,125.00	42,830,000.00
821809856	UNITED STATES TREASURY	05/31/2026	0.750	4.561	50,000,000.00	49,840,858.11	49,722,656.00	44,988,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,874,831.24	49,766,000.00	45,258,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	3.981	50,000,000.00	49,224,539.98	48,953,143.50	40,256,000.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,946,664.15	49,914,062.50	42,830,000.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,813,098.47	49,650,400.00	45,258,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,961,195.05	49,937,500.00	42,830,000.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,813,098.47	49,650,400.00	45,258,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,813,098.47	49,650,400.00	45,258,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.296	50,000,000.00	49,877,115.00	49,717,000.00	47,199,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,946,664.15	49,914,062.50	42,830,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,874,831.24	49,766,000.00	45,258,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,874,831.24	49,766,000.00	45,258,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.981	50,000,000.00	50,000,000.00	50,000,000.00	40,256,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,961,195.05	49,937,500.00	42,830,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.561	50,000,000.00	49,840,858.11	49,722,656.00	44,988,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.561	50,000,000.00	49,840,858.11	49,722,656.00	44,988,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,970,941.93	49,953,125.00	42,830,000.

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,921,745.15	49,875,000.00	42,830,000.00	
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.568	50,000,000.00	49,822,480.97	49,667,950.00	45,258,000.00	
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.561	50,000,000.00	49,840,858.11	49,722,656.00	44,988,500.00	
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.296	50,000,000.00	49,877,115.00	49,717,000.00	47,199,000.00	
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.286	50,000,000.00	49,893,453.64	49,828,125.00	42,830,000.00	
<b>UST GOVERNMENT TOTAL</b>					<b>4.639</b>	<b>9,825,000,000.00</b>	<b>9,732,023,582.49</b>	<b>9,654,607,380.44</b>	<b>9,433,422,750.00</b>
<b>GRAND TOTAL</b>						<b>50,930,776,444.44</b>	<b>50,719,494,797.75</b>	<b>50,503,538,840.04</b>	<b>47,963,517,159.37</b>

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2023 TO JULY 31, 2023  
 FUND: SPECIFIC PURPOSE INVESTMENTS  
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>AVCCD-ANTELOPE VALLEY CCD</b>								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,354,590.60
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,196,508.00
<b>FHLB TOTAL</b>						<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,551,098.60</b>
<b>AVCCD TOTAL</b>						<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,551,098.60</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,415,550.00
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	5,628,770.00
<b>FFCB TOTAL</b>						<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,044,320.00</b>
<b>ESUSD TOTAL</b>						<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,044,320.00</b>
<b>FIRST5LA</b>								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,573,500.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,709,980.00
<b>FHLB TOTAL</b>						<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,283,480.00</b>
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,567,000.00
<b>FHLMC TOTAL</b>						<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,567,000.00</b>
<b>FIRST5LA TOTAL</b>						<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>132,850,480.00</b>
<b>GF-GENERAL FUND</b>								
821801187	35272RPVLAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
<b>LONG TERM BDS TOTAL</b>						<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>GF TOTAL</b>						<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>PHHPA-PH HABITAT PRESERVATION AU</b>								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,555,503.50
<b>FFCB TOTAL</b>						<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,555,503.50</b>
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,941,111.11	3,900,000.00	3,940,120.00
<b>FHLB TOTAL</b>						<b>4,000,000.00</b>	<b>3,941,111.11</b>	<b>3,900,000.00</b>
821801196	3134GWSD9	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,670,930.00
<b>FHLMC TOTAL</b>						<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,670,930.00</b>
<b>PHHPA TOTAL</b>						<b>36,175,000.00</b>	<b>36,116,111.11</b>	<b>25,166,553.50</b>
<b>SCP61 - SCAQMD - GENERAL FUND</b>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,012,249.52	10,018,200.00	9,897,500.00
<b>FFCB TOTAL</b>						<b>10,000,000.00</b>	<b>10,012,249.52</b>	<b>9,897,500.00</b>
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,987,064.16	9,956,250.00	9,778,100.00
<b>UST NOTES TOTAL</b>						<b>10,000,000.00</b>	<b>9,987,064.16</b>	<b>9,778,100.00</b>
<b>SCP61 - SCAQMD TOTAL</b>						<b>20,000,000.00</b>	<b>19,999,313.68</b>	<b>19,675,600.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,987,064.16	9,956,250.00	9,778,100.00
<b>UST NOTES TOTAL</b>						<b>10,000,000.00</b>	<b>9,987,064.16</b>	<b>9,778,100.00</b>
<b>SCP6G - SCAQMD TOTAL</b>						<b>10,000,000.00</b>	<b>9,987,064.16</b>	<b>9,778,100.00</b>
<b>SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND</b>								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,974,128.31	19,912,500.00	19,556,200.00
<b>UST NOTES TOTAL</b>						<b>20,000,000.00</b>	<b>19,974,128.31</b>	<b>19,556,200.00</b>
<b>SCP9A - SCAQMD TOTAL</b>						<b>20,000,000.00</b>	<b>19,974,128.31</b>	<b>19,556,200.00</b>
<b>SCAQMD-SOUTH COAST AIR QUALITY MG</b>								
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		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMF	S OF C LAIF	12/31/2023		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
<b>MMFUND TOTAL</b>						<b>38,019,537.29</b>	<b>38,019,537.29</b>	<b>38,019,537.29</b>
<b>SCAQMD TOTAL</b>						<b>38,019,537.29</b>	<b>38,019,537.29</b>	<b>38,019,537.29</b>
<b>SLIM-SCHOOLS LINKED INSURANCE MG</b>								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
1067192408	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,206.61	29,206.61	29,206.61	29,206.61
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		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
<b>MMFUND TOTAL</b>						<b>3,521,685.37</b>	<b>3,521,685.37</b>	<b>3,521,685.37</b>
<b>SLIM TOTAL</b>						<b>3,521,685.37</b>	<b>3,521,685.37</b>	<b>3,521,685.37</b>



LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JULY 1, 2023 TO JULY 31, 2023  
 FUND: SPECIFIC PURPOSE INVESTMENTS  
 ATTACHMENT X

WASIA-WHITTIER AREA SCHOOLS INS

821801182	S OF C LAIF	12/31/2023	41,438.47	41,438.47	41,438.47	41,438.47
888240807	S OF C LAIF	12/31/2023	77.68	77.68	77.68	77.68
1067192501	S OF C LAIF	12/31/2023	352.83	352.83	352.83	352.83
928828020	S OF C LAIF	12/31/2023	141.45	141.45	141.45	141.45
841763124	S OF C LAIF	12/31/2023	32.67	32.67	32.67	32.67
974008805	S OF C LAIF	12/31/2023	217.90	217.90	217.90	217.90
1019883193	S OF C LAIF	12/31/2023	282.60	282.60	282.60	282.60
<b>MMFUND TOTAL</b>			<b>42,543.60</b>	<b>42,543.60</b>	<b>42,543.60</b>	<b>42,543.60</b>
<b>WASIA TOTAL</b>			<b>42,543.60</b>	<b>42,543.60</b>	<b>42,543.60</b>	<b>42,543.60</b>
<b>GRAND TOTAL</b>			<b>306,663,766.26</b>	<b>306,565,383.52</b>	<b>306,406,966.26</b>	<b>281,681,118.36</b>

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

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

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

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,301,394.96
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	326,536.22
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u><u>\$23,629,893.33</u></u></b>

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

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	13,309,062.32
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,592,933.35
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	98,051,988.35
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,607.38
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,837,954.33
<b>U.S. BANK - TRUSTEE TOTAL</b>		<b><u><u>\$143,805,637.84</u></u></b>

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

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,053,677.25
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,992,102.84
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,571,675.11
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,782,446.86
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>3,658,448.41</u>
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$35,058,350.47</u></u></b>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>303,011.68</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$303,011.68</u></u></b>

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
<b>LACCAL BANS</b>						
1052207560	LAC-CAL BANS	5.939%	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.
<b>LACCAL BANS TOTAL</b>				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<u><b>5,000,000.00</b></u>	<u><b>5,000,000.00</b></u>	
<b>NTRD - PSI NON-TRADING Total</b>				<u><b>5,000,000.00</b></u>	<u><b>5,000,000.00</b></u>	
<b>BANS as a Percentage of Total Floating Rate Notes</b>					<b>100.00%</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF JULY 31, 2023  
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
1052207560	LAC-CAL BANS	06/14/23	5,000,000.00	5.939%
			<u>5,000,000.00</u>	



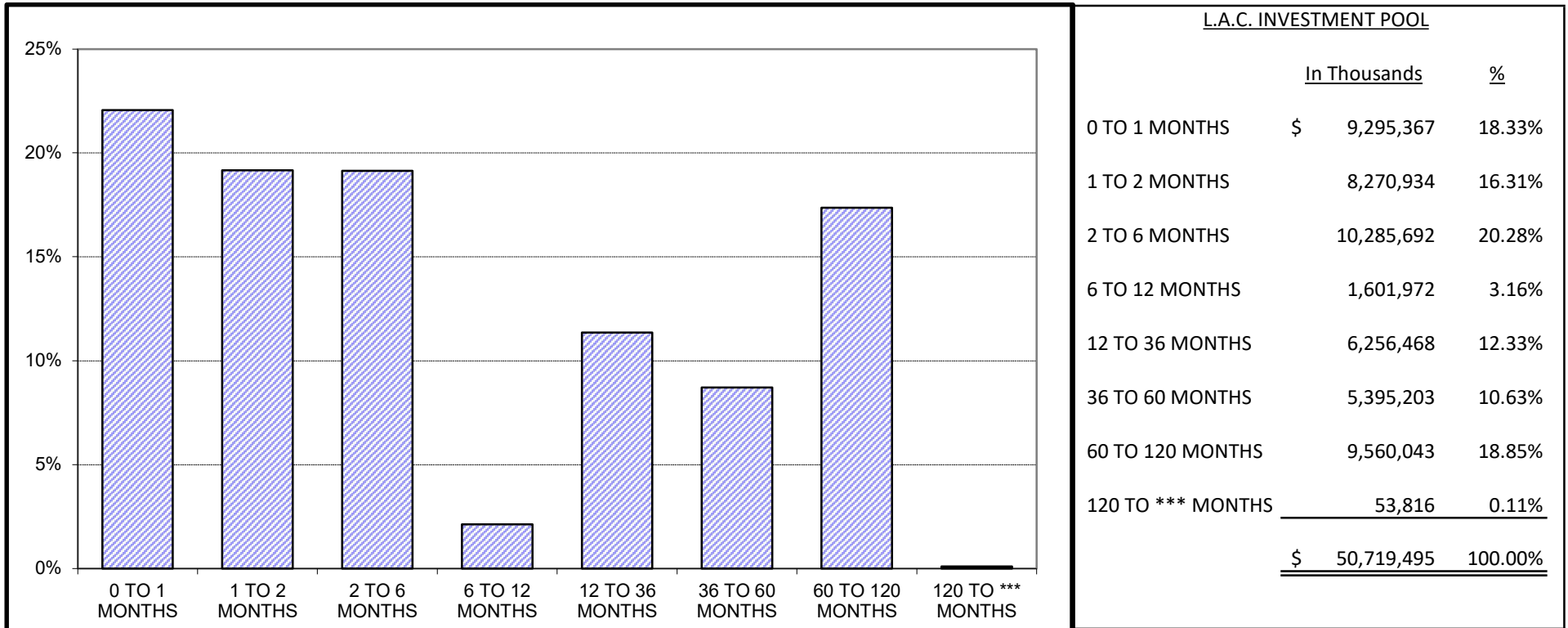
**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY**  
**AS OF JULY 31, 2023**  
**ATTACHMENT XIV**

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	26,322,119,778.42	1,367.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,650,000,000.00	77.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,996,154.22	323.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	11,975,929,288.77	42.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,425,993.85	426.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,732,023,582.49	395.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
<b>TOTAL</b>	<b>\$50,719,494,797.75</b>	<b>798.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>

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

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	08/01/23 - 08/31/23	\$ 9,295,367,371.18	18.3%
1 to 2 Months	09/01/23 - 09/30/23	\$ 8,270,934,214.98	16.3%
2 to 3 Months	10/01/23 - 10/31/23	\$ 7,818,211,548.66	15.4%
3 to 4 Months	11/01/23 - 11/30/23	\$ 1,773,752,930.46	3.5%
4 to 5 Months	12/01/23 - 12/31/23	\$ 593,727,108.51	1.2%
5 to 6 Months	01/01/24 - 01/31/24	\$ 100,000,000.00	0.2%
6 to 12 Months	02/01/24 - 07/31/24	\$ 1,601,971,666.45	3.2%
12 to 24 Months	08/01/24 - 07/31/25	\$ 2,531,986,521.30	5.0%
24 to 36 Months	08/01/25 - 07/31/26	\$ 3,724,481,495.70	7.3%
36 to 48 Months	08/01/26 - 07/31/27	\$ 3,617,989,452.81	7.1%
48 to 60 Months	08/01/27 - 07/31/28	\$ 1,777,213,635.76	3.5%
60 to 120 Months	08/01/28 - 07/31/33	\$ 9,560,042,492.59	18.8%
120 to *** Months	08/01/33 -	\$ 53,816,359.35	0.1%
<b>Portfolio Total:</b>		<b>\$ 50,719,494,797.75</b>	<b>100.0%</b>
<b>AVCCD</b>			
3 to 4 Months	11/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	08/01/33 -	\$ 25,230,000.00	95.5%
<b>Portfolio Total:</b>		<b>\$ 26,430,000.00</b>	<b>100.0%</b>
<b>ESUSD</b>			
120 to *** Months	08/01/33 -	\$ 16,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 16,000,000.00</b>	<b>100.0%</b>
<b>FIRST5LA</b>			
24 to 36 Months	08/01/25 - 07/31/26	\$ 134,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 134,000,000.00</b>	<b>100.0%</b>
<b>GF</b>			
48 to 60 Months	08/01/27 - 07/31/28	\$ 2,475,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 2,475,000.00</b>	<b>100.0%</b>
<b>PHHPA</b>			
3 to 4 Months	11/01/23 - 11/30/23	\$ 3,941,111.11	10.9%
120 to *** Months	08/01/33 -	\$ 32,175,000.00	89.1%
<b>Portfolio Total:</b>		<b>\$ 36,116,111.11</b>	<b>100.0%</b>
<b>SCP61</b>			
6 to 12 Months	02/01/24 - 07/31/24	\$ 9,987,064.16	49.9%
12 to 24 Months	08/01/24 - 07/31/25	\$ 10,012,249.52	50.1%
<b>Portfolio Total:</b>		<b>\$ 19,999,313.68</b>	<b>100.0%</b>
<b>SCP6G</b>			
6 to 12 Months	02/01/24 - 07/31/24	\$ 9,987,064.16	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,987,064.16</b>	<b>100.0%</b>
<b>SCP9A</b>			
6 to 12 Months	02/01/24 - 07/31/24	\$ 19,974,128.31	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,974,128.31</b>	<b>100.0%</b>
<b>SCAQMD</b>			
4 to 5 Months	12/01/23 - 12/31/23	\$ 38,019,537.29	100.0%
<b>Portfolio Total:</b>		<b>\$ 38,019,537.29</b>	<b>100.0%</b>
<b>SLIM</b>			
4 to 5 Months	12/01/23 - 12/31/23	\$ 3,521,685.37	100.0%
<b>Portfolio Total:</b>		<b>\$ 3,521,685.37</b>	<b>100.0%</b>
<b>WASIA</b>			
4 to 5 Months	12/01/23 - 12/31/23	\$ 42,543.60	100.0%
<b>Portfolio Total:</b>		<b>\$ 42,543.60</b>	<b>100.0%</b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF JULY 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 JULY 31, 2023  
 ATTACHMENT XVII**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$37,256,951.34
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,451,048.32
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>41,690.27</u>
	LAIF TOTAL	<u><u>\$40,749,689.93</u></u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**JUNE 30, 2023**

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

JUNE 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	June 2023	June 2022	Change
<b>Average Daily Portfolio (\$)</b>	181,590,032	232,442,499	-50,852,467
<b>Accrued Earnings (\$)</b>	472,701	164,429	+308,272
<b>Effective Yield (%)</b>	3.167	0.861	+2.306
<b>Average Life-Month End (In Days)</b>	260	311	-51
<b>Total Security Transactions</b>			
Amount (\$)	52,088,682	51,026,933	+1,061,749
Number	1,050	1,027	+23
<b>Total Time Deposit Transactions</b>			
Amount (\$)	1,723,000	3,015,000	-1,292,000
Number	52	85	-33
<b>Average Workday Investment Activity (\$)</b>	2,445,986	2,456,452	-10,466
<b>Prescribed Demand Account Balances For Services (\$)</b>	240,000	580,000	-340,000



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

(Dollars In Thousands)

June 30, 2023

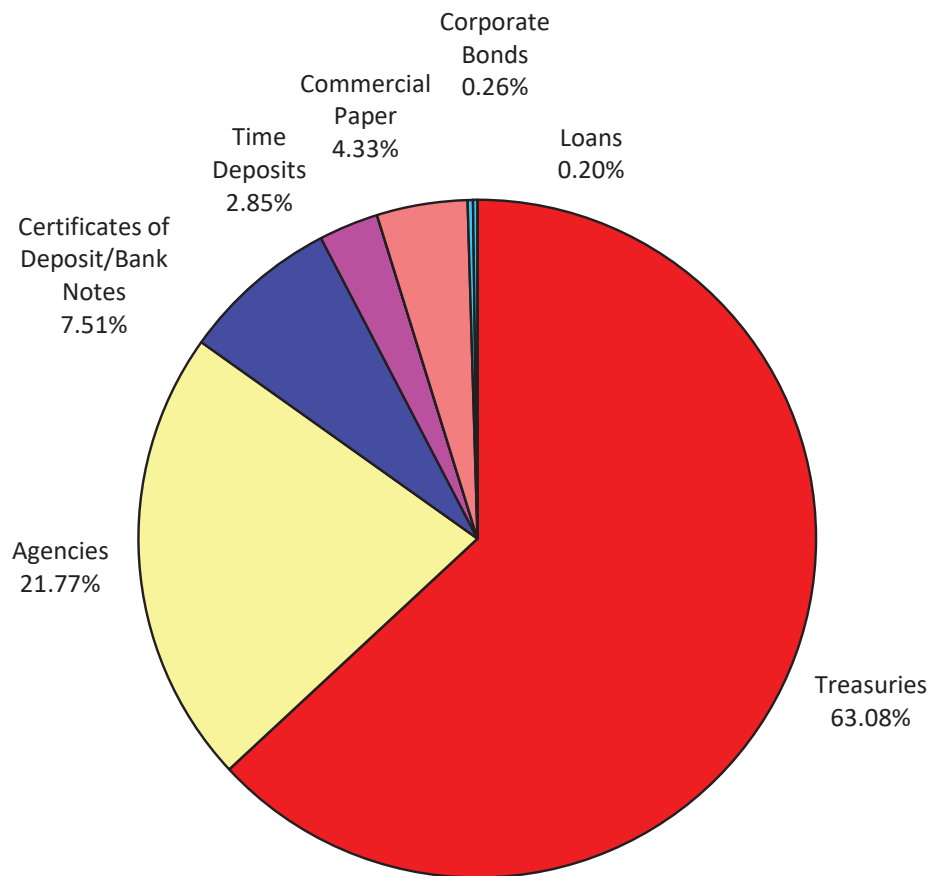
<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	26,007,755	14.58	0
Bonds	0	0.00	0
Notes	86,519,529	48.50	0
Strips	0	0.00	0
<b>Total Government</b>	<u>112,527,284</u>	<u>63.08</u>	
<b>Agency Debentures</b>	13,872,767	7.79	0
<b>Certificates of Deposit</b>	13,200,000	7.40	0
<b>Bank Notes</b>	200,000	0.11	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	24,944,635	13.98	0
<b>Time Deposits</b>	5,082,000	2.85	0
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	7,730,448	4.33	0
<b>Remics</b>	2,861	0.00	0
<b>Corporate Bonds</b>	463,859	0.26	0
<b>PMIA Loans</b>	358,954	0.20	0
<b>GF Loans</b>	0	0.00	0
<b>Other</b>	0	0.00	0
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>178,382,808</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>June 2023</u>		<u>May 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	1,050	52,088,682	882	43,849,361
Other	26	1,052,425	13	1,482,958
Time Deposits	52	1,723,000	60	2,130,000
<b>Total</b>	<u>1,128</u>	<u>54,864,107</u>	<u>955</u>	<u>47,462,319</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		3.167	2.993	
<b>Year to Date Yield Last Day of Month (%)</b>		2.170	2.092	



# Pooled Money Investment Account Portfolio Composition \$178.4 billion 06/30/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/01/23	REDEMPTIONS								
	DN	FFCB		06/01/23	3.380	50,000	268	1,258,111.11	3.515
	DN	FFCB		06/01/23	3.380	50,000	268	1,258,111.11	3.515
	DN	FFCB		06/01/23	3.150	50,000	288	1,260,000.00	3.276
	DN	FFCB		06/01/23	3.150	50,000	288	1,260,000.00	3.276
	DN	FHLB		06/01/23	2.830	50,000	324	1,273,500.00	2.944
	DN	FHLB		06/01/23	2.830	50,000	324	1,273,500.00	2.944
	DN	FHLB		06/01/23	2.875	50,000	345	1,377,604.17	2.998
	DN	FHLB		06/01/23	2.875	50,000	345	1,377,604.17	2.998
	DN	FHLB		06/01/23	2.800	50,000	350	1,361,111.11	2.918
	DN	FHLB		06/01/23	2.800	50,000	350	1,361,111.11	2.918
	DN	FHLB		06/01/23	2.100	50,000	357	1,041,250.00	2.174
	DN	FHLB		06/01/23	2.100	50,000	357	1,041,250.00	2.174
	DN	FFCB		06/01/23	2.130	50,000	359	1,062,041.67	2.206
	DN	FFCB		06/01/23	2.130	50,000	359	1,062,041.67	2.206
	DN	FHLB		06/01/23	2.065	50,000	365	1,046,840.28	2.138
	DN	FHLB		06/01/23	2.065	50,000	365	1,046,840.28	2.138
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.519	50,000	147	922,629.17	4.668
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.525	50,000	147	923,854.17	4.674
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.475	50,000	156	969,583.33	4.627
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.480	50,000	156	970,666.67	4.632
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.465	50,000	162	1,004,625.00	4.620
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.470	50,000	162	1,005,750.00	4.625
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.481	50,000	163	1,014,448.61	4.637
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.485	50,000	163	1,015,354.17	4.642
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.490	50,000	163	1,016,486.11	4.647
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.470	50,000	164	1,018,166.67	4.626
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.485	50,000	168	1,046,500.00	4.645
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.470	50,000	170	1,055,416.67	4.630
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.471	50,000	170	1,055,652.78	4.631
	TR	BILL		06/01/23	4.500	50,000	182	1,137,500.00	4.669
	TR	BILL		06/01/23	4.500	50,000	182	1,137,500.00	4.669
	TR	BILL		06/01/23	4.503	50,000	182	1,138,131.94	4.671
	TR	BILL		06/01/23	4.503	50,000	182	1,138,131.94	4.671
	YCD	UBS	4.020	06/01/23	4.020	50,000	268	1,496,333.33	4.076
<b>06/01/23</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		06/09/23	5.050	50,000			
	CP	SOC GEN NY		06/09/23	5.050	50,000			
	CP	ATLANTIC		07/12/23	5.230	50,000			
	CP	PEPSICO		09/25/23	5.120	50,000			
	DN	IBRD		07/12/23	5.050	50,000			
	DN	IBRD		07/12/23	5.050	50,000			
	DN	FHLB		11/01/23	5.140	50,000			
	DN	FHLB		11/01/23	5.140	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.256	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.257	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	BILL		11/09/23	5.260	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	TR	NOTE	4.250	05/31/25	4.361	50,000			
	YCD	CIC	5.590	12/01/23	5.590	50,000			
	YCD	CIC	5.590	12/01/23	5.590	50,000			
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000			
	YCD	RABOBANK	5.630	03/01/24	5.630	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/02/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		06/02/23	5.050	50,000	21	147,291.67	5.135
	CP	CR AG NY		06/02/23	5.050	50,000	21	147,291.67	5.135
	CP	SUMI TRUST		06/02/23	4.840	50,000	105	705,833.33	4.977
	CP	SUMI TRUST		06/02/23	4.840	50,000	105	705,833.33	4.977
	DEB	FFCB	0.125	06/02/23	0.153	50,000	724	151,458.33	0.153
	DEB	FFCB	0.125	06/02/23	0.153	50,000	724	151,458.33	0.153
	DN	FHLB		06/02/23	4.800	50,000	18	120,000.00	4.878
	DN	FHLB		06/02/23	4.800	50,000	18	120,000.00	4.878
	DN	FHLB		06/02/23	4.690	50,000	123	801,208.33	4.833
	DN	FHLB		06/02/23	4.690	50,000	123	801,208.33	4.833
	YCD	DNB	5.030	06/02/23	5.030	50,000	14	97,805.56	5.100
	YCD	DNB	5.030	06/02/23	5.030	50,000	14	97,805.56	5.100
	YCD	SE BANKEN	4.770	06/02/23	4.770	50,000	119	788,375.00	4.836
	YCD	SE BANKEN	4.770	06/02/23	4.770	50,000	119	788,375.00	4.836
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000	119	804,902.78	4.938
	YCD	MIZUHO	4.870	06/02/23	4.870	50,000	119	804,902.78	4.938
<b>06/02/23</b>	<b>PURCHASES</b>								
	DN	FHLB		09/27/23	5.165	50,000			
	DN	FHLB		09/27/23	5.165	50,000			
	DN	FHLB		04/02/24	4.975	50,000			
	DN	FHLB		04/02/24	4.975	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	TR	NOTE	4.250	05/31/25	4.475	50,000			
	YCD	BNP	5.160	08/04/23	5.160	50,000			
	YCD	BNP	5.160	08/04/23	5.160	50,000			
	YCD	SE BANKEN	5.560	11/01/23	5.560	50,000			
	YCD	SE BANKEN	5.560	11/01/23	5.560	50,000			
<b>06/05/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.050	06/05/23	5.050	50,000	19	133,263.89	5.120
	CD	US BANK	5.050	06/05/23	5.050	50,000	19	133,263.89	5.120
	CP	APPLE		06/05/23	4.850	50,000	34	229,027.78	4.940
	CP	PEPSICO		06/05/23	4.840	50,000	35	235,277.78	4.930
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000	33	231,000.00	5.110
	YCD	CR AG CIB	5.040	06/05/23	5.040	50,000	33	231,000.00	5.110
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000	33	233,750.00	5.171
	YCD	MUFG BK	5.100	06/05/23	5.100	50,000	33	233,750.00	5.171
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101	683,152.78	4.938
	YCD	NORINCHUK	4.870	06/05/23	4.870	50,000	101	683,152.78	4.938

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/05/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		06/07/23	5.040	50,000			
	CP	BNP NY		06/07/23	5.040	50,000			
	CP	BNP NY		06/07/23	5.040	50,000			
<b>06/06/23</b>	<b>NO REDEMPTIONS</b>								
<b>06/06/23</b>	<b>PURCHASES</b>								
	CP	RABO NY		06/08/23	5.050	50,000			
	CP	RABO NY		06/08/23	5.050	50,000			
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	CR AG NY		06/30/23	5.050	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	MUFG BK		06/30/23	5.150	50,000			
	CP	MUFG BK		06/30/23	5.150	50,000			
	CP	PEPSICO		09/25/23	5.120	50,000			
	CP	NATIXIS NY		11/08/23	5.460	50,000			
	CP	NATIXIS NY		11/08/23	5.460	50,000			
	CP	JPM LLC		03/01/24	5.390	50,000			
	CP	JPM LLC		03/01/24	5.390	50,000			
	DN	FNMA		09/01/23	4.985	50,000			
	DN	FNMA		09/01/23	4.985	50,000			
	DN	FHLB		09/11/23	5.155	50,000			
	DN	FHLB		09/11/23	5.155	50,000			
	DN	FNMA		09/29/23	5.010	50,000			
	DN	FNMA		09/29/23	5.010	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IFC		11/01/23	5.200	50,000			
	DN	IFC		11/01/23	5.200	50,000			
	DN	FHLB		04/02/24	5.010	50,000			
	DN	FHLB		04/02/24	5.010	50,000			
	TR	NOTE	2.625	06/30/23	4.465	50,000			
	TR	NOTE	2.625	06/30/23	4.465	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.514	50,000			
	TR	NOTE	4.250	05/31/25	4.518	50,000			
	TR	NOTE	4.250	05/31/25	4.518	50,000			
	TR	NOTE	3.625	05/15/26	4.166	50,000			
	TR	NOTE	3.625	05/15/26	4.166	50,000			
	TR	NOTE	3.625	05/15/26	4.166	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/06/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	ANZ	5.280	12/01/23	5.280	50,000			
	YCD	ANZ	5.280	12/01/23	5.280	50,000			
<b>06/07/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000	23	161,958.33	5.140
	CD	BMO HARRIS	5.070	06/07/23	5.070	50,000	23	161,958.33	5.140
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	BNP NY		06/07/23	5.040	50,000	2	14,000.00	5.111
	CP	CR AG NY		06/07/23	5.060	50,000	29	203,805.56	5.151
	CP	CR AG NY		06/07/23	5.060	50,000	29	203,805.56	5.151
	CP	PEPSICO		06/07/23	4.800	50,000	42	280,000.00	4.894
	CP	APPLE		06/07/23	4.810	50,000	42	280,583.33	4.904
	CP	CRC		06/07/23	4.800	50,000	126	840,000.00	4.950
	CP	VERSAILLES		06/07/23	4.900	50,000	139	945,972.22	5.064
	DEB	FFCB	2.250	06/07/23	2.309	50,000	363	1,147,750.00	2.309
	DEB	FFCB	2.250	06/07/23	2.309	50,000	363	1,147,750.00	2.309
	DN	IBRD		06/07/23	4.600	50,000	154	983,888.89	4.758
	DN	IBRD		06/07/23	4.600	50,000	154	983,888.89	4.758
	DN	FHLB		06/07/23	4.545	50,000	174	1,098,375.00	4.712
	DN	FHLB		06/07/23	4.545	50,000	174	1,098,375.00	4.712
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000	16	112,000.00	5.110
	YCD	MUFG BK	5.040	06/07/23	5.040	50,000	16	112,000.00	5.110
<b>06/07/23</b>	<b>NO PURCHASES</b>								
<b>06/08/23</b>	<b>SALES</b>								
	CD	FIRST REP	5.150	09/25/23	5.150	50,000	93	665,208.33	5.222
	CD	FIRST REP	5.150	09/25/23	5.150	50,000	93	665,208.33	5.222
<b>06/08/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.070	06/08/23	5.070	50,000	14	98,583.33	5.140
	CD	US BANK	5.070	06/08/23	5.070	50,000	14	98,583.33	5.140
	CP	RABO NY		06/08/23	5.050	50,000	2	14,027.78	5.122
	CP	RABO NY		06/08/23	5.050	50,000	2	14,027.78	5.122
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	CR AG NY		06/08/23	5.050	50,000	22	154,305.56	5.136
	CP	MUFG BK		06/08/23	5.070	50,000	23	161,958.33	5.157
	CP	MUFG BK		06/08/23	5.070	50,000	23	161,958.33	5.157
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676
	DN	FHLB		06/08/23	4.600	50,000	20	127,777.78	4.676

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/08/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	IBRD		06/08/23	4.550	50,000	170	1,074,305.56	4.714
	DN	IBRD		06/08/23	4.550	50,000	170	1,074,305.56	4.714
	TR	BILL		06/08/23	4.590	50,000	148	943,500.00	4.743
	TR	BILL		06/08/23	4.590	50,000	148	943,500.00	4.743
	TR	BILL		06/08/23	4.595	50,000	148	944,527.78	4.749
	TR	BILL		06/08/23	4.595	50,000	148	944,527.78	4.749
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.438	50,000	162	998,437.50	4.591
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.480	50,000	171	1,064,000.00	4.641
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.505	50,000	175	1,094,965.28	4.670
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.513	50,000	175	1,096,788.19	4.678
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.480	50,000	176	1,095,111.11	4.644
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	TR	BILL		06/08/23	4.490	50,000	176	1,097,555.56	4.655
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
	YCD	SOC GEN	5.060	06/08/23	5.060	50,000	22	154,611.11	5.130
<b>06/08/23</b>	<b>PURCHASES</b>								
	CD	US BANK	5.150	06/30/23	5.150	50,000			
	CD	US BANK	5.150	06/30/23	5.150	50,000			
	CP	CGMI		03/01/24	5.530	50,000			
	CP	CGMI		03/01/24	5.530	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	YCD	DNB	5.050	06/30/23	5.050	50,000			
	YCD	DNB	5.050	06/30/23	5.050	50,000			
<b>06/09/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.050	06/09/23	5.050	50,000	25	175,347.22	5.120
	CD	US BANK	5.050	06/09/23	5.050	50,000	25	175,347.22	5.120

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/09/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	SOC GEN NY		06/09/23	5.050	50,000	8	56,111.11	5.126
	CP	SOC GEN NY		06/09/23	5.050	50,000	8	56,111.11	5.126
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	RABO NY		06/09/23	5.040	50,000	24	168,000.00	5.127
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	MUFG BK		06/09/23	5.090	50,000	29	205,013.89	5.182
	CP	APPLE		06/09/23	4.810	50,000	42	280,583.33	4.904
	CP	APPLE		06/09/23	4.810	50,000	42	280,583.33	4.904
	DEB	FHLB	2.125	06/09/23	0.589	50,000	528	43,673.61	0.585
	DEB	FHLB	2.125	06/09/23	0.589	50,000	528	43,673.61	0.585
	YCD	DNB	5.050	06/09/23	5.050	50,000	31	217,430.56	5.120
	YCD	DNB	5.050	06/09/23	5.050	50,000	31	217,430.56	5.120
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000	38	263,888.89	5.069
	YCD	SWEDBANK	5.000	06/09/23	5.000	50,000	38	263,888.89	5.069
	YCD	KBC	5.030	06/09/23	5.030	50,000	39	272,458.33	5.100
	YCD	KBC	5.030	06/09/23	5.030	50,000	39	272,458.33	5.100
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000	52	357,500.00	5.019
	YCD	CR AG CIB	4.950	06/09/23	4.950	50,000	52	357,500.00	5.019
<b>06/09/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	5.180	07/12/23	5.180	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	SOC GEN NY		06/30/23	5.060	50,000			
	CP	JUPITER		08/09/23	5.340	50,000			
	CP	PEPSICO		10/02/23	5.140	50,000			
	DN	FHLB		06/30/23	4.950	50,000			
	DN	FHLB		06/30/23	4.950	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	DN	FNMA		06/30/23	4.970	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		10/27/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000			
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000			
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000			
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000			
<b>06/12/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000	34	240,361.11	5.161
	CD	BMO HARRIS	5.090	06/12/23	5.090	50,000	34	240,361.11	5.161



## 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>
<b>06/12/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	CP	MUFG BK		06/12/23	5.100	50,000	26	184,166.67	5.190
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	CR AG CIB	5.070	06/12/23	5.070	50,000	18	126,750.00	5.140
	YCD	DNB	5.040	06/12/23	5.040	50,000	27	189,000.00	5.110
	YCD	DNB	5.040	06/12/23	5.040	50,000	27	189,000.00	5.110
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000	32	226,666.67	5.171
	YCD	NORINCHUK	5.100	06/12/23	5.100	50,000	32	226,666.67	5.171
	YCD	KBC	5.080	06/12/23	5.080	50,000	34	239,888.89	5.151
	YCD	KBC	5.080	06/12/23	5.080	50,000	34	239,888.89	5.151
<b>06/12/23</b>	<b>PURCHASES</b>								
	CB CL	JPM CHASE	5.250	06/12/26	5.250	15,000			
	CP	TOYOTA		11/01/23	5.430	50,000			
	CP	TOYOTA		11/01/23	5.430	50,000			
	DEB	FHLB	4.625	06/06/25	4.670	50,000			
	DN	FHLB		08/14/23	5.065	50,000			
	DN	IFC		11/01/23	5.150	50,000			
	DN	IFC		11/01/23	5.150	50,000			
	DN	FHLB		11/01/23	5.165	50,000			
	DN	FHLB		11/01/23	5.165	50,000			
	YCD	KBC	5.140	07/14/23	5.140	50,000			
	YCD	KBC	5.140	07/14/23	5.140	50,000			
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000			
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000			
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000			
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000			
<b>06/13/23</b>	<b>REDEMPTIONS</b>								
	CP	APPLE		06/13/23	4.920	50,000	41	280,166.67	5.016
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	5.250	50,000	26	189,583.33	5.343
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	TR	BILL		06/13/23	4.420	50,000	69	423,583.33	4.520
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000	29	202,194.44	5.090
	YCD	SWEDBANK	5.020	06/13/23	5.020	50,000	29	202,194.44	5.090



### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
06/14/23	<b>PURCHASES (Continued)</b>								
	DN	FHLMC		09/27/23	5.005	50,000			
	DN	FHLMC		09/27/23	5.005	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FFCB		11/01/23	5.050	50,000			
	DN	FHLMC		12/01/23	5.025	50,000			
	DN	FHLMC		12/01/23	5.025	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	FFCB		12/26/23	5.000	50,000			
	DN	FFCB		12/26/23	5.000	50,000			
	TR	BILL		09/21/23	5.028	50,000			
	TR	BILL		09/21/23	5.028	50,000			
	TR	BILL		09/21/23	5.031	50,000			
	TR	BILL		09/21/23	5.031	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	BILL		05/16/24	4.930	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.620	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	4.250	05/31/25	4.622	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.000	07/15/25	4.617	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.274	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	TR	NOTE	3.625	05/15/26	4.275	50,000			
	YCD	KBC	5.250	08/14/23	5.250	50,000			
	YCD	KBC	5.250	08/14/23	5.250	50,000			
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000			
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000			
	YCD	DNB	5.280	09/11/23	5.280	50,000			
	YCD	DNB	5.280	09/11/23	5.280	50,000			
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000			
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000			
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000			
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000			
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000			
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000			

## INVESTMENT TRANSACTIONS

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<b>06/14/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000			
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000			
	YCD	ANZ	5.270	12/26/23	5.270	50,000			
	YCD	ANZ	5.270	12/26/23	5.270	50,000			
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000			
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000			
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000			
	YCD	RB CANADA	5.790	06/03/24	5.790	50,000			
<b>06/15/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.885	50,000	364	1,458,527.78	3.013
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
	TR	BILL		06/15/23	2.890	50,000	364	1,461,055.56	3.018
<b>06/15/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000			
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000			
	CP	CR AG NY		07/21/23	5.040	50,000			
	CP	CR AG NY		07/21/23	5.040	50,000			
	CP	THUNDER		09/11/23	5.400	50,000			
	CP	PEPSICO		11/08/23	5.170	50,000			
	DN	IBRD		08/14/23	5.000	50,000			
	DN	IBRD		08/14/23	5.000	50,000			
	DN	IBRD		09/11/23	5.000	50,000			
	DN	IBRD		09/11/23	5.000	50,000			
	DN	FHLMC		09/27/23	4.995	50,000			
	DN	FHLMC		09/27/23	4.995	50,000			
	DN	IBRD		10/27/23	5.050	50,000			
	DN	IBRD		10/27/23	5.050	50,000			
	DN	FHLB		11/01/23	5.050	50,000			
	DN	FHLB		11/01/23	5.050	50,000			
	DN	IFC		11/01/23	5.050	50,000			
	DN	IFC		11/01/23	5.050	50,000			
	DN	IBRD		11/08/23	5.100	50,000			
	DN	IBRD		11/08/23	5.100	50,000			
	DN	IBRD		11/27/23	5.050	50,000			
	DN	IBRD		11/27/23	5.050	50,000			
	DN	IBRD		12/01/23	5.050	50,000			
	DN	IBRD		12/01/23	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>
06/15/23	<b>PURCHASES (Continued)</b>								
	DN	FHLMC		12/26/23	5.015	50,000			
	DN	FHLMC		12/26/23	5.015	50,000			
	DN	FHLB		12/26/23	5.115	50,000			
	DN	FHLB		12/26/23	5.115	50,000			
	DN	FHLB		03/01/24	5.035	50,000			
	DN	FHLB		03/01/24	5.035	50,000			
	DN	FHLB		04/02/24	5.020	50,000			
	DN	FHLB		04/02/24	5.020	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		11/16/23	5.093	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.103	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		12/14/23	5.115	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.920	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.930	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.935	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	TR	BILL		06/13/24	4.940	50,000			
	YCD	DNB	5.060	07/21/23	5.060	50,000			
	YCD	DNB	5.060	07/21/23	5.060	50,000			
	YCD	FORTIS	5.340	09/11/23	5.340	50,000			
	YCD	FORTIS	5.340	09/11/23	5.340	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/15/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000			
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000			
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000			
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000			
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000			
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000			
	YCD	TORONTO	5.670	01/29/24	5.670	50,000			
	YCD	TORONTO	5.670	01/29/24	5.670	50,000			
<b>06/16/23</b>	<b>NO REDEMPTIONS</b>								
<b>06/16/23</b>	<b>PURCHASES</b>								
	CD	US BANK	5.140	07/24/23	5.140	50,000			
	CD	US BANK	5.140	07/24/23	5.140	50,000			
	CP	MUFG BK		07/24/23	5.140	50,000			
	CP	MUFG BK		07/24/23	5.140	50,000			
	DN	FHLB		12/26/23	5.120	50,000			
	DN	FHLB		12/26/23	5.120	50,000			
	TR	BILL		07/20/23	4.950	50,000			
	TR	BILL		07/20/23	4.950	50,000			
	TR	BILL		07/20/23	4.976	50,000			
	TR	BILL		07/20/23	4.976	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	BILL		07/25/23	4.960	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
<b>06/19/23</b>	<b>NO REDEMPTIONS</b>								
<b>06/19/23</b>	<b>NO PURCHASES</b>								
<b>06/20/23</b>	<b>REDEMPTIONS</b>								
	CD	BMO HARRIS	5.110	06/20/23	5.110	50,000	7	49,680.56	5.181
	CD	BMO HARRIS	5.110	06/20/23	5.110	50,000	7	49,680.56	5.181
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		06/20/23	5.050	50,000	7	49,097.22	5.125
	DN	IFC		06/20/23	5.000	50,000	25	173,611.11	5.087
	DN	IFC		06/20/23	5.000	50,000	25	173,611.11	5.087

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/20/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000			
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000			
	CP	GOTHAM		09/25/23	5.400	50,000			
	CP	GOTHAM		09/25/23	5.400	50,000			
	DN	FHLB		11/08/23	5.135	50,000			
	DN	FHLB		11/08/23	5.135	50,000			
	DN	FFCB		12/01/23	5.000	50,000			
	DN	FFCB		12/01/23	5.000	50,000			
	DN	IFC		12/01/23	5.050	50,000			
	DN	IFC		12/01/23	5.050	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		01/29/24	5.110	50,000			
	DN	FHLB		01/29/24	5.110	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	TR	BILL		11/09/23	5.120	50,000			
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000			
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000			
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000			
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000			
<b>06/21/23</b>	<b>NO REDEMPTIONS</b>								
<b>06/21/23</b>	<b>PURCHASES</b>								
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/26/23	5.035	50,000			
	DN	FHLMC		12/26/23	5.035	50,000			
	DN	IBRD		12/26/23	5.100	50,000			
	DN	IBRD		12/26/23	5.100	50,000			
	DN	FHLB		12/26/23	5.145	50,000			
	DN	FHLB		12/26/23	5.145	50,000			
	DN	FHLB		03/01/24	5.105	50,000			
	DN	FHLB		03/01/24	5.105	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	TR	BILL		11/16/23	5.108	50,000			
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000			
	YCD	SCOTIA	5.750	03/01/24	5.750	50,000			
<b>06/22/23</b>	<b>NO REDEMPTIONS</b>								

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/22/23</b>	<b>PURCHASES</b>								
	CD	CITIBANK	5.730	01/24/24	5.730	50,000			
	CD	CITIBANK	5.730	01/24/24	5.730	50,000			
	CP	BNP NY		06/23/23	5.040	50,000			
	CP	BNP NY		06/23/23	5.040	50,000			
	CP	DEERE CAP		09/11/23	5.250	50,000			
	CP	CRC		10/27/23	5.460	50,000			
	CP	CRC		10/27/23	5.460	50,000			
	DN	FHLB		09/27/23	5.065	50,000			
	DN	FHLB		09/27/23	5.065	50,000			
	DN	FHLB		09/29/23	5.065	50,000			
	DN	FHLB		09/29/23	5.065	50,000			
	DN	FHLB		11/27/23	5.135	50,000			
	DN	FFCB		11/27/23	5.150	50,000			
	DN	FFCB		11/27/23	5.150	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	TR	BILL		12/21/23	5.175	50,000			
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000			
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000			
<b>06/23/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		06/23/23	5.040	50,000	1	7,000.00	5.111
	CP	BNP NY		06/23/23	5.040	50,000	1	7,000.00	5.111
<b>06/23/23</b>	<b>NO PURCHASES</b>								
<b>06/26/23</b>	<b>REDEMPTIONS</b>								
	CP	COCA COLA		06/26/23	4.870	50,000	68	459,944.44	4.983
	CP	COCA COLA		06/26/23	4.900	50,000	97	660,138.89	5.035
	CP	COCA COLA		06/26/23	4.900	50,000	97	660,138.89	5.035
	CP	GTA		06/26/23	4.850	50,000	123	828,541.67	5.000
	CP	CRC		06/26/23	4.920	50,000	123	840,500.00	5.074
	CP	JOHNSON		06/26/23	4.780	50,000	125	829,861.11	4.928
	CP	JOHNSON		06/26/23	4.780	50,000	125	829,861.11	4.928
	CP	MIZUHO NY		06/26/23	4.870	50,000	125	845,486.11	5.023
	CP	MIZUHO NY		06/26/23	4.870	50,000	125	845,486.11	5.023
	CP	DISNEY		06/26/23	4.850	50,000	137	922,847.22	5.010
	CP	DISNEY		06/26/23	4.850	50,000	137	922,847.22	5.010
	CP	ATLANTIC		06/26/23	4.750	50,000	145	956,597.22	4.910
	CP	ATLANTIC		06/26/23	4.750	50,000	145	956,597.22	4.910
	CP	METLIFE STF		06/26/23	4.810	50,000	174	1,162,416.67	4.993
	CP	METLIFE STF		06/26/23	4.810	50,000	174	1,162,416.67	4.993
	CP	SCOTIA NY		06/26/23	5.000	50,000	193	1,340,277.78	5.209
	CP	SCOTIA NY		06/26/23	5.000	50,000	193	1,340,277.78	5.209



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>
06/26/23	REDEMPTIONS (Continued)								
	CP	RBC NY		06/26/23	5.070	50,000	249	1,753,375.00	5.327
	CP	RBC NY		06/26/23	5.070	50,000	249	1,753,375.00	5.327
	CP	NATIXIS NY		06/26/23	4.710	50,000	257	1,681,208.33	4.942
	CP	NATIXIS NY		06/26/23	4.710	50,000	257	1,681,208.33	4.942
	CP	JPM LLC		06/26/23	4.370	50,000	265	1,608,402.78	4.578
	CP	JPM LLC		06/26/23	4.370	50,000	265	1,608,402.78	4.578
	DEB	FHLB	4.700	06/26/23	4.700	50,000	186	1,201,111.11	4.714
	DEB	FHLB	4.700	06/26/23	4.700	50,000	186	1,201,111.11	4.714
	DEB	FFCB	1.770	06/26/23	1.814	50,000	1,461	3,624,500.00	1.819
	DN	IBRD		06/26/23	4.600	50,000	167	1,066,944.44	4.766
	DN	IBRD		06/26/23	4.600	50,000	167	1,066,944.44	4.766
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.600	50,000	179	1,143,611.11	4.773
	DN	FHLB		06/26/23	4.610	50,000	181	1,158,902.78	4.785
	DN	FHLB		06/26/23	4.610	50,000	181	1,158,902.78	4.785
	DN	IBRD		06/26/23	4.550	50,000	188	1,188,055.56	4.725
	DN	IBRD		06/26/23	4.550	50,000	188	1,188,055.56	4.725
	DN	IBRD		06/26/23	4.550	50,000	189	1,194,375.00	4.726
	DN	IBRD		06/26/23	4.550	50,000	189	1,194,375.00	4.726
	DN	FFCB		06/26/23	4.550	50,000	193	1,219,652.78	4.729
	DN	FFCB		06/26/23	4.550	50,000	193	1,219,652.78	4.729
	DN	FHLB		06/26/23	4.630	50,000	216	1,389,000.00	4.828
	DN	FHLB		06/26/23	4.630	50,000	216	1,389,000.00	4.828
	DN	FHLB		06/26/23	4.390	50,000	249	1,518,208.33	4.590
	DN	FHLB		06/26/23	4.390	50,000	249	1,518,208.33	4.590
	DN	FHLB		06/26/23	4.180	50,000	257	1,492,027.78	4.368
	DN	FHLB		06/26/23	4.180	50,000	257	1,492,027.78	4.368
	DN	FHLB		06/26/23	4.060	50,000	263	1,483,027.78	4.242
	DN	FHLB		06/26/23	4.060	50,000	263	1,483,027.78	4.242
	DN	FHLB		06/26/23	3.445	50,000	292	1,397,138.89	3.593
	DN	FHLB		06/26/23	3.445	50,000	292	1,397,138.89	3.593
	DN	FHLB		06/26/23	3.330	50,000	300	1,387,500.00	3.473
	DN	FHLB		06/26/23	3.330	50,000	300	1,387,500.00	3.473
	DN	FFCB		06/26/23	3.240	50,000	304	1,368,000.00	3.377
	DN	FFCB		06/26/23	3.240	50,000	304	1,368,000.00	3.377
	DN	FHLB		06/26/23	3.175	50,000	313	1,380,243.06	3.310
	DN	FHLB		06/26/23	3.175	50,000	313	1,380,243.06	3.310
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122	848,916.67	5.080
	YCD	SUMI TRUST	5.010	06/26/23	5.010	50,000	122	848,916.67	5.080
	YCD	BNP	4.970	06/26/23	4.970	50,000	174	1,201,083.33	5.039
	YCD	BNP	4.970	06/26/23	4.970	50,000	174	1,201,083.33	5.039
	YCD	CIC	5.110	06/26/23	5.110	50,000	193	1,369,763.89	5.181
	YCD	CIC	5.110	06/26/23	5.110	50,000	193	1,369,763.89	5.181
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000	222	1,600,250.00	5.262
	YCD	SOC GEN	5.190	06/26/23	5.190	50,000	222	1,600,250.00	5.262

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/26/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	TORONTO	5.220	06/26/23	5.220	50,000	250	1,812,500.00	5.293
	YCD	TORONTO	5.220	06/26/23	5.220	50,000	250	1,812,500.00	5.293
<b>06/26/23</b>	<b>PURCHASES</b>								
	CD	US BANK	5.190	08/14/23	5.190	50,000			
	CD	US BANK	5.190	08/14/23	5.190	50,000			
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000			
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	RABO NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SOC GEN NY		06/27/23	5.050	50,000			
	CP	SHEFFIELD		08/28/23	5.320	50,000			
	CP	SHEFFIELD		08/28/23	5.320	50,000			
	CP	METLIFE STF		09/25/23	5.220	50,000			
	CP	METLIFE STF		09/25/23	5.220	50,000			
	CP	GTA		10/24/23	5.450	50,000			
	CP	CHARIOT		10/27/23	5.450	50,000			
	CP	CAFCO		10/27/23	5.480	50,000			
	CP	LIBERTY		11/08/23	5.450	50,000			
	CP	JUPITER		12/01/23	5.450	50,000			
	CP	JUPITER		12/01/23	5.450	50,000			
	CP	ING FDL		12/08/23	5.430	50,000			
	CP	ING FDL		12/08/23	5.430	50,000			
	CP	CIBC HLD		12/26/23	5.510	50,000			
	CP	NATIXIS NY		01/29/24	5.610	50,000			
	CP	NATIXIS NY		01/29/24	5.610	50,000			
	CP	RBC NY		03/01/24	5.490	50,000			
	CP	RBC NY		03/01/24	5.490	50,000			
	DN	FHLMC		08/14/23	4.905	50,000			
	DN	FHLMC		08/14/23	4.905	50,000			
	DN	FHLB		08/28/23	5.010	50,000			
	DN	FHLB		08/28/23	5.010	50,000			
	DN	FHLB		09/25/23	5.055	50,000			
	DN	FHLB		09/25/23	5.055	50,000			
	DN	FHLMC		10/27/23	5.015	50,000			
	DN	FHLMC		10/27/23	5.015	50,000			
	DN	FHLMC		11/27/23	4.995	50,000			
	DN	FHLMC		11/27/23	4.995	50,000			
	DN	FHLB		11/27/23	5.135	50,000			
	DN	FHLB		11/27/23	5.135	50,000			

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/26/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	FHLMC		12/01/23	5.040	50,000			
	DN	IBRD		12/01/23	5.100	50,000			
	DN	IBRD		12/01/23	5.100	50,000			
	DN	FHLB		12/26/23	5.135	50,000			
	DN	FHLB		12/26/23	5.135	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		12/27/23	5.125	50,000			
	DN	FHLB		01/24/24	5.135	50,000			
	DN	FHLB		01/24/24	5.135	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	BILL		11/16/23	5.105	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.068	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	12/31/24	5.070	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.750	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	TR	NOTE	4.250	05/31/25	4.752	50,000			
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000			
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000			
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000			
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000			
	YCD	ANZ	5.280	11/27/23	5.280	50,000			
	YCD	ANZ	5.280	11/27/23	5.280	50,000			
	YCD	TORONTO	5.800	03/27/24	5.800	50,000			
	YCD	TORONTO	5.800	03/27/24	5.800	50,000			
<b>06/27/23</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/27/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		06/27/23	5.050	50,000	1	7,013.89	5.121
	DN	FHLB		06/27/23	4.570	50,000	187	1,186,930.56	4.746
	DN	FHLB		06/27/23	4.570	50,000	187	1,186,930.56	4.746
	TR	BILL		06/27/23	5.300	50,000	32	235,555.56	5.399
	TR	BILL		06/27/23	5.300	50,000	32	235,555.56	5.399
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.810	50,000	112	748,222.22	4.951
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.815	50,000	112	749,000.00	4.956
	TR	BILL		06/27/23	4.840	50,000	112	752,888.89	4.982
	TR	BILL		06/27/23	4.840	50,000	112	752,888.89	4.982
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.820	50,000	119	796,638.89	4.966
	TR	BILL		06/27/23	4.840	50,000	119	799,944.44	4.987
	TR	BILL		06/27/23	4.840	50,000	119	799,944.44	4.987
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	06/27/23	5.120	50,000	32	227,555.56	5.191
<b>06/27/23</b>	<b>PURCHASES</b>								
	CP	COCA COLA		09/27/23	5.170	50,000			
	CP	COCA COLA		09/27/23	5.170	50,000			
	DN	FHLB		09/11/23	5.045	50,000			
	DN	FHLB		09/11/23	5.045	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.193	50,000			
	TR	BILL		10/24/23	5.200	50,000			
	TR	BILL		10/24/23	5.200	50,000			
	YCD	BNP	5.360	09/11/23	5.360	50,000			
	YCD	BNP	5.360	09/11/23	5.360	50,000			

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/27/23</b>	<b>PURCHASES (Continued)</b>								
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000			
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000			
<b>06/28/23</b>	<b>NO REDEMPTIONS</b>								
<b>06/28/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		09/11/23	5.400	50,000			
	CP	MUFG BK		09/11/23	5.400	50,000			
	CP	COCA COLA		09/27/23	5.170	50,000			
	CP	METLIFE STF		12/01/23	5.320	50,000			
	CP	METLIFE STF		12/01/23	5.320	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		11/27/23	5.130	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		02/01/24	5.050	50,000			
	DN	FFCB		03/01/24	5.050	50,000			
	DN	FFCB		03/01/24	5.050	50,000			
	DN	FHLB		03/25/24	5.105	50,000			
	DN	FHLB		03/25/24	5.105	50,000			
	DN	FHLB		03/27/24	5.120	50,000			
	DN	FHLB		03/27/24	5.120	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.190	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	TR	BILL		10/24/23	5.198	50,000			
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000			
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000			
	YCD	CIC	5.360	09/29/23	5.360	50,000			
	YCD	CIC	5.360	09/29/23	5.360	50,000			
	YCD	MIZUHO	5.510	11/01/23	5.510	50,000			
	YCD	MIZUHO	5.510	11/01/23	5.510	50,000			

## INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/29/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.558	50,000	182	1,152,034.72	4.730
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.560	50,000	182	1,152,666.67	4.732
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.565	50,000	182	1,153,930.56	4.738
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.566	50,000	182	1,154,183.33	4.739
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
	TR	BILL		06/29/23	4.570	50,000	182	1,155,194.44	4.743
<b>06/29/23</b>	<b>PURCHASES</b>								
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000			
	CP	JPM LLC		03/25/24	5.550	50,000			
	CP	JPM LLC		03/25/24	5.550	50,000			
	DN	FHLB		09/08/23	5.000	50,000			
	DN	FHLB		09/08/23	5.000	50,000			
	DN	FHLB		09/11/23	5.030	50,000			
	DN	FHLB		09/11/23	5.030	50,000			
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000			
	YCD	BARCLAYS	6.000	03/27/24	6.000	50,000			
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000			
	YCD	RB CANADA	6.000	06/28/24	6.000	50,000			
<b>06/30/23</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.150	06/30/23	5.150	50,000	22	157,361.11	5.222
	CD	US BANK	5.150	06/30/23	5.150	50,000	22	157,361.11	5.222
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CD	US BANK	5.170	06/30/23	5.170	50,000	31	222,597.22	5.242
	CP	UNITEDHEALTH		06/30/23	5.100	50,000	17	120,416.67	5.183
	CP	UNITEDHEALTH		06/30/23	5.100	50,000	17	120,416.67	5.183
	CP	SOC GEN NY		06/30/23	5.060	50,000	21	147,583.33	5.145
	CP	SOC GEN NY		06/30/23	5.060	50,000	21	147,583.33	5.145
	CP	CR AG NY		06/30/23	5.050	50,000	24	168,333.33	5.137
	CP	CR AG NY		06/30/23	5.050	50,000	24	168,333.33	5.137
	CP	SOC GEN NY		06/30/23	5.060	50,000	24	168,666.67	5.148
	CP	SOC GEN NY		06/30/23	5.060	50,000	24	168,666.67	5.148

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	MUFG BK		06/30/23	5.150	50,000	24	171,666.67	5.240
	CP	MUFG BK		06/30/23	5.150	50,000	24	171,666.67	5.240
	CP	CR AG NY		06/30/23	5.050	50,000	30	210,416.67	5.142
	CP	CR AG NY		06/30/23	5.050	50,000	30	210,416.67	5.142
	CP	METLIFE STF		06/30/23	5.120	50,000	30	213,333.33	5.213
	CP	METLIFE STF		06/30/23	5.120	50,000	30	213,333.33	5.213
	CP	MUFG BK		06/30/23	5.200	50,000	30	216,666.67	5.295
	CP	MUFG BK		06/30/23	5.200	50,000	30	216,666.67	5.295
	CP	CHARIOT		06/30/23	5.180	50,000	31	223,027.78	5.275
	CP	CHARIOT		06/30/23	5.180	50,000	31	223,027.78	5.275
	CP	DISNEY		06/30/23	5.100	50,000	35	247,916.67	5.197
	CP	SUMI TRUST		06/30/23	5.090	50,000	36	254,500.00	5.187
	CP	SUMI TRUST		06/30/23	5.090	50,000	36	254,500.00	5.187
	CP	JUPITER		06/30/23	5.190	50,000	36	259,500.00	5.290
	CP	JUPITER		06/30/23	5.190	50,000	36	259,500.00	5.290
	CP	CHARIOT		06/30/23	5.150	50,000	37	264,652.78	5.249
	CP	CHARIOT		06/30/23	5.150	50,000	37	264,652.78	5.249
	CP	JUPITER		06/30/23	5.150	50,000	42	300,416.67	5.253
	CP	JUPITER		06/30/23	5.150	50,000	42	300,416.67	5.253
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DEB	FHLB		06/30/23	4.760	50,000	183	1,196,611.11	4.773
	DN	FHLB		06/30/23	4.950	50,000	21	144,375.00	5.033
	DN	FHLB		06/30/23	4.950	50,000	21	144,375.00	5.033
	DN	FNMA		06/30/23	4.970	50,000	21	144,958.33	5.054
	DN	FNMA		06/30/23	4.970	50,000	21	144,958.33	5.054
	DN	FNMA		06/30/23	4.970	50,000	22	151,861.11	5.054
	DN	FFCB		06/30/23	4.850	50,000	30	202,083.33	4.937
	DN	FFCB		06/30/23	4.850	50,000	30	202,083.33	4.937
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	FNMA		06/30/23	4.830	50,000	31	207,958.33	4.918
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	IBRD		06/30/23	4.900	50,000	37	251,805.56	4.993
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FHLB		06/30/23	4.920	50,000	37	252,833.33	5.014
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FFCB		06/30/23	4.800	50,000	38	253,333.33	4.891
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FHLB		06/30/23	4.800	50,000	43	286,666.67	4.895
	DN	FNMA		06/30/23	4.835	50,000	52	349,194.44	4.937
	DN	FNMA		06/30/23	4.835	50,000	52	349,194.44	4.937
	DN	FHLB		06/30/23	4.530	50,000	185	1,163,958.33	4.702
	DN	FHLB		06/30/23	4.530	50,000	185	1,163,958.33	4.702
	DN	FHLB		06/30/23	4.600	50,000	189	1,207,500.00	4.779
	DN	FHLB		06/30/23	4.600	50,000	189	1,207,500.00	4.779
	TR	NOTE	2.625	06/30/23	4.465	50,000	24	149,516.57	4.553
	TR	NOTE	2.625	06/30/23	4.465	50,000	24	149,516.57	4.553
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.566	50,000	30	189,787.64	4.630
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	1.375	06/30/23	4.708	50,000	30	195,647.01	4.774
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	4.997	50,000	30	206,351.43	5.042
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	0.125	06/30/23	5.045	50,000	30	208,304.56	5.089
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	2.625	06/30/23	4.726	50,000	37	243,525.55	4.815
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.959	50,000	37	253,868.09	5.027
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	1.375	06/30/23	4.997	50,000	37	255,816.21	5.066
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.819	50,000	43	284,767.78	4.861
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.886	50,000	43	288,674.03	4.928
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962
	TR	NOTE	0.125	06/30/23	4.919	50,000	43	290,627.15	4.962





### 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>
06/30/23	REDEMPTIONS (Continued)								
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.167	50,000	773	179,320.61	0.165
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.168	50,000	773	181,273.73	0.167
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.197	50,000	815	223,929.56	0.195
	TR	NOTE	1.375	06/30/23	0.178	50,000	829	205,596.08	0.176
	TR	NOTE	1.375	06/30/23	0.178	50,000	829	205,596.08	0.176
	TR	NOTE	1.375	06/30/23	0.180	50,000	829	207,549.21	0.178
	TR	NOTE	1.375	06/30/23	0.180	50,000	829	207,549.21	0.178
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.193	50,000	836	224,749.65	0.191
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.200	50,000	836	232,562.15	0.198
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.201	50,000	836	234,515.27	0.199
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	TR	NOTE	1.375	06/30/23	0.146	50,000	857	174,788.50	0.145
	YCD	DNB	5.050	06/30/23	5.050	50,000	22	154,305.56	5.120
	YCD	DNB	5.050	06/30/23	5.050	50,000	22	154,305.56	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	35	245,486.11	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	35	245,486.11	5.120
	YCD	DNB	5.080	06/30/23	5.080	50,000	37	261,055.56	5.151
	YCD	DNB	5.080	06/30/23	5.080	50,000	37	261,055.56	5.151
	YCD	KBC	5.100	06/30/23	5.100	50,000	37	262,083.33	5.171
	YCD	KBC	5.100	06/30/23	5.100	50,000	37	262,083.33	5.171
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000	37	263,111.11	5.191
	YCD	NORINCHUK	5.120	06/30/23	5.120	50,000	37	263,111.11	5.191
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000	37	266,194.44	5.252
	YCD	MUFG BK	5.180	06/30/23	5.180	50,000	37	266,194.44	5.252
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	38	266,527.78	5.120
	YCD	SWEDBANK	5.050	06/30/23	5.050	50,000	38	266,527.78	5.120

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>06/30/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000	38	270,750.00	5.201
	YCD	SUMI TRUST	5.130	06/30/23	5.130	50,000	38	270,750.00	5.201
	YCD	KBC	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	KBC	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
	YCD	NORINCHUK	5.100	06/30/23	5.100	50,000	43	304,583.33	5.171
<b>06/30/23</b>	<b>NO PURCHASES</b>								

## 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**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	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
<b>BREA</b>				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
<b>DOWNEY</b>				
Financial Partners Credit Union	04/06/23	4.840	10,000,000.00	07/06/23
Financial Partners Credit Union	04/27/23	5.090	20,000,000.00	07/27/23
<b>EL CENTRO</b>				
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
<b>EL MONTE</b>				
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
<b>FRESNO</b>				
FFB (FKA Fresno First Bank)	04/06/23	4.630	2,000,000.00	10/05/23
<b>FOLSOM</b>				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
<b>GARDEN GROVE</b>				
US Metro Bank	05/19/23	5.080	5,000,000.00	11/17/23
US Metro Bank	06/07/23	5.250	10,000,000.00	12/06/23
US Metro Bank	06/08/23	5.250	20,000,000.00	12/07/23
<b>HUNTINGTON BEACH</b>				
Nuvison Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>IRVINE</b>				
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	06/01/23	5.230	47,000,000.00	08/31/23
First Foundation Bank	06/07/23	5.250	22,000,000.00	09/06/23
First Foundation Bank	06/08/23	5.240	50,000,000.00	09/07/23
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	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
Pacific Premier Bank	06/01/23	5.240	25,000,000.00	11/30/23
Pacific Premier Bank	06/08/23	5.250	50,000,000.00	12/07/23
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
<b>LOS ANGELES</b>				
Bank of Hope	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
Bank of Hope	06/02/23	5.320	75,000,000.00	12/01/23
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
Commonwealth Business Bank	06/09/23	5.220	13,000,000.00	12/08/23
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	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
Hanmi Bank	06/15/23	5.160	30,000,000.00	12/14/23
Manufacturers Bank	03/02/23	4.980	20,000,000.00	08/31/23
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
Open Bank	06/01/23	5.240	10,000,000.00	11/30/23
Open Bank	06/07/23	5.250	10,000,000.00	12/06/23
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
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

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>OAKLAND</b>				
Beneficial State Bank	06/09/23	5.240	1,000,000.00	09/08/23
California Bank of Commerce	06/02/23	5.320	10,000,000.00	09/01/23
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
<b>ONTARIO</b>				
Citizens Business Bank	05/25/23	5.230	50,000,000.00	08/24/23
<b>PALOS VERDES ESTATES</b>				
Malaga Bank F.S.B.	01/05/23	4.630	5,000,000.00	07/06/23
Malaga Bank F.S.B.	01/13/23	4.730	46,000,000.00	07/14/23
<b>PASADENA</b>				
American Plus Bank, N.A.	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	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
Wescom Central Credit Union	06/09/23	5.240	20,000,000.00	09/08/23
Wescom Central Credit Union	06/14/23	5.180	50,000,000.00	09/13/23
<b>PORTERVILLE</b>				
Bank of The Sierra	06/08/23	5.210	5,000,000.00	09/07/23
<b>REDDING</b>				
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23
<b>REDWOOD CITY</b>				
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

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>REDWOOD CITY (Continued)</b>				
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
<b>ROSEMEAD</b>				
Pacific Alliance Bank	01/04/23	4.600	4,000,000.00	07/05/23
<b>ROSEVILLE</b>				
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
Five Star Bank	06/01/23	5.220	75,000,000.00	11/30/23
<b>SACRAMENTO</b>				
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
Golden 1 Credit Union	06/15/23	5.170	75,000,000.00	12/14/23
River City Bank	03/27/23	4.660	50,000,000.00	10/05/23
<b>SAN DIEGO</b>				
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
Axos Bank	06/08/23	5.230	100,000,000.00	12/07/23
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
<b>SAN FRANCISCO</b>				
Bank of San Francisco	03/10/23	5.110	10,000,000.00	09/08/23
Bank of San Francisco	06/23/23	5.220	10,000,000.00	12/15/23
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
<b>SAN JOSE</b>				
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



**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>SAN JOSE (Continued)</b>				
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
<b>SANTA ANA</b>				
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
Banc of California, N.A.	06/02/23	5.310	25,000,000.00	12/01/23
<b>SANTA ROSA</b>				
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
Poppy Bank	06/07/23	5.260	72,000,000.00	12/06/23
<b>SUN VALLEY</b>				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
<b>VACAVILLE</b>				
Travis Credit Union	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
<b>WALNUT CREEK</b>				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
<b>WATSONVILLE</b>				
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
<b>TOTAL TIME DEPOSITS JUNE 2023</b>			<b>5,082,000,000.00</b>	

**BANK DEMAND DEPOSITS**  
**JUNE 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	\$	859,415	\$	1,050,000	\$	5,235,940
2		742,553		1,050,000		5,942,951
3		742,553		1,050,000		5,942,951
4		742,553		1,050,000		5,942,951
5		854,132		1,050,000		5,527,417
6		1,112,124		1,085,000		5,932,476
7		1,175,622		1,175,000		8,150,705
8		1,241,151		976,000		6,347,942
9		977,847		970,000		7,460,247
10		977,847		970,000		7,460,247
11		977,847		970,000		7,460,247
12		522,989		400,000		6,084,824
13		1,228,066		1,035,000		5,556,715
14		1,226,202		1,100,000		5,737,920
15		1,113,293		1,050,000		6,842,427
16		992,916		1,050,000		6,562,817
17		992,916		1,050,000		6,562,817
18		992,916		1,050,000		6,562,817
19		992,916		1,050,000		6,862,920
20		983,657		950,000		5,546,429
21		1,136,386		1,125,000		4,808,568
22		937,967		925,000		6,461,115
23		999,905		925,000		5,715,864
24		999,905		925,000		5,715,864
25		999,905		925,000		5,715,864
26		972,317		925,000		5,502,955
27		1,103,312		975,000		5,546,986
28		956,181		900,000		5,095,278
29		886,386		875,000		4,829,876
30		790,708		725,000		2,864,346
<b>AVERAGE DOLLAR DAYS</b>		\$942,984 <u>a/</u>		\$946,968 <u>b/</u>		

a/ The prescribed bank balance for June was \$335,166.00. This consisted of \$240,302.00 in compensating balances for services, balances for uncollected funds of \$95,161.00 and a deduction of \$297.00 for June 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**

1888

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on June 21, 2023, has determined and designated the amount of money available for deposit and investment as of June 9, 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 \$ 240,000,000

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)	6/19/2023	6/23/2023	\$ 1,557,400,000	\$ (3,534,600,000)	\$ 5,092,000,000	\$ 1,557,400,000
(2)	6/26/2023	6/30/2023	\$ (3,830,700,000)	\$ (7,365,300,000)	\$ 5,092,000,000	\$ (2,273,300,000)
(3)	7/3/2023	7/7/2023	\$ (4,462,600,000)	\$ (11,827,900,000)	\$ 5,092,000,000	\$ (6,735,900,000)
(4)	7/10/2023	7/14/2023	\$ (1,761,100,000)	\$ (13,589,000,000)	\$ 5,092,000,000	\$ (8,497,000,000)
(5)	7/17/2023	7/21/2023	\$ 326,100,000	\$ (13,262,900,000)	\$ 5,092,000,000	\$ (8,170,900,000)
(6)	7/24/2023	7/28/2023	\$ (3,402,500,000)	\$ (16,665,400,000)	\$ 5,092,000,000	\$ (11,573,400,000)
(7)	7/31/2023	8/4/2023	\$ 1,404,200,000	\$ (15,261,200,000)	\$ 5,092,000,000	\$ (10,169,200,000)
(8)	8/7/2023	8/11/2023	\$ (20,400,000)	\$ (15,281,600,000)	\$ 5,092,000,000	\$ (10,189,600,000)
(9)	8/14/2023	8/18/2023	\$ (930,400,000)	\$ (16,212,000,000)	\$ 5,092,000,000	\$ (11,120,000,000)

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 \$ 240,000,000.

Dated: June 21, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

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Member

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Member

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

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<b><u>NTRD - PSI NON-TRADING</u></b>									
08/01/23	CANCARA ASSET SECURITISATION LIMITED	1074841171	CANCARA ASSETSEC 10/16/23	5.400	10/16/23	98.860	\$50,000,000.00	\$49,430,000.00	\$0.00
08/09/23	FEDERAL HOME LOAN MORTGAGE CORP	1074294552	FREDDIE MAC 5.600 08/09/27 '24 MTN	5.600	08/09/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
08/16/23	FEDERAL HOME LOAN MORTGAGE CORP	1073791042	FREDDIE MAC 5.900 08/16/27 '24 MTN	5.900	08/16/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
08/16/23	FEDERAL HOME LOAN MORTGAGE CORP	1074294551	FREDDIE MAC 5.670 08/16/27 '24 MTN	5.670	08/16/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
08/24/23	FEDERAL HOME LOAN MORTGAGE CORP	1075569823	FREDDIE MAC 5.900 08/23/27 '24 MTN	5.900	08/24/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
<b>PSI Non-Trading Total</b>							<b>\$150,000,000.00</b>	<b>\$149,430,000.00</b>	<b>\$0.00</b>
<b>Grand Total</b>							<b>\$150,000,000.00</b>	<b>\$149,430,000.00</b>	<b>\$0.00</b>