



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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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

September 29, 2023

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF AUGUST 2023

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

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

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

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

KK:EBG:DJJ:JK:bp

Attachments

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 08/31/23		
At Cost	\$ 49,104,681,693	\$ 306,589,400
At Market	\$ 46,370,000,470	\$ 281,527,203
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.50%	0.00%
United States Government and Agency Obligations	72.45%	85.63%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	21.97%	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	36.58%	0.00%
61 days-1 year	19.69%	28.28%
Over 1 year	43.73%	71.72%
Weighted Average Days to Maturity	815	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 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 August 31, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	21.97%
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	5.50%
U.S. Agency Securities	AA+	Aaa	AAA	52.85%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.79%
U.S. Treasury Bills	AA+	Aaa	AAA	13.81%
				<u>100.00%</u>

<u>SPI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.56%
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
AUGUST 31, 2023

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 08/31/23	\$ 49,104,681,693
Market Value at 08/31/23	\$ 46,370,000,470
Average Daily Balance	\$ 49,471,674,331
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	\$ 159,016,089
Earnings for the Past 12 Months	\$ 1,653,426,154
Earnings Rate for the Month	3.78%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 80,825,522.97
Bank of the West - Concentration	\$ 130,545,592.31 (A)
Citibank - Concentration	\$ 428.93
JP Morgan Chase - Concentration	\$ 103,094,705.28 (B)
Union Bank- Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 314,466,249.49</u>

(A) \$120.89 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR AUGUST 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 August 2023

Total Deposits	\$	4,974,534,091.10
Total Disbursements	\$	6,624,222,465.40
Discretionary Funds Liquidity Withdrawal Ratio:		
As of August 31, 2023		2.02

Six-Month Cash Availability Projection:

Month	Investment	Deposits	Disbursements	Cumulative
	Maturities			Available Cash
September	\$ 9,481,110,000.00	\$ 5,616,900,000.00	\$ 6,495,700,000.00	\$ 8,602,310,000.00
October	\$ 8,771,085,000.00	\$ 6,966,100,000.00	\$ 6,337,500,000.00	\$ 18,001,995,000.00
November	\$ 6,376,378,000.00	\$ 7,529,700,000.00	\$ 5,959,900,000.00	\$ 25,948,173,000.00
December	\$ 1,325,000,000.00	\$ 12,973,300,000.00	\$ 7,885,000,000.00	\$ 32,361,473,000.00
January	\$ 230,000,000.00	\$ 4,804,200,000.00	\$ 8,168,800,000.00	\$ 29,226,873,000.00
February	\$ 240,000,000.00	\$ 4,928,000,000.00	\$ 6,088,400,000.00	\$ 28,306,473,000.00

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 August 2023, the Treasurer placed \$227.30 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, \$120.89 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 AUGUST 2023
COMPLIANCE REPORT

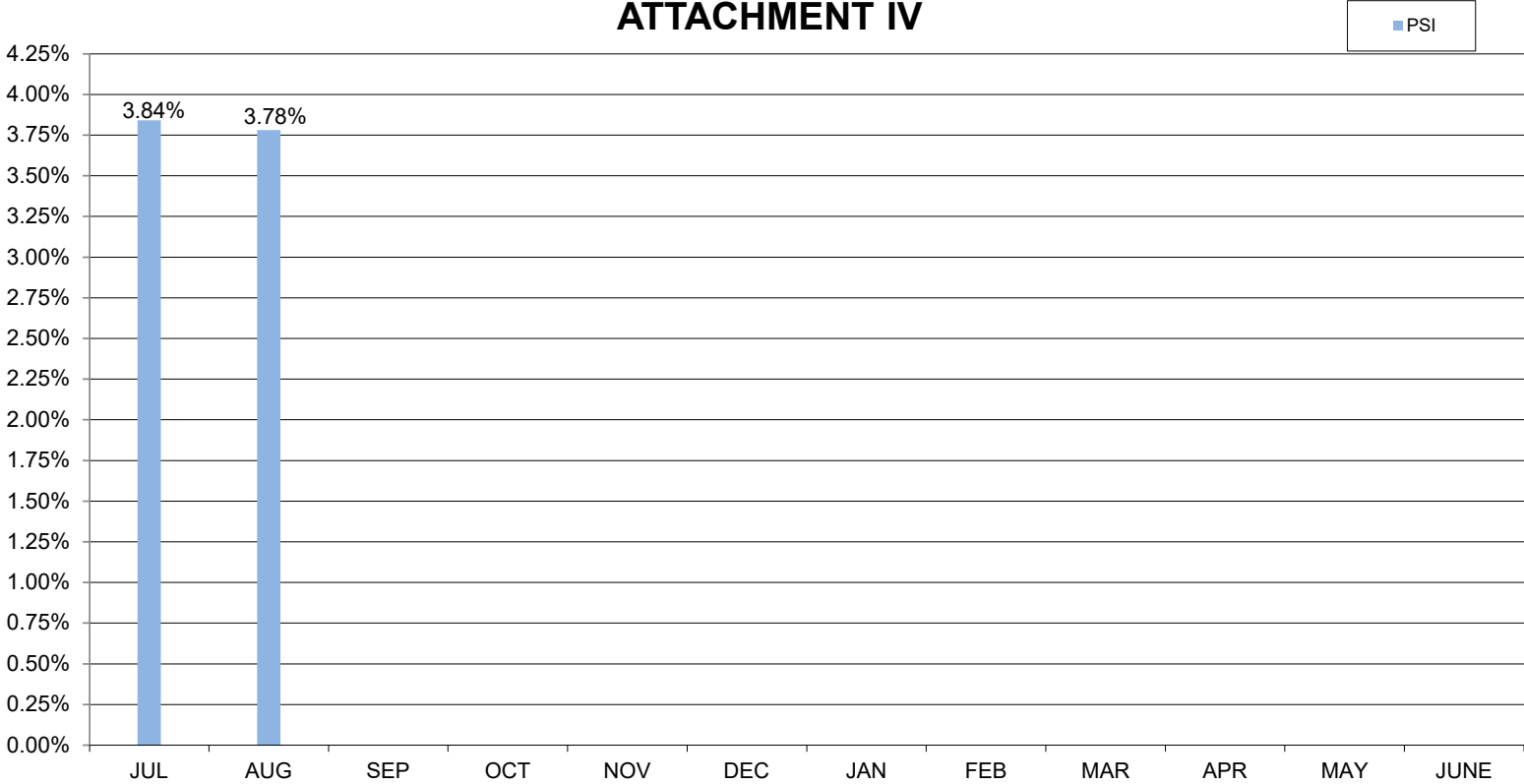
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH AUGUST 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>
8/1/2023	\$	50,446,602,881.55	\$	306,566,158.25
8/2/2023		50,397,367,720.07		306,566,932.97
8/3/2023		50,328,338,497.54		306,567,707.71
8/4/2023		49,825,210,212.95		306,568,482.44
8/5/2023		49,828,808,949.20		306,569,257.17
8/6/2023		49,832,407,685.45		306,570,031.90
8/7/2023		49,592,740,548.36		306,570,806.63
8/8/2023		49,508,661,843.71		306,571,581.36
8/9/2023		49,854,812,079.15		306,572,356.09
8/10/2023		49,708,298,350.36		306,573,130.83
8/11/2023		49,579,515,818.87		306,573,905.56
8/12/2023		49,583,073,023.48		306,574,680.29
8/13/2023		49,586,630,228.10		306,575,455.01
8/14/2023		49,544,652,725.21		306,576,229.75
8/15/2023		49,603,383,337.17		306,577,004.48
8/16/2023		49,566,725,437.45		306,577,779.21
8/17/2023		49,406,206,396.44		306,578,553.94
8/18/2023		49,253,792,180.29		306,579,328.67
8/19/2023		49,257,311,197.89		306,580,103.40
8/20/2023		49,260,830,215.49		306,580,878.13
8/21/2023		49,077,998,731.24		306,581,652.86
8/22/2023		48,885,622,823.84		306,582,427.59
8/23/2023		48,676,044,952.41		306,583,202.32
8/24/2023		48,781,437,241.63		306,583,977.04
8/25/2023		48,950,241,250.25		306,584,751.79
8/26/2023		48,953,719,526.78		306,585,526.53
8/27/2023		48,957,197,803.31		306,586,301.25
8/28/2023		49,021,099,068.69		306,587,075.98
8/29/2023		49,822,301,847.94		306,587,850.70
8/30/2023		49,426,190,003.72		306,588,625.44
8/31/2023		49,104,681,692.65		306,589,400.17
	\$	49,471,674,331.33	\$	306,577,779.21

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 49,060,582	\$ 834,327
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>109,955,507</u>	<u>24,017</u>
Total Revenues	<u>\$ 159,016,089</u>	<u>\$ 858,344</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>11,991</u>
	<u>\$ -</u>	<u>\$ 11,991</u>
NET INCOME	<u>\$ 159,016,089</u>	<u>\$ 846,353</u>

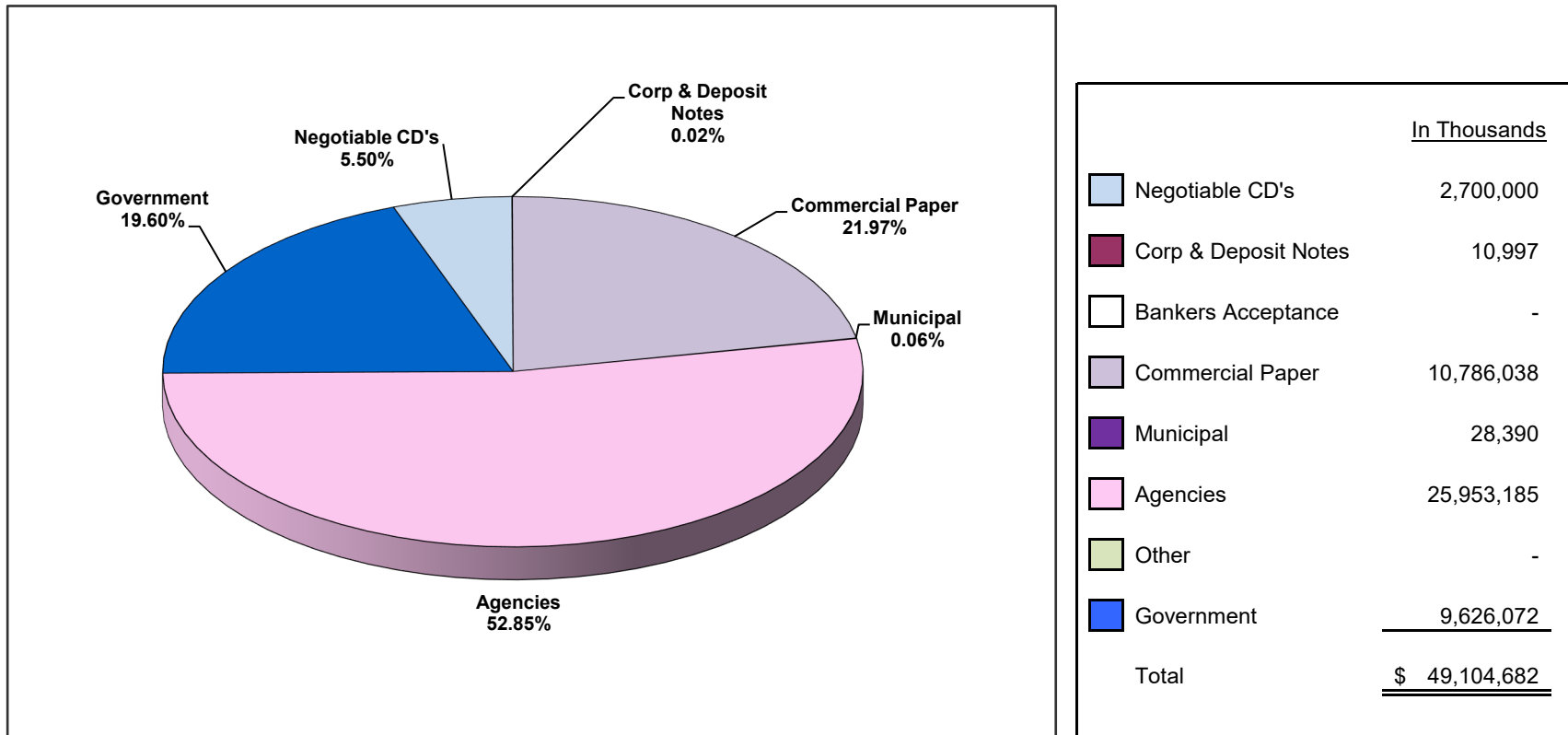
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.11%	
Los Angeles County and Related Entities	39.08%	
Consolidated Sanitation Districts		1.75%
Metropolitan Transportation Authority		1.31%
Miscellaneous Agencies Pooled Investments		1.18%
South Coast Air Quality Management District		2.41%
Miscellaneous		0.01%
Subtotal	<u>93.19%</u>	<u>6.66%</u>
County Bond Proceeds and Repayment Funds		0.15%
Grand Total	<u>93.19%</u>	<u>6.81%</u>

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1073791042	FREDDIE MAC 5.900 08/16/27 '24 MTN	08/16/2023	08/16/2027	5.90000	25,000,000.00	25,000,000.00	0.00	INSPEREX LLC
NTRD	1074294551	FREDDIE MAC 5.670 08/16/27 '24 MTN	08/16/2023	08/16/2027	5.67000	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1074294552	FREDDIE MAC 5.600 08/09/27 '24 MTN	08/09/2023	08/09/2027	5.60000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1075569823	FREDDIE MAC 5.900 08/23/27 '24 MTN	08/24/2023	08/23/2027	5.90000	25,000,000.00	25,000,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1077023387	FHLBANKS D NOTE 10/24/23	08/01/2023	10/24/2023	5.26000	50,000,000.00	49,386,333.33	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1077023390	FHLBANKS D NOTE 11/01/23	08/03/2023	11/01/2023	5.28000	32,000,000.00	31,577,600.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1078374501	FANNIE MAE D NOTE 10/30/23	08/02/2023	10/30/2023	5.18000	30,000,000.00	29,615,816.67	0.00	UBS SECURITIES LLC
NTRD	1078374504	FANNIE MAE D NOTE 10/30/23	08/02/2023	10/30/2023	5.18000	50,000,000.00	49,359,694.44	0.00	UBS SECURITIES LLC
NTRD	1078941951	FHLBANKS D NOTE 11/03/23	08/04/2023	11/03/2023	5.28500	50,000,000.00	49,332,034.72	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1078941952	FHLBANKS D NOTE 11/03/23	08/04/2023	11/03/2023	5.28500	50,000,000.00	49,332,034.72	0.00	BANCROFT CAPITAL, LLC
NTRD	1081319167	FHLBANKS D NOTE 10/04/23	08/09/2023	10/04/2023	5.26500	50,000,000.00	49,590,500.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1081319170	FHLBANKS D NOTE 11/08/23	08/09/2023	11/08/2023	5.27900	50,000,000.00	49,332,793.06	0.00	PIPER SANDLER COMPANIES
NTRD	1081319173	FHLBANKS D NOTE 11/08/23	08/09/2023	11/08/2023	5.27900	50,000,000.00	49,332,793.06	0.00	PIPER SANDLER COMPANIES
NTRD	1081319174	FHLBANKS D NOTE 10/04/23	08/09/2023	10/04/2023	5.26500	50,000,000.00	49,590,500.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1081350303	FREDDIE MAC 5.750 08/14/26 '24 MTN	08/16/2023	08/14/2026	5.75000	25,000,000.00	25,000,000.00	0.00	CANTOR FITZGERALD & CO.
NTRD	1081954930	FEDERAL FARM D NOTE 09/06/23 MATD	08/09/2023	09/06/2023	5.25000	50,000,000.00	49,795,833.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1081954931	FEDERAL FARM 5.370 08/14/25 '24	08/14/2023	08/14/2025	5.37000	25,000,000.00	25,000,000.00	0.00	STIFEL, NICOLAUS & COMPANY, INC.
NTRD	1082620470	FHLBANKS D NOTE 10/31/23	08/10/2023	10/31/2023	5.24000	21,961,000.00	21,698,883.26	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1083123675	FHLBANKS D NOTE 11/06/23	08/11/2023	11/06/2023	5.25000	50,000,000.00	49,365,625.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1083123677	FANNIE MAE D NOTE 08/23/23 MATD	08/11/2023	08/23/2023	5.18000	50,000,000.00	49,913,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1083585347	FANNIE MAE D NOTE 11/03/23	08/14/2023	11/03/2023	5.18500	50,000,000.00	49,416,687.50	0.00	BANCROFT CAPITAL, LLC
NTRD	1083585350	FHLBANKS D NOTE 11/15/23	08/15/2023	11/15/2023	5.25500	50,000,000.00	49,328,527.78	0.00	PIPER SANDLER COMPANIES
NTRD	1083585351	FHLBANKS D NOTE 11/15/23	08/15/2023	11/15/2023	5.25500	50,000,000.00	49,328,527.78	0.00	PIPER SANDLER COMPANIES
NTRD	1084351517	FHLBANKS D NOTE 11/15/23	08/16/2023	11/15/2023	5.28400	50,000,000.00	49,332,161.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1084351519	FREDDIE MAC D NOTE 11/20/23	08/15/2023	11/20/2023	5.19500	50,000,000.00	49,300,118.06	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1084351520	FANNIE MAE D NOTE 11/06/23	08/15/2023	11/06/2023	5.18500	50,000,000.00	49,402,284.72	0.00	BANCROFT CAPITAL, LLC
NTRD	1084351521	FREDDIE MAC D NOTE 11/20/23	08/15/2023	11/20/2023	5.19500	50,000,000.00	49,300,118.06	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1084351525	FHLBANKS D NOTE 11/15/23	08/16/2023	11/15/2023	5.28400	50,000,000.00	49,332,161.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1085654268	FHLBANKS D NOTE 11/03/23	08/16/2023	11/03/2023	5.26000	50,000,000.00	49,422,861.11	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1086289196	FREDDIE MAC 6.000 08/27/27 '24 MTN	08/29/2023	08/27/2027	6.00000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1086289198	FREDDIE MAC 5.750 08/27/27 '24 MTN	08/29/2023	08/27/2027	5.75000	25,000,000.00	25,000,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1086980471	FANNIE MAE D NOTE 08/21/23 MATD	08/18/2023	08/21/2023	5.22000	50,000,000.00	49,978,250.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1086980472	FHLBANKS D NOTE 08/21/23 MATD	08/18/2023	08/21/2023	5.22000	50,000,000.00	49,978,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1086980474	FHLBANKS D NOTE 08/21/23 MATD	08/18/2023	08/21/2023	5.22000	50,000,000.00	49,978,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1086980476	FANNIE MAE D NOTE 08/21/23 MATD	08/18/2023	08/21/2023	5.22000	50,000,000.00	49,978,250.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1087603544	FHLBANKS D NOTE 08/22/23 MATD	08/21/2023	08/22/2023	5.23000	50,000,000.00	49,992,736.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1087607704	FREDDIE MAC 5.300 08/29/28 '25 MTN	08/29/2023	08/29/2028	5.30000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1088449825	FREDDIE MAC 6.000 08/27/27 '24 MTN	08/29/2023	08/27/2027	6.00000	50,000,000.00	50,000,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1088889712	FANNIE MAE D NOTE 11/13/23	08/23/2023	11/13/2023	5.18500	50,000,000.00	49,409,486.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1088889719	FANNIE MAE D NOTE 11/13/23	08/23/2023	11/13/2023	5.18500	50,000,000.00	49,409,486.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1089348091	FHLBANKS D NOTE 12/22/23	08/25/2023	12/22/2023	5.34000	50,000,000.00	49,117,416.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1089348093	FANNIE MAE D NOTE 11/17/23	08/24/2023	11/17/2023	5.20500	50,000,000.00	49,385,520.83	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1089348094	FHLBANKS D NOTE 12/22/23	08/25/2023	12/22/2023	5.34000	50,000,000.00	49,117,416.67	0.00	PIPER SANDLER COMPANIES
NTRD	1089348095	FHLBANKS D NOTE 11/24/23	08/25/2023	11/24/2023	5.30800	50,000,000.00	49,329,127.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1089868704	FEDERAL FARM D NOTE 01/31/24	08/25/2023	01/31/2024	5.32000	50,000,000.00	48,825,166.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1091471403	FHLBANKS D NOTE 11/15/23	08/28/2023	11/15/2023	5.26500	44,869,000.00	44,350,594.79	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1091473100	FANNIE MAE D NOTE 11/20/23	08/29/2023	11/20/2023	5.23000	50,000,000.00	49,397,097.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1091473102	FANNIE MAE D NOTE 11/20/23	08/29/2023	11/20/2023	5.23000	50,000,000.00	49,397,097.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1091802991	FHLBANKS 5.550 08/28/26 '24	08/29/2023	08/28/2026	5.55000	25,000,000.00	25,000,000.00	3,854.17	WELLS FARGO SECURITIES, LLC
NTRD	1091826524	FHLBANKS D NOTE 10/25/23	08/30/2023	10/25/2023	5.28000	50,000,000.00	49,589,333.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1091826525	FHLBANKS D NOTE 08/30/23 MATD	08/29/2023	08/30/2023	5.17000	50,000,000.00	49,992,819.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1091826527	FHLBANKS D NOTE 11/29/23	08/30/2023	11/29/2023	5.33000	50,000,000.00	49,326,347.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1091826529	FHLBANKS D NOTE 08/30/23 MATD	08/29/2023	08/30/2023	5.17000	50,000,000.00	49,992,819.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1091845737	FREDDIE MAC D NOTE 10/31/23	08/29/2023	10/31/2023	5.21000	27,254,000.00	27,005,511.66	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1092387740	FHLBANKS D NOTE 11/01/23	08/30/2023	11/01/2023	5.26500	50,000,000.00	49,539,312.50	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1092387742	FHLBANKS D NOTE 11/01/23	08/30/2023	11/01/2023	5.26500	50,000,000.00	49,539,312.50	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1092387743	FANNIE MAE D NOTE 11/17/23	08/30/2023	11/17/2023	5.21500	50,000,000.00	49,427,798.61	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1092918346	FHLBANKS D NOTE 11/22/23	08/31/2023	11/22/2023	5.29000	50,000,000.00	49,390,180.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1092918349	FHLBANKS D NOTE 11/22/23	08/31/2023	11/22/2023	5.29000	50,000,000.00	49,390,180.56	0.00	MORGAN KEEGAN & COMPANY, INC.

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NTRD	1092925828	FEDERAL FARM D NOTE 12/20/23	08/31/2023	12/20/2023	5.32000	50,000,000.00	49,179,833.33	0.00	MIZUHO SECURITIES USA LLC
AGENCIES TOTAL						2,681,084,000.00	2,656,405,150.82	3,854.17	
NTRD	1078376911	NORDEA BK NY 5.320 09/06/23 MATD	08/02/2023	09/06/2023	5.32000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1079347957	CIBC NY 5.710 02/05/24	08/04/2023	02/05/2024	5.71000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1081954924	DNB NEW YORK 5.310 09/08/23 MATD	08/09/2023	09/08/2023	5.31000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1083140301	CREDIT AGRI NY 5.480 11/07/23	08/11/2023	11/07/2023	5.48000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1088449824	SVNSKA HNDLSB NY 5.470 11/21/23	08/22/2023	11/21/2023	5.47000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1088889721	DNB NEW YORK 5.400 11/15/23	08/23/2023	11/15/2023	5.40000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1089348301	CREDIT AGRI NY 5.460 11/20/23	08/24/2023	11/20/2023	5.46000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1089879330	WELLS FARGO BANK 5.770 03/25/24	08/28/2023	03/25/2024	5.77000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1091473098	DNB NEW YORK 5.460 11/30/23	08/29/2023	11/30/2023	5.46000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1092925829	NORDEA BK NY 5.350 11/17/23	08/31/2023	11/17/2023	5.35000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL						500,000,000.00	500,000,000.00	0.00	
NTRD	1074841171	CANCARA ASSETSEC 10/16/23	08/01/2023	10/16/2023	5.40000	50,000,000.00	49,430,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1077023393	CHARIOT FUNDING 10/31/23	08/01/2023	10/31/2023	5.48000	50,000,000.00	49,307,388.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1077036843	CANCARA ASSETSEC 09/29/23	08/04/2023	09/29/2023	5.42000	50,000,000.00	49,578,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1078345028	TOYOTA MOTOR CRD 11/01/23	08/02/2023	11/01/2023	5.39000	50,000,000.00	49,318,763.89	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1078345031	ING US FUNDING 11/03/23	08/02/2023	11/03/2023	5.41000	23,000,000.00	22,678,555.83	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1078376113	FAYETE AST SECUR 09/01/23 MATD	08/02/2023	09/01/2023	5.35000	50,000,000.00	49,777,083.33	0.00	BARCLAYS CAPITAL INC
NTRD	1078376910	PEPSICO 10/31/23	08/02/2023	10/31/2023	5.28000	50,000,000.00	49,340,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1078941950	ING US FUNDING 11/03/23	08/03/2023	11/03/2023	5.41000	21,850,000.00	21,547,911.61	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1078941954	NATIXIS NY 08/04/23 MATD	08/03/2023	08/04/2023	5.30000	50,000,000.00	49,992,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1078941956	NATIXIS NY 08/04/23 MATD	08/03/2023	08/04/2023	5.30000	50,000,000.00	49,992,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1078955812	SHEFFIELD RECEIV 11/03/23	08/03/2023	11/03/2023	5.47000	50,000,000.00	49,301,055.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1078955813	AUTOBAHN FUND 09/13/23 MATD	08/03/2023	09/13/2023	5.35000	50,000,000.00	49,695,347.22	0.00	BLAYLOCK VAN, LLC
NTRD	1079347956	JUPITER SECU 11/03/23	08/04/2023	11/03/2023	5.47000	50,000,000.00	49,308,652.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1079347958	PEPSICO 11/01/23	08/04/2023	11/01/2023	5.31000	25,000,000.00	24,671,812.50	0.00	BLAYLOCK VAN, LLC
NTRD	1079356904	CANCARA ASSETSEC 09/28/23	08/09/2023	09/28/2023	5.42000	50,000,000.00	49,623,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1079356905	CANCARA ASSETSEC 09/28/23	08/09/2023	09/28/2023	5.42000	50,000,000.00	49,623,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1080255673	JUPITER SECU 11/03/23	08/07/2023	11/03/2023	5.47000	50,000,000.00	49,331,444.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1080255674	CHARIOT FUNDING 11/03/23	08/07/2023	11/03/2023	5.48000	38,696,000.00	38,177,645.58	0.00	BLAYLOCK VAN, LLC
NTRD	1080255675	PEPSICO 11/03/23	08/07/2023	11/03/2023	5.31000	50,000,000.00	49,351,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1080255676	TOYOTA MOTOR CRD 11/13/23	08/07/2023	11/13/2023	5.42000	50,000,000.00	49,262,277.78	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1080274204	OLD LINE FDG 11/06/23	08/07/2023	11/06/2023	5.42000	10,000,000.00	9,862,994.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1080274206	OLD LINE FDG 11/06/23	08/07/2023	11/06/2023	5.42000	50,000,000.00	49,314,972.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1080274207	ATLANTIC AST SEC 11/01/23	08/07/2023	11/01/2023	5.38000	25,000,000.00	24,678,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1081319165	CREDIT AGRI NY 09/15/23	08/08/2023	09/15/2023	5.28000	27,811,000.00	27,656,000.03	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1081319168	MONT BLANC CAPTL 11/08/23	08/08/2023	11/08/2023	5.49000	50,000,000.00	49,298,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1081319171	JUPITER SECU 11/06/23	08/08/2023	11/06/2023	5.47000	50,000,000.00	49,316,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1081319172	CHARIOT FUNDING 11/06/23	08/08/2023	11/06/2023	5.48000	50,000,000.00	49,315,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1081319175	PEPSICO 11/07/23	08/08/2023	11/07/2023	5.31000	50,000,000.00	49,328,875.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1081350302	OLD LINE FDG 11/08/23	08/09/2023	11/08/2023	5.42000	50,000,000.00	49,314,972.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1081954926	CREDIT AGRI NY 09/22/23	08/09/2023	09/22/2023	5.28000	47,584,000.00	47,276,924.59	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1081954927	AUTOBAHN FUND 09/15/23	08/09/2023	09/15/2023	5.34000	50,000,000.00	49,725,583.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1081969030	JUPITER SECU 11/07/23	08/09/2023	11/07/2023	5.47000	50,000,000.00	49,316,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1082620469	ATLANTIC AST SEC 11/15/23	08/10/2023	11/15/2023	5.43000	50,000,000.00	49,268,458.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1082625325	SHEFFIELD RECEIV 11/13/23	08/10/2023	11/13/2023	5.47000	50,000,000.00	49,278,263.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1083123673	PEPSICO 11/13/23	08/11/2023	11/13/2023	5.31000	50,000,000.00	49,306,750.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1083140300	PROCTER GAMBLE 11/13/23	08/11/2023	11/13/2023	5.33000	50,000,000.00	49,304,138.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1083140302	CANCARA ASSETSEC 09/26/23	08/15/2023	09/26/2023	5.41000	50,000,000.00	49,684,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1083140303	AUTOBAHN FUND 09/11/23 MATD	08/11/2023	09/11/2023	5.34000	50,000,000.00	49,770,083.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1083585348	THUNDER BAY FDG 11/09/23	08/15/2023	11/09/2023	5.40000	50,000,000.00	49,355,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1083585349	PROCTER GAMBLE 11/14/23	08/14/2023	11/14/2023	5.31000	50,000,000.00	49,321,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1083585353	CREDIT AGRI NY 09/29/23	08/14/2023	09/29/2023	5.29000	32,241,000.00	32,023,068.75	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1083586163	SHEFFIELD RECEIV 11/15/23	08/14/2023	11/15/2023	5.47000	50,000,000.00	49,293,458.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1084351516	CREDIT AGRI NY 08/16/23 MATD	08/15/2023	08/16/2023	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1084351518	JUPITER SECU 11/06/23	08/15/2023	11/06/2023	5.44000	32,617,000.00	32,207,910.34	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1084351523	AUTOBAHN FUND 10/06/23	08/15/2023	10/06/2023	5.37000	50,000,000.00	49,612,166.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1084351524	CREDIT AGRI NY 08/16/23 MATD	08/15/2023	08/16/2023	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES

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NTRD	1084351526	JOHNSON&JOHNSON 10/16/23	08/16/2023	10/16/2023	5.28000	50,000,000.00	49,552,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1084352388	SHEFFIELD RECEIV 11/17/23	08/15/2023	11/17/2023	5.48000	50,000,000.00	49,284,555.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1085654258	SHEFFIELD RECEIV 11/14/23	08/16/2023	11/14/2023	5.46000	50,000,000.00	49,317,500.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1085654261	ING US FUNDING 11/01/23	08/16/2023	11/01/2023	5.40000	50,000,000.00	49,422,500.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1085654263	CHARIOT FUNDING 11/14/23	08/16/2023	11/14/2023	5.45000	50,000,000.00	49,318,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1085654265	ING US FUNDING 11/01/23	08/16/2023	11/01/2023	5.40000	50,000,000.00	49,422,500.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1086244171	CREDIT AGRI NY 08/22/23 MATD	08/17/2023	08/22/2023	5.27000	50,000,000.00	49,963,402.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1086244172	CREDIT AGRI NY 08/22/23 MATD	08/17/2023	08/22/2023	5.27000	50,000,000.00	49,963,402.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1086980469	CREDIT AGRI NY 08/22/23 MATD	08/18/2023	08/22/2023	5.27000	50,000,000.00	49,970,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1086980470	CREDIT AGRI NY 08/22/23 MATD	08/18/2023	08/22/2023	5.27000	50,000,000.00	49,970,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1086980473	CREDIT AGRI NY 08/23/23 MATD	08/18/2023	08/23/2023	5.27000	42,900,000.00	42,868,599.58	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1086980475	CREDIT AGRI NY 08/22/23 MATD	08/18/2023	08/22/2023	5.27000	50,000,000.00	49,970,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1087603540	CREDIT AGRI NY 08/23/23 MATD	08/21/2023	08/23/2023	5.27000	50,000,000.00	49,985,361.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1087603541	TOYOTA MOTOR CRD 11/20/23	08/21/2023	11/20/2023	5.40000	50,000,000.00	49,317,500.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1087603542	TOYOTA MOTOR CRD 11/20/23	08/21/2023	11/20/2023	5.40000	50,000,000.00	49,317,500.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1087603543	SHEFFIELD RECEIV 11/20/23	08/21/2023	11/20/2023	5.47000	50,000,000.00	49,308,652.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1087603545	CREDIT AGRI NY 08/23/23 MATD	08/21/2023	08/23/2023	5.27000	50,000,000.00	49,985,361.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1087603546	CREDIT AGRI NY 08/23/23 MATD	08/21/2023	08/23/2023	5.27000	50,000,000.00	49,985,361.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1087603547	CREDIT AGRI NY 08/23/23 MATD	08/21/2023	08/23/2023	5.27000	50,000,000.00	49,985,361.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1088449820	JUPITER SECU 10/11/23	08/22/2023	10/11/2023	5.39000	25,194,000.00	25,005,394.92	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1088449821	CREDIT AGRI NY 08/23/23 MATD	08/22/2023	08/23/2023	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1088449822	CREDIT AGRI NY 08/23/23 MATD	08/22/2023	08/23/2023	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1088449823	CREDIT AGRI NY 08/23/23 MATD	08/22/2023	08/23/2023	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1088449826	TOYOTA MOTOR CRD 11/21/23	08/22/2023	11/21/2023	5.41000	50,000,000.00	49,316,236.11	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1088449828	CREDIT AGRI NY 08/23/23 MATD	08/22/2023	08/23/2023	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1088889710	CREDIT AGRI NY 09/29/23	08/23/2023	09/29/2023	5.27000	34,017,000.00	33,832,750.70	0.00	GREAT PACIFIC SECURITIES
NTRD	1088889711	CHARIOT FUNDING 11/06/23	08/23/2023	11/06/2023	5.42000	50,000,000.00	49,435,416.67	0.00	BLAYLOCK VAN, LLC
NTRD	1088889714	CREDIT AGRI NY 08/25/23 MATD	08/23/2023	08/25/2023	5.26000	50,000,000.00	49,985,388.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1088889715	CREDIT AGRI NY 08/25/23 MATD	08/23/2023	08/25/2023	5.26000	50,000,000.00	49,985,388.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1088889717	CREDIT AGRI NY 08/25/23 MATD	08/23/2023	08/25/2023	5.26000	50,000,000.00	49,985,388.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1088889718	JUPITER SECU 11/16/23	08/23/2023	11/16/2023	5.42000	50,000,000.00	49,360,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1088889720	TOYOTA MOTOR CRD 11/17/23	08/23/2023	11/17/2023	5.41000	50,000,000.00	49,353,805.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1088889722	CREDIT AGRI NY 08/25/23 MATD	08/23/2023	08/25/2023	5.26000	50,000,000.00	49,985,388.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1089348087	NATIXIS NY 11/03/23	08/24/2023	11/03/2023	5.40000	50,000,000.00	49,467,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1089348090	CREDIT AGRI NY 10/31/23	08/24/2023	10/31/2023	5.29000	30,314,000.00	30,011,095.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1089348092	CHARIOT FUNDING 10/19/23	08/24/2023	10/19/2023	5.38000	50,000,000.00	49,581,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1089877446	CAFCO 12/01/23	08/25/2023	12/01/2023	5.45000	50,000,000.00	49,258,194.44	0.00	BLAYLOCK VAN, LLC
NTRD	1089879326	CRC FUNDING 12/01/23	08/25/2023	12/01/2023	5.45000	50,000,000.00	49,258,194.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1089879327	OLD LINE FDG 11/27/23	08/28/2023	11/27/2023	5.40000	50,000,000.00	49,317,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1089879328	CRC FUNDING 12/01/23	08/25/2023	12/01/2023	5.45000	25,000,000.00	24,629,097.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1089879329	NATIXIS NY 08/28/23 MATD	08/25/2023	08/28/2023	5.30000	50,000,000.00	49,977,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1089879331	CHARIOT FUNDING 10/24/23	08/25/2023	10/24/2023	5.38000	22,366,000.00	22,165,451.53	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1089879332	NATIXIS NY 08/28/23 MATD	08/25/2023	08/28/2023	5.30000	50,000,000.00	49,977,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1089879333	JUPITER SECU 09/15/23	08/25/2023	09/15/2023	5.32000	50,000,000.00	49,844,833.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1091471404	AUTOBAHN FUND 10/06/23	08/28/2023	10/06/2023	5.34000	50,000,000.00	49,710,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1091472907	JUPITER SECU 09/19/23	08/29/2023	09/19/2023	5.32000	50,000,000.00	49,844,833.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1091472908	JUPITER SECU 09/19/23	08/29/2023	09/19/2023	5.32000	50,000,000.00	49,844,833.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1091473097	SHEFFIELD RECEIV 11/27/23	08/28/2023	11/27/2023	5.47000	50,000,000.00	49,308,652.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1091473099	CRC FUNDING 11/27/23	08/28/2023	11/27/2023	5.45000	50,000,000.00	49,311,180.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1091473101	CRC FUNDING 11/27/23	08/29/2023	11/27/2023	5.45000	50,000,000.00	49,318,750.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1091473869	THUNDER BAY FDG 12/05/23	08/28/2023	12/05/2023	5.42000	50,000,000.00	49,254,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1091473870	FAYETE AST SECUR 11/16/23	08/28/2023	11/16/2023	5.41000	50,000,000.00	49,398,888.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1091473871	FAYETE AST SECUR 11/16/23	08/28/2023	11/16/2023	5.41000	20,000,000.00	19,759,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1091845734	CHARIOT FUNDING 11/30/23	08/29/2023	11/30/2023	5.48000	50,000,000.00	49,292,166.67	0.00	BLAYLOCK VAN, LLC
NTRD	1091845735	CREDIT AGRI NY 08/30/23 MATD	08/29/2023	08/30/2023	5.26000	50,000,000.00	49,992,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1091845736	CREDIT AGRI NY 08/30/23 MATD	08/29/2023	08/30/2023	5.26000	50,000,000.00	49,992,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1091845738	CANCARA ASSETSEC 11/15/23	08/30/2023	11/15/2023	5.42000	50,000,000.00	49,420,361.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1092401258	CHARIOT FUNDING 10/02/23	08/30/2023	10/02/2023	5.38000	20,381,000.00	20,280,487.70	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1092401259	CHARIOT FUNDING 10/02/23	08/30/2023	10/02/2023	5.38000	50,000,000.00	49,753,416.67	0.00	RBC CAPITAL MARKETS, LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1092401261	CHARIOT FUNDING 11/22/23	08/30/2023	11/22/2023	5.45000	50,000,000.00	49,364,166.67	0.00	BLAYLOCK VAN, LLC
NTRD	1092401263	SHEFFIELD RECEIV 11/21/23	08/30/2023	11/21/2023	5.43000	50,000,000.00	49,374,041.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1092925827	CAFCO 12/15/23	08/31/2023	12/15/2023	5.45000	50,000,000.00	49,197,638.89	0.00	BLAYLOCK VAN, LLC
CPD TOTAL						5,003,971,000.00	4,961,161,784.45	0.00	
NTRD	1077023383	US TREASURY BILL 08/29/23 MATD	08/01/2023	08/29/2023	5.24000	50,000,000.00	49,796,222.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1078941953	US TREASURY BILL 11/21/23	08/03/2023	11/21/2023	5.26000	50,000,000.00	49,196,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1078941955	US TREASURY BILL 11/21/23	08/03/2023	11/21/2023	5.26000	50,000,000.00	49,196,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1080255672	US TREASURY BILL 11/07/23	08/07/2023	11/07/2023	5.24000	50,000,000.00	49,330,444.44	0.00	PIPER SANDLER COMPANIES
NTRD	1081319166	US TREASURY BILL 11/14/23	08/08/2023	11/14/2023	5.25000	50,000,000.00	49,285,416.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1081954929	US TREASURY BILL 09/12/23 MATD	08/09/2023	09/12/2023	5.23000	50,000,000.00	49,753,027.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1082620473	US TREASURY BILL 09/26/23	08/10/2023	09/26/2023	5.23000	50,000,000.00	49,658,597.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1083585345	US TREASURY BILL 11/02/23	08/14/2023	11/02/2023	5.23000	50,000,000.00	49,418,888.89	0.00	PIPER SANDLER COMPANIES
NTRD	1083585346	US TREASURY BILL 11/07/23	08/15/2023	11/07/2023	5.24000	50,000,000.00	49,388,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1083585352	US TREASURY BILL 11/07/23	08/15/2023	11/07/2023	5.24000	50,000,000.00	49,388,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1084351522	US TREASURY BILL 10/10/23	08/15/2023	10/10/2023	5.27500	50,000,000.00	49,589,722.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1085654267	US TREASURY BILL 11/16/23	08/16/2023	11/16/2023	5.25500	50,000,000.00	49,328,527.78	0.00	PIPER SANDLER COMPANIES
NTRD	1088449827	US TREASURY BILL 11/16/23	08/22/2023	11/16/2023	5.26000	50,000,000.00	49,371,722.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1088889716	US TREASURY BILL 12/19/23	08/23/2023	12/19/2023	5.28000	50,000,000.00	49,134,666.67	0.00	PIPER SANDLER COMPANIES
NTRD	1089348088	US TREASURY BILL 12/05/23	08/24/2023	12/05/2023	5.26000	50,000,000.00	49,247,527.78	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1089348089	US TREASURY BILL 12/05/23	08/24/2023	12/05/2023	5.26000	50,000,000.00	49,247,527.78	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1089868703	US TREASURY BILL 12/19/23	08/25/2023	12/19/2023	5.31000	50,000,000.00	49,144,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1089868705	US TREASURY BILL 12/19/23	08/25/2023	12/19/2023	5.31000	50,000,000.00	49,144,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1091826526	US TREASURY BILL 12/05/23	08/29/2023	12/05/2023	5.30000	50,000,000.00	49,278,611.11	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1091826528	US TREASURY BILL 12/05/23	08/29/2023	12/05/2023	5.30000	50,000,000.00	49,278,611.11	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1092387739	US TREASURY BILL 11/21/23	08/30/2023	11/21/2023	5.24000	50,000,000.00	49,395,944.44	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1092387741	US TREASURY BILL 11/21/23	08/30/2023	11/21/2023	5.24000	50,000,000.00	49,395,944.44	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1092918347	US TREASURY BILL 01/04/24	08/31/2023	01/04/2024	5.26500	50,000,000.00	49,078,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1092918348	US TREASURY BILL 01/04/24	08/31/2023	01/04/2024	5.26500	30,000,000.00	29,447,175.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1092918350	US TREASURY BILL 11/30/23	08/31/2023	11/30/2023	5.30000	50,000,000.00	49,330,138.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
US TBILLS TOTAL						1,230,000,000.00	1,213,826,452.78	0.00	
NTRD- PSI TOTAL						9,415,055,000.00	9,331,393,388.05	3,854.17	
PSI TOTAL						9,415,055,000.00	9,331,393,388.05	3,854.17	

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF AUGUST 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	2,700,000,000.00	2,699,636,500.00	(363,500.00)	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	10,786,038,080.93	10,784,454,933.13	(1,583,147.80)	0.00	0.00	0.00
Governments	9,626,072,107.58	9,332,668,000.00	(293,404,107.58)	39,955,822.88	39,237,600.00	(718,222.88)
Agencies	25,953,185,067.27	23,515,202,177.29	(2,437,982,889.98)	222,574,811.03	198,230,836.50	(24,343,974.53)
Municipals	28,389,912.40	27,474,680.00	(915,232.40)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,996,524.47	10,564,180.00	(432,344.47)	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
TOTAL	<u>\$49,104,681,692.65</u>	<u>\$46,370,000,470.42</u>	<u>(\$2,734,681,222.23)</u>	<u>\$306,589,400.17</u>	<u>\$281,527,202.76</u>	<u>(\$25,062,197.41)</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 AUGUST 31, 2023
ATTACHMENT IXa**

There were no Market Pricing Exceptions

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
NTRD-PSI NON TRADING								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	4.831	25,000,000.00	24,992,697.15	24,991,250.00	19,845,250.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.567	25,000,000.00	24,995,405.90	24,993,750.00	19,604,250.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.247	50,000,000.00	50,000,000.00	50,000,000.00	49,057,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,043,000.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.716	25,000,000.00	25,000,000.00	25,000,000.00	22,199,250.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	5.083	9,880,000.00	9,880,000.00	9,880,000.00	9,102,740.40
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.549	21,450,000.00	21,384,241.88	21,371,707.50	19,712,121.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.842	20,000,000.00	20,000,000.00	20,000,000.00	16,179,800.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,775,000.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	4.851	30,000,000.00	30,000,000.00	30,000,000.00	24,441,000.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2025	0.950	4.414	25,000,000.00	24,916,562.84	24,881,250.00	19,817,250.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.824	50,000,000.00	50,000,000.00	50,000,000.00	39,487,500.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.696	25,000,000.00	25,000,000.00	25,000,000.00	21,330,000.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.838	25,000,000.00	25,000,000.00	25,000,000.00	19,693,750.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.798	50,000,000.00	49,929,928.81	49,900,000.00	39,521,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	4.641	50,000,000.00	50,000,000.00	50,000,000.00	43,874,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	4.949	36,274,000.00	36,267,029.37	36,255,863.00	33,836,749.94
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,624,500.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.881	25,000,000.00	25,000,000.00	25,000,000.00	21,140,250.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	20,925,000.00	20,961,861.28	20,995,517.25	18,444,132.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.225	50,000,000.00	50,000,000.00	50,000,000.00	46,309,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	4.699	25,000,000.00	25,000,000.00	25,000,000.00	21,385,000.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.695	20,000,000.00	20,000,000.00	20,000,000.00	16,343,200.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.695	25,000,000.00	25,000,000.00	25,000,000.00	24,654,250.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.663	25,000,000.00	25,000,000.00	25,000,000.00	24,764,500.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	4.819	35,500,000.00	35,500,000.00	35,500,000.00	30,958,840.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	4.909	25,000,000.00	24,979,956.20	24,962,500.00	22,577,500.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.800	32,190,000.00	32,190,000.00	32,190,000.00	25,578,817.80
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.865	25,000,000.00	25,000,000.00	25,000,000.00	20,547,250.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.115	25,000,000.00	24,984,601.10	24,981,250.00	23,538,750.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,043,000.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.335	25,000,000.00	25,000,000.00	25,000,000.00	23,419,250.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	4.573	25,000,000.00	24,895,049.43	24,875,000.00	20,568,500.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	4.569	25,000,000.00	24,988,211.94	24,982,500.00	22,630,000.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.741	25,000,000.00	25,000,000.00	25,000,000.00	22,386,500.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.835	50,000,000.00	49,909,090.88	49,875,000.00	39,209,000.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.798	50,000,000.00	50,000,000.00	50,000,000.00	39,521,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.559	25,000,000.00	24,991,001.52	24,987,500.00	19,638,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.751	25,000,000.00	25,000,000.00	25,000,000.00	22,608,000.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.747	25,000,000.00	25,000,000.00	25,000,000.00	21,580,500.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	4.867	25,000,000.00	25,000,000.00	25,000,000.00	20,851,000.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.866	25,000,000.00	25,000,000.00	25,000,000.00	20,532,000.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.096	25,000,000.00	24,964,895.07	24,962,500.00	24,819,500.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.945	25,000,000.00	25,000,000.00	25,000,000.00	22,679,500.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.859	25,000,000.00	25,000,000.00	25,000,000.00	20,507,750.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.824	50,000,000.00	50,000,000.00	50,000,000.00	39,419,500.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.835	25,000,000.00	25,000,000.00	25,000,000.00	19,497,250.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.824	25,000,000.00	25,000,000.00	25,000,000.00	19,743,750.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.722	40,000,000.00	39,927,127.44	39,885,600.00	33,203,600.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	4.452	25,000,000.00	24,979,546.74	24,973,000.00	21,489,000.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.751	25,000,000.00	25,000,000.00	25,000,000.00	22,608,000.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.430	25,000,000.00	24,977,607.45	24,975,000.00	23,717,750.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	5.269	25,000,000.00	25,000,000.00	25,000,000.00	24,394,500.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.779	25,000,000.00	25,000,000.00	25,000,000.00	22,166,000.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	4.650	20,000,000.00	20,000,000.00	20,000,000.00	17,553,000.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.751	25,000,000.00	25,000,000.00	25,000,000.00	22,608,000.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.707	25,000,000.00	25,000,000.00	25,000,000.00	21,633,500.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.824	50,000,000.00	50,000,000.00	50,000,000.00	39,487,500.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.765	20,000,000.00	19,993,652.79	19,990,000.00	17,999,000.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.865	25,000,000.00	25,000,000.00	25,000,000.00	20,547,250.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.757	25,000,000.00	25,000,000.00	25,000,000.00	22,537,750.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.716	25,000,000.00	25,000,000.00	25,000,000.00	22,199,250.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.758	20,000,000.00	20,000,000.00	20,000,000.00	17,946,400.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.845	25,000,000.00	25,000,000.00	25,000,000.00	20,230,000.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	35,000,000.00	35,000,000.00	35,000,000.00	30,850,400.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.148	20,000,000.00	19,929,395.02	19,920,000.00	19,369,200.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.776	10,551,000.00	10,540,604.67	10,536,228.60	8,311,761.27
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.756	20,000,000.00	20,000,000.00	20,000,000.00	17,042,800.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.758	20,000,000.00	20,000,000.00	20,000,000.00	17,946,400.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.845	20,000,000.00	20,000,000.00	20,000,000.00	16,184,000.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.838	50,000,000.00	49,955,772.18	49,940,000.00	39,387,500.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	4.723	25,000,000.00	25,000,000.00	25,000,000.00	20,466,750.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	4.627	20,000,000.00	20,000,000.00	20,000,000.00	16,996,400.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.696	25,000,000.00	25,000,000.00	25,000,000.00	21,330,000.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.625	17,300,000.00	17,295,274.76	17,292,215.00	14,766,415.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	4.680	30,000,000.00	30,000,000.00	30,000,000.00	25,195,800.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.655	25,000,000.00	25,000,000.00	25,000,000.00	22,229,500.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.749	25,000,000.00	25,000,000.00	25,000,000.00	21,634,75

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.115	20,000,000.00	20,000,000.00	20,000,000.00	18,831,000.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	5.305	50,000,000.00	50,039,840.86	50,292,500.00	48,832,500.00
821810781	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	22,025,750.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	5.343	50,000,000.00	50,000,000.00	50,000,000.00	48,969,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.821	40,000,000.00	40,000,000.00	40,000,000.00	34,879,200.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	4.776	25,000,000.00	25,000,000.00	25,000,000.00	21,732,000.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.719	25,000,000.00	25,000,000.00	25,000,000.00	20,392,000.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.842	25,000,000.00	25,000,000.00	25,000,000.00	20,224,750.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.870	25,000,000.00	25,000,000.00	25,000,000.00	20,498,000.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.749	25,000,000.00	25,000,000.00	25,000,000.00	21,634,750.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	4.790	50,000,000.00	49,978,109.30	49,962,500.00	44,111,000.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,775,000.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.625	50,000,000.00	49,986,343.23	49,977,500.00	42,677,500.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.835	50,000,000.00	50,000,000.00	50,000,000.00	39,209,000.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	4.785	50,000,000.00	50,000,000.00	50,000,000.00	43,897,000.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.988	25,000,000.00	25,000,000.00	25,000,000.00	23,730,750.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2022	2.320	4.867	25,000,000.00	25,000,000.00	25,000,000.00	20,651,000.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.567	21,750,000.00	21,750,000.00	21,750,000.00	17,055,697.50
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.251	25,000,000.00	25,000,000.00	25,000,000.00	23,844,000.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.826	6,000,000.00	6,000,000.00	6,000,000.00	4,754,940.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.765	25,000,000.00	25,000,000.00	25,000,000.00	22,498,750.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.719	43,338,000.00	43,294,701.73	43,272,993.00	35,349,939.84
821809873	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	4.720	22,000,000.00	22,000,000.00	22,000,000.00	18,893,820.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.695	25,000,000.00	25,000,000.00	25,000,000.00	20,429,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.824	25,000,000.00	25,000,000.00	25,000,000.00	19,743,750.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.251	25,000,000.00	25,000,000.00	25,000,000.00	23,844,000.00
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	22,025,750.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.746	50,000,000.00	49,773,318.40	49,675,000.00	42,296,000.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.293	25,000,000.00	25,000,000.00	25,000,000.00	23,862,750.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.719	45,200,000.00	45,200,000.00	45,200,000.00	36,868,736.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2020	0.990	4.557	50,000,000.00	49,935,753.00	49,910,000.00	39,235,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.715	50,000,000.00	50,000,000.00	50,000,000.00	43,571,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.851	25,000,000.00	25,000,000.00	25,000,000.00	20,351,000.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.859	25,000,000.00	25,000,000.00	25,000,000.00	20,507,750.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	50,000,000.00	50,000,000.00	50,000,000.00	44,072,000.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.590	50,000,000.00	50,000,000.00	50,000,000.00	48,621,000.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.800	50,000,000.00	50,000,000.00	50,000,000.00	39,731,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	4.838	25,000,000.00	25,000,000.00	25,000,000.00	22,627,250.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,043,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	5.035	25,000,000.00	25,000,000.00	25,000,000.00	23,950,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.235	50,000,000.00	49,984,926.08	49,940,000.00	47,832,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.567	22,956,000.00	22,954,312.60	22,953,704.40	18,001,406.52
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.890	25,000,000.00	25,000,000.00	25,000,000.00	22,420,500.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.821	50,000,000.00	50,000,000.00	50,000,000.00	43,599,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.557	18,330,000.00	18,330,000.00	18,330,000.00	13,813,121.40
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.838	50,000,000.00	49,990,783.36	49,987,500.00	39,387,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.824	6,525,000.00	6,525,000.00	6,525,000.00	5,153,118.75
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	4.861	45,000,000.00	45,000,000.00	45,000,000.00	36,435,150.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.559	20,000,000.00	19,904,780.90	19,868,200.00	15,710,600.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.579	25,000,000.00	25,000,000.00	25,000,000.00	24,841,250.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.779	25,000,000.00	25,000,000.00	25,000,000.00	22,166,000.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.866	25,000,000.00	25,000,000.00	25,000,000.00	20,532,000.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.251	50,000,000.00	50,000,000.00	50,000,000.00	47,688,000.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.715	50,000,000.00	50,000,000.00	50,000,000.00	43,571,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	4.662	25,000,000.00	25,000,000.00	25,000,000.00	21,091,250.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	---	25,000,000.00	25,000,000.00	25,000,000.00	24,955,750.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	4.861	45,000,000.00	45,000,000.00	45,000,000.00	36,780,750.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.557	18,340,000.00	18,340,000.00	18,340,000.00	13,820,657.20
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	4.705	25,000,000.00	24,966,712.31	24,950,000.00	21,579,500.00
821809858	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	50,000,000.00	50,000,000.00	50,000,000.00	44,072,000.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.726	25,000,000.00	25,000,000.00	25,000,000.00	24,755,750.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.881	25,000,000.00	25,000,000.00	25,000,000.00	21,140,250.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.834	48,935,000.00	48,896,655.92	48,882,639.55	38,211,384.10
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.757	10,000,000.00	10,000,000.00	10,000,000.00	9,015,100.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.956	8,200,000.00	8,200,000.00	8,200,000.00	7,622,802.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.662	25,000,000.00	25,000,000.00	25,000,000.00	24,683,750.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.715	50,000,000.00	50,000,000.00	50,000,000.00	43,571,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	4.892	38,700,000.00	38,666,633.06	38,661,300.00	30,754,890.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.719	25,000,000.00	24,983,384.14	24,975,000.00	20,392,000.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.835	50,000,000.00	50,000,000.00	50,000,000.00	38,994,500.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.835	50,000,000.00	49,909,090.88	49,875,000.00	39,209,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2020	1.830	4.655	27,000,000.00	27,000,000.00	27,000,000.00	24,007,860.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.741	12,000,000.00	11,992,056.99	11,988,000.00	10,745,520.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.945	25,000,000.00	25,000,000.00	25,000,000.00	22,679,500.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.746	20,945,000.00	20,850,043.09	20,808,857.50	17,717,794.40
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	4.750	25,000,000.00	25,000,000.00	25,000,000.00	21,206,250.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.726	25,000,000.00	25,000,000.00	25,000,000.00	24,755,750.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	4.715	25,000,000.00	25,000,000.00	25,000,000.00	21,689,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	4.860	50,000,000.00	49,905,185.44	49,875,000.00	40,974,000.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	4.793	15,150,000.00	15,150,000.00	15,150,000.00	12,180,297.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	4.632	26,200,000.00	26,200,000.00	26,200,000.00	22,408,336.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.749	25,000,000.00	25,000,000.00	25,000,000.00	21,634,750.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	4.851	25,000,000.00	25,000,000.00	25,000,000.00	20,564,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	4.832	50,000,000.00	49,945,167.05	49,925,000.00	38,834,000.00
829937661	FEDERAL FARM C							

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.859	25,000,000.00	25,000,000.00	25,000,000.00	20,507,750.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.749	25,000,000.00	25,000,000.00	25,000,000.00	21,634,750.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	4.867	50,000,000.00	49,969,032.11	49,961,000.00	45,189,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	4.729	20,000,000.00	20,000,000.00	20,000,000.00	16,945,600.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.866	50,000,000.00	49,848,190.79	49,800,000.00	41,064,000.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.881	27,200,000.00	27,200,000.00	27,200,000.00	23,000,592.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	4.870	11,923,000.00	11,923,000.00	11,923,000.00	9,692,325.93
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	4.520	16,250,000.00	16,217,655.02	16,210,512.50	15,141,587.50
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.757	20,000,000.00	20,000,000.00	20,000,000.00	18,030,200.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.751	25,000,000.00	25,000,000.00	25,000,000.00	22,608,000.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.859	20,900,000.00	20,900,000.00	20,900,000.00	17,144,479.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.930	4.732	21,072,000.00	20,990,541.64	20,966,640.00	17,754,635.04
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	5.171	25,000,000.00	25,000,000.00	25,000,000.00	24,178,250.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	4.658	20,000,000.00	20,000,000.00	20,000,000.00	16,749,400.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	5,000,000.00	5,000,000.00	5,000,000.00	4,407,200.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.838	25,000,000.00	25,000,000.00	25,000,000.00	19,693,750.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.557	18,330,000.00	18,330,000.00	18,330,000.00	13,813,121.40
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.327	50,000,000.00	50,054,073.52	50,286,500.00	48,566,000.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.988	25,000,000.00	25,000,000.00	25,000,000.00	23,730,750.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.756	20,000,000.00	20,000,000.00	20,000,000.00	17,042,800.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.579	25,000,000.00	25,000,000.00	25,000,000.00	22,036,000.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.838	25,000,000.00	25,000,000.00	25,000,000.00	19,693,750.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.870	25,000,000.00	25,000,000.00	25,000,000.00	20,498,000.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.851	25,000,000.00	25,000,000.00	25,000,000.00	20,351,000.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.851	25,000,000.00	25,000,000.00	25,000,000.00	20,351,000.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	4.928	25,000,000.00	25,000,000.00	25,000,000.00	22,543,750.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.715	50,000,000.00	49,926,144.37	49,887,500.00	43,571,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	5.519	25,000,000.00	25,000,000.00	25,000,000.00	24,490,000.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.722	25,000,000.00	25,000,000.00	25,000,000.00	20,752,250.00
1030365440	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	4.930	5.107	50,000,000.00	49,712,416.67	48,883,902.78	49,701,000.00
1092925828	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2023	5.200	5.221	50,000,000.00	49,187,222.22	49,179,833.33	49,218,500.00
1074287216	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	5.320	5.085	50,000,000.00	49,747,222.22	49,487,222.22	49,750,500.00
1071595370	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	5.230	5.107	30,000,000.00	29,816,950.00	29,646,975.00	29,820,600.00
1068082899	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/20/2023	5.180	4.922	20,000,000.00	19,945,322.22	19,812,944.44	19,946,200.00
1068082900	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/20/2023	5.180	4.922	50,000,000.00	49,863,305.56	49,532,361.11	49,865,500.00
1089868704	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.320	5.244	50,000,000.00	48,876,888.89	48,825,166.67	48,924,500.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	5.142	50,000,000.00	49,659,180.55	47,967,944.44	49,622,500.00
1042859805	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2023	5.220	5.179	50,000,000.00	49,543,250.00	48,861,750.00	49,550,000.00
1030948071	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/16/2023	4.950	5.119	20,000,000.00	19,876,250.00	19,546,250.00	19,871,800.00
1019882348	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2023	4.730	4.981	50,000,000.00	49,842,333.33	48,922,611.11	49,830,000.00
1071177789	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/25/2023	5.250	5.143	50,000,000.00	49,606,250.00	49,300,000.00	49,615,500.00
1081954930	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2023	5.200	4.322	50,000,000.00	49,963,541.67	49,795,833.33	49,964,500.00
1006539389	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/05/2023	4.800	4.163	50,000,000.00	49,973,333.33	48,853,333.33	49,971,500.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	5.142	50,000,000.00	49,659,180.55	47,967,944.44	49,622,500.00
1009762881	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/15/2023	4.700	4.852	50,000,000.00	49,908,611.11	48,877,222.22	49,900,500.00
1024228725	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	4.870	5.085	50,000,000.00	49,763,263.89	48,883,958.33	49,750,500.00
1055398267	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/09/2023	5.130	5.187	35,000,000.00	34,655,862.50	34,296,762.50	34,655,250.00
1020651946	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2023	4.800	5.194	35,000,000.00	34,659,333.33	34,020,000.00	34,635,300.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	5.236	25,000,000.00	25,000,000.00	25,000,000.00	23,799,000.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,436,500.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	4.634	32,995,000.00	32,995,000.00	32,995,000.00	27,781,790.00
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.315	25,000,000.00	25,000,000.00	25,000,000.00	24,220,250.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.815	50,000,000.00	50,000,000.00	50,000,000.00	38,207,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.794	50,000,000.00	50,000,000.00	50,000,000.00	39,323,500.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	5.388	25,000,000.00	25,000,000.00	25,000,000.00	23,790,750.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	4.687	25,000,000.00	25,000,000.00	25,000,000.00	21,142,500.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.344	50,000,000.00	50,000,000.00	50,000,000.00	47,505,500.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	5.030	25,000,000.00	25,000,000.00	25,000,000.00	23,939,750.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	5.297	25,000,000.00	25,000,000.00	25,000,000.00	24,157,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	4.702	24,185,000.00	24,181,673.66	24,178,953.75	21,084,241.15
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.418	25,000,000.00	25,000,000.00	25,000,000.00	24,669,000.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	4.890	25,000,000.00	25,000,000.00	25,000,000.00	23,655,750.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2032	1.520	4.831	50,000,000.00	50,000,000.00	50,000,000.00	44,857,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.352	25,000,000.00	25,000,000.00	25,000,000.00	23,773,250.00
821809148	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	5.706	50,000,000.00	50,000,000.00	50,000,000.00	49,949,500.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	5.298	25,000,000.00	25,000,000.00	25,000,000.00	24,127,750.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	4.756	25,000,000.00	25,000,000.00	25,000,000.00	22,497,500.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	4.648	25,000,000.00	25,000,000.00	25,000,000.00	21,963,250.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	4.740	50,000,000.00	50,000,000.00	50,000,000.00	44,913,000.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.351	50,000,000.00	50,000,000.00	50,000,000.00	47,517,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	4.810	25,000,000.00	25,000,000.00	25,000,000.00	22,422,250.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.352	50,000,000.00	50,000,000.00	50,000,000.00	47,539,000.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.630	25,000,000.00	25,000,000.00	25,000,000.00	24,696,250.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	4.648	25,000,000.00	25,000,000.00	25,000,000.00	21,650,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.778	40,950,000.00	40,950,000.00	40,950,000.00	37,675,228.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	4.836	50,000,000.00	50,000,000.00	50,000,000.00	39,162,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	4.719	12,000,000.00	12,000,000.00	12,000,000.00	10,288,320.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.351	50,000,000.00	50,000,000.00	50,000,000.00	47,436,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	4.834	50,000,000.00	50,000,000.00	50,000,000.00	38,984,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.418	50,000,000.00	50,000,000.00	50,000,000.00	49,338,000.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.452	25,000,000.00	25,000,000.00	25,000,000.00	23,682,750.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.351	50,000,000.00	50,000,000.00	50,000,000.00	47,425,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	4.640	25,000,000.00	25,000,000.00	25,000,000.00	21,953,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.303	25,000,000.00	25,000,000.00	25,000,000.00	24,207,500.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	4.811	25,000,000.00	25,000,000.00	25,000,000.00	22,443,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.377	25,			

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	4.768	25,000,000.00	25,000,000.00	25,000,000.00	21,590,750.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.419	50,000,000.00	50,000,000.00	50,000,000.00	49,367,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	4.861	22,700,000.00	22,700,000.00	22,700,000.00	18,649,866.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	5.446	25,000,000.00	25,000,000.00	25,000,000.00	24,954,500.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.315	25,000,000.00	25,000,000.00	25,000,000.00	23,850,250.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	4.742	25,000,000.00	25,000,000.00	25,000,000.00	21,041,500.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	4.834	25,000,000.00	25,000,000.00	25,000,000.00	22,508,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.162	25,000,000.00	25,000,000.00	25,000,000.00	23,701,750.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.344	50,000,000.00	50,000,000.00	50,000,000.00	47,505,500.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.815	25,000,000.00	25,000,000.00	25,000,000.00	19,103,500.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.316	25,000,000.00	25,000,000.00	25,000,000.00	24,095,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.381	25,000,000.00	25,000,000.00	25,000,000.00	23,691,000.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.352	25,000,000.00	25,000,000.00	25,000,000.00	23,773,250.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	5.578	25,000,000.00	25,000,000.00	25,000,000.00	24,981,000.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	4.837	50,000,000.00	50,000,000.00	50,000,000.00	39,141,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.317	25,000,000.00	25,000,000.00	25,000,000.00	24,103,250.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	4.837	25,000,000.00	25,000,000.00	25,000,000.00	22,603,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	4.832	25,000,000.00	25,000,000.00	25,000,000.00	22,447,500.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	4.756	30,000,000.00	30,000,000.00	30,000,000.00	26,781,300.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	5.382	25,000,000.00	25,000,000.00	25,000,000.00	23,787,750.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.289	25,000,000.00	25,000,000.00	25,000,000.00	24,156,500.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	1.770	4.689	50,000,000.00	50,000,000.00	50,000,000.00	43,075,000.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	4.835	50,000,000.00	50,000,000.00	50,000,000.00	38,859,500.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.290	25,000,000.00	25,000,000.00	25,000,000.00	24,129,250.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.315	25,000,000.00	25,000,000.00	25,000,000.00	24,220,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	4.789	50,000,000.00	50,000,000.00	50,000,000.00	37,662,000.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2023	1.850	4.486	25,000,000.00	24,792,023.17	24,723,000.00	20,270,500.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	4.814	50,000,000.00	50,000,000.00	50,000,000.00	38,107,000.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	5.706	50,000,000.00	50,000,000.00	50,000,000.00	49,949,500.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	4.836	25,000,000.00	25,000,000.00	25,000,000.00	22,565,000.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	4.750	25,000,000.00	25,000,000.00	25,000,000.00	22,519,250.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	4.622	22,000,000.00	22,000,000.00	22,000,000.00	18,795,700.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	4.854	25,000,000.00	25,000,000.00	25,000,000.00	20,405,250.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	4.929	50,000,000.00	50,000,000.00	50,000,000.00	45,222,000.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	4.738	25,000,000.00	25,000,000.00	25,000,000.00	22,530,500.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.387	25,000,000.00	25,000,000.00	25,000,000.00	23,691,250.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.305	25,000,000.00	25,000,000.00	25,000,000.00	24,222,000.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	4.647	25,000,000.00	25,000,000.00	25,000,000.00	21,906,500.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.315	25,000,000.00	25,000,000.00	25,000,000.00	23,850,250.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	4.766	40,000,000.00	40,000,000.00	40,000,000.00	36,755,200.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	5.363	25,000,000.00	25,000,000.00	25,000,000.00	24,337,500.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	4.831	25,000,000.00	25,000,000.00	25,000,000.00	22,413,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.446	25,000,000.00	25,000,000.00	25,000,000.00	23,622,500.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.322	25,000,000.00	25,000,000.00	25,000,000.00	23,778,250.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.313	25,000,000.00	25,000,000.00	25,000,000.00	24,096,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	4.799	50,000,000.00	50,000,000.00	50,000,000.00	38,121,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.309	25,000,000.00	25,000,000.00	25,000,000.00	24,063,500.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	4.754	25,000,000.00	25,000,000.00	25,000,000.00	22,443,500.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.318	25,000,000.00	25,000,000.00	25,000,000.00	24,257,750.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	4.833	19,875,000.00	19,875,000.00	19,875,000.00	15,570,273.75
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.322	25,000,000.00	25,000,000.00	25,000,000.00	23,782,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	4.889	50,000,000.00	50,000,000.00	50,000,000.00	47,284,500.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.312	25,000,000.00	25,000,000.00	25,000,000.00	24,092,750.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	4.647	25,000,000.00	25,000,000.00	25,000,000.00	22,067,250.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	4.815	50,000,000.00	50,000,000.00	50,000,000.00	38,140,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	4.832	40,440,000.00	40,440,000.00	40,440,000.00	31,584,448.80
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.313	25,000,000.00	25,000,000.00	25,000,000.00	24,100,250.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	4.834	25,000,000.00	25,000,000.00	25,000,000.00	22,535,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	4.837	50,000,000.00	50,000,000.00	50,000,000.00	39,072,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.316	50,000,000.00	50,000,000.00	50,000,000.00	48,191,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	5.452	25,000,000.00	25,000,000.00	25,000,000.00	23,665,250.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.418	25,000,000.00	25,000,000.00	25,000,000.00	24,669,000.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	4.993	25,000,000.00	25,000,000.00	25,000,000.00	23,781,250.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	4.713	50,000,000.00	50,000,000.00	50,000,000.00	44,164,000.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.351	50,000,000.00	50,000,000.00	50,000,000.00	47,517,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	4.780	25,000,000.00	25,000,000.00	25,000,000.00	23,719,750.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	5.313	25,000,000.00	25,000,000.00	25,000,000.00	23,959,750.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	4.762	25,000,000.00	25,000,000.00	25,000,000.00	21,483,750.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.344	50,000,000.00	50,000,000.00	50,000,000.00	47,505,500.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.452	15,000,000.00	15,000,000.00	15,000,000.00	14,209,650.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	4.835	33,200,000.00	33,192,737.31	33,190,040.00	26,019,172.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.794	38,200,000.00	38,200,000.00	38,200,000.00	30,043,154.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	4.834	25,000,000.00	25,000,000.00	25,000,000.00	22,527,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	5.972	50,000,000.00	49,995,861.93	49,968,500.00	49,273,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	4.791	50,000,000.00	50,000,000.00	50,000,000.00	38,961,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	4.797	39,950,000.00	39,950,000.00	39,950,000.00	31,643,995.50
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	4.741	25,000,000.00	25,000,000.00	25,000,000.00	21,482,500.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	4.938	25,000,000.00	25,000,000.00	25,000,000.00	22,657,500.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,073,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	4.719	25,000,000.00	25,000,000.00	25,000,000.00	20,398,000.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	4.742	19,444,444.44	19,444,444.45	19,444,444.45	17,146,305.56
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	4.790	50,000,000.00	50,000,000.00	50,000,000.00	37,639,500.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.778	50,000,000.00	50,000,000.00	50,000,000.00	46,001,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	4.766	50,000,000.00	50,000,000.00	50,000,000.00	45,861,000.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	4.860	25,000,000.00	25,000,000.00	25,000,000.00	20,774,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	4.905	25,000,000.00	25,000,000.00	25,000,000.00	22,685,750.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	5.310	25,000,000.00	25,000,000.00	25,000,000.00	23,956,000.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	4.715	50,000,000.00	50,000,000.00</		

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	4.750	25,000,000.00	25,000,000.00	25,000,000.00	22,504,750.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.323	25,000,000.00	25,000,000.00	25,000,000.00	23,826,500.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.188	25,000,000.00	25,000,000.00	25,000,000.00	24,202,750.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	4.841	25,000,000.00	25,000,000.00	25,000,000.00	19,748,250.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.301	25,000,000.00	25,000,000.00	25,000,000.00	24,157,000.00
1092918346	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	5.202	50,000,000.00	49,397,527.78	49,390,180.56	49,415,500.00
1059446176	FEDERAL HOME LOAN BANKS	09/05/2023	5.000	4.236	50,000,000.00	49,972,222.22	49,527,777.78	49,971,000.00
1083585351	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	5.194	50,000,000.00	49,452,604.17	49,328,527.78	49,465,000.00
1078941951	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	5.179	50,000,000.00	49,537,562.50	49,332,034.72	49,550,000.00
1062046469	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	5.199	50,000,000.00	49,761,666.67	49,342,777.78	49,759,000.00
1091826527	FEDERAL HOME LOAN BANKS	11/29/2023	5.330	5.213	50,000,000.00	49,341,152.78	49,326,347.22	49,365,500.00
1072147162	FEDERAL HOME LOAN BANKS	09/20/2023	5.235	4.922	50,000,000.00	49,861,854.17	49,600,104.17	49,865,500.00
1078941952	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	5.179	50,000,000.00	49,537,562.50	49,332,034.72	49,550,000.00
1083585350	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	5.194	50,000,000.00	49,452,604.17	49,328,527.78	49,465,000.00
1050771137	FEDERAL HOME LOAN BANKS	09/01/2023	5.090	0.000	50,000,000.00	50,000,000.00	49,434,444.44	50,000,000.00
1072147163	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	5.143	50,000,000.00	49,604,750.00	49,341,250.00	49,615,500.00
1030948075	FEDERAL HOME LOAN BANKS	09/01/2023	4.985	0.000	50,000,000.00	50,000,000.00	49,176,090.28	50,000,000.00
1040906973	FEDERAL HOME LOAN BANKS	09/22/2023	5.235	4.959	50,000,000.00	49,847,312.50	49,134,770.83	49,851,000.00
1059446178	FEDERAL HOME LOAN BANKS	09/29/2023	5.169	5.017	50,000,000.00	49,798,983.33	49,346,695.83	49,801,500.00
1044975163	FEDERAL HOME LOAN BANKS	09/01/2023	5.230	0.000	50,000,000.00	50,000,000.00	49,338,986.11	50,000,000.00
1054626744	FEDERAL HOME LOAN BANKS	09/22/2023	5.060	4.959	39,986,000.00	39,867,974.66	39,457,696.08	39,866,841.72
1072147164	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	5.143	50,000,000.00	49,604,750.00	49,341,250.00	49,615,500.00
1074287217	FEDERAL HOME LOAN BANKS	10/31/2023	5.245	5.154	50,000,000.00	49,562,916.67	49,300,666.67	49,573,000.00
1084351517	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	5.194	50,000,000.00	49,449,583.33	49,328,527.78	49,465,000.00
1089348094	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.222	50,000,000.00	49,169,333.34	49,117,416.67	49,204,500.00
1059446179	FEDERAL HOME LOAN BANKS	09/13/2023	5.030	4.781	50,000,000.00	49,916,166.67	49,476,041.67	49,915,000.00
1038232767	FEDERAL HOME LOAN BANKS	09/15/2023	5.080	4.852	50,000,000.00	49,901,222.22	49,160,388.89	49,900,500.00
1081319173	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	5.187	50,000,000.00	49,501,427.78	49,332,793.06	49,514,500.00
1064289357	FEDERAL HOME LOAN BANKS	09/13/2023	5.070	4.781	39,649,000.00	39,581,993.19	39,269,294.74	39,581,596.70
1050771140	FEDERAL HOME LOAN BANKS	09/01/2023	5.090	0.000	50,000,000.00	50,000,000.00	49,441,513.89	50,000,000.00
1091826524	FEDERAL HOME LOAN BANKS	10/25/2023	5.290	5.143	50,000,000.00	49,604,000.00	49,589,333.33	49,615,500.00
1092918349	FEDERAL HOME LOAN BANKS	11/22/2023	5.280	5.202	50,000,000.00	49,901,527.78	49,390,180.56	49,415,500.00
1008731003	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.959	50,000,000.00	49,862,916.67	48,811,944.44	49,851,000.00
1008731002	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.959	50,000,000.00	49,862,916.67	48,811,944.44	49,851,000.00
1081319174	FEDERAL HOME LOAN BANKS	10/04/2023	5.265	5.199	50,000,000.00	49,758,687.50	49,590,500.00	49,759,000.00
1040906976	FEDERAL HOME LOAN BANKS	09/22/2023	5.235	4.959	50,000,000.00	49,847,312.50	49,134,770.83	49,851,000.00
1073789126	FEDERAL HOME LOAN BANKS	10/02/2023	5.180	5.191	50,000,000.00	49,776,972.22	49,510,777.78	49,773,500.00
1089348091	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.222	50,000,000.00	49,169,333.34	49,117,416.67	49,204,500.00
1069448882	FEDERAL HOME LOAN BANKS	09/20/2023	5.180	4.922	23,081,000.00	23,017,899.11	22,868,449.64	23,018,912.11
1068082902	FEDERAL HOME LOAN BANKS	09/20/2023	5.160	4.922	39,353,000.00	39,245,828.66	38,986,361.22	39,247,140.43
1052171263	FEDERAL HOME LOAN BANKS	09/15/2023	4.700	4.852	50,000,000.00	49,901,805.56	49,361,736.11	49,900,500.00
1008730978	FEDERAL HOME LOAN BANKS	09/22/2023	5.050	4.959	28,000,000.00	27,923,233.33	27,334,688.89	27,916,560.00
1024785017	FEDERAL HOME LOAN BANKS	10/25/2023	4.925	5.143	50,000,000.00	49,630,625.00	48,755,069.44	49,615,500.00
1059446183	FEDERAL HOME LOAN BANKS	09/13/2023	5.030	4.781	50,000,000.00	49,616,166.67	49,476,041.67	49,915,000.00
1060145079	FEDERAL HOME LOAN BANKS	09/25/2023	5.170	4.981	32,005,000.00	31,894,689.43	31,605,124.20	31,896,183.00
1008731006	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.959	50,000,000.00	49,862,916.67	48,811,944.44	49,851,000.00
1059446184	FEDERAL HOME LOAN BANKS	09/11/2023	5.030	4.719	50,000,000.00	49,930,138.89	49,483,027.78	49,929,000.00
1081319170	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	5.187	50,000,000.00	49,501,427.78	49,332,793.06	49,514,500.00
1063792573	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	5.085	50,000,000.00	49,747,222.22	49,342,777.78	49,750,500.00
1085654268	FEDERAL HOME LOAN BANKS	11/03/2023	5.260	5.179	50,000,000.00	49,539,750.00	49,422,861.11	49,550,000.00
1012985644	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	5.017	50,000,000.00	49,813,722.22	48,789,194.44	49,801,500.00
1060145077	FEDERAL HOME LOAN BANKS	09/11/2023	5.045	4.719	50,000,000.00	49,929,930.56	49,488,493.06	49,929,000.00
1052171265	FEDERAL HOME LOAN BANKS	09/15/2023	5.050	4.852	50,000,000.00	49,901,805.56	49,361,736.11	49,900,500.00
1055391894	FEDERAL HOME LOAN BANKS	09/01/2023	5.030	0.000	50,000,000.00	50,000,000.00	49,497,000.00	50,000,000.00
1070530101	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	5.191	50,000,000.00	49,775,250.00	49,463,500.00	49,773,500.00
1084351525	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	5.194	50,000,000.00	49,449,583.33	49,332,161.11	49,465,000.00
1044975156	FEDERAL HOME LOAN BANKS	09/01/2023	5.230	0.000	50,000,000.00	50,000,000.00	49,338,986.11	50,000,000.00
1083123675	FEDERAL HOME LOAN BANKS	11/06/2023	5.250	5.181	50,000,000.00	49,518,750.00	49,365,625.00	49,529,000.00
1092387740	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	5.173	50,000,000.00	49,553,937.50	49,539,312.50	49,564,500.00
1055914256	FEDERAL HOME LOAN BANKS	09/22/2023	5.139	4.959	50,000,000.00	49,850,112.50	49,350,487.50	49,851,000.00
1055391893	FEDERAL HOME LOAN BANKS	09/19/2023	5.080	4.911	50,000,000.00	49,873,000.00	49,365,000.00	49,872,500.00
1059446172	FEDERAL HOME LOAN BANKS	09/05/2023	5.000	4.236	50,000,000.00	49,927,222.22	49,527,777.78	49,971,000.00
1077023390	FEDERAL HOME LOAN BANKS	11/01/2023	5.280	5.173	32,000,000.00	31,713,706.67	31,577,600.00	31,721,280.00
1038232771	FEDERAL HOME LOAN BANKS	09/15/2023	5.080	4.852	50,000,000.00	49,901,222.22	49,160,388.89	49,900,500.00
1063792575	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	5.085	50,000,000.00	49,747,222.22	49,342,777.78	49,750,500.00
1070530099	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	5.191	50,000,000.00	49,775,250.00	49,463,500.00	49,773,500.00
1089348095	FEDERAL HOME LOAN BANKS	11/24/2023	5.308	5.207	50,000,000.00	49,380,733.34	49,329,127.78	49,401,000.00
1055391889	FEDERAL HOME LOAN BANKS	09/19/2023	5.080	4.911	6,000,000.00	5,984,760.00	5,923,800.00	5,984,700.00
1062046451	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	5.199	50,000,000.00	49,761,666.67	49,342,777.78	49,759,000.00
1032795630	FEDERAL HOME LOAN BANKS	09/06/2023	4.986	4.322	50,000,000.00	49,965,375.00	49,175,925.00	49,964,500.00
1054626738	FEDERAL HOME LOAN BANKS	09/20/2023	5.080	4.922	4,000,000.00	3,989,275.56	3,948,635.56	3,989,240.00
1033715704	FEDERAL HOME LOAN BANKS	09/08/2023	5.000	4.521	50,000,000.00	49,951,388.89	49,173,611.11	49,950,500.00
1091471403	FEDERAL HOME LOAN BANKS	11/15/2023	5.265	5.194	44,869,000.00	44,376,843.16	44,350,594.79	44,388,901.70
1060145083	FEDERAL HOME LOAN BANKS	09/11/2023	5.045	4.719	50,000,000.00	49,929,930.56	49,488,493.06	49,929,000.00
1059446180	FEDERAL HOME LOAN BANKS	09/29/2023	5.169	5.017	50,000,000.00	49,798,983.33	49,346,695.83	49,801,500.00
1012985642	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	5.017	5,000,000.00	4,981,372.22	4,878,919.44	4,980,150.00
1059446181	FEDERAL HOME LOAN BANKS	09/29/2023	5.169	5.017	50,000,000.00	49,798,983.33	49,346,695.83	49,801,500.00
1081319167	FEDERAL HOME LOAN BANKS	10/04/2023	5.265	5.199	50,000,000.00	49,758,687.50	49,590,500.00	49,759,000.00
1092387742	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	5.173	50,000,000.00	49,553,937.50	49,539,312.50	49,564,500.00
1055914260	FEDERAL HOME LOAN BANKS	09/22/2023	5.139	4.959	50,000,000.00	49,850,112.50	49,350,487.50	49,851,000.00
1060145082	FEDERAL HOME LOAN BANKS	09/12/2023	5.045	4.752	50,000,000.00	49,922,923.61	49,481,486.11	49,922,000.00
1075564000	FEDERAL HOME LOAN BANKS	10/13/2023	5.200	5.107	50,000,000.00	49,696,666.67	49,465,555.56	49,701,000.00
1082620470	FEDERAL HOME LOAN BANKS	10/31/2023	5.240	5.154	21,961,000.00	21,769,207.26	21,698,883.26	21,773,453.06
1055391890	FEDERAL HOME LOAN BANKS	09/01/2023	5.030	0.000	50,000,000.00	50,000,000.00	49,497,000.00	50,000,000.00
1054626739	FEDERAL HOME LOAN BANKS	09/20/2023	5.080	4.922	9,000,000.00	8,975,870.00	8,884,430.00	8,975,790.00
1059446182	FEDERAL HOME LOAN BANKS	09/29/2023	5.169	5.017	50,000,000.00	49,798,983.33	49,346,695.83	49,801,500.00
1072147161	FEDERAL HOME LOAN BANKS	09/20/2023	5.235	4.922	50,000,000.00	49,861,854.17	49,600,104.17	49,865,500.00
1077023387	FEDERAL HOME LOAN BANKS	1						

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	4.798	25,000,000.00	25,000,000.00	25,000,000.00	19,794,500.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	4.742	50,000,000.00	50,000,000.00	50,000,000.00	37,951,000.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	5.948	25,000,000.00	25,000,000.00	25,000,000.00	25,046,000.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.388	25,000,000.00	25,000,000.00	25,000,000.00	24,403,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.668	25,000,000.00	25,000,000.00	25,000,000.00	24,708,250.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.999	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	5.772	25,000,000.00	25,000,000.00	25,000,000.00	24,764,750.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.711	50,000,000.00	50,000,000.00	50,000,000.00	49,408,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.705	25,000,000.00	25,000,000.00	25,000,000.00	24,674,000.00
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	24,816,000.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	5.161	50,000,000.00	50,000,000.00	50,000,000.00	50,302,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	1.200	4.775	25,000,000.00	25,000,000.00	25,000,000.00	19,741,250.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.796	50,000,000.00	50,000,000.00	50,000,000.00	39,544,500.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.850	6.043	50,000,000.00	50,000,000.00	50,000,000.00	49,666,000.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.616	25,000,000.00	25,000,000.00	25,000,000.00	24,693,750.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.794	25,000,000.00	24,994,644.00	24,992,500.00	19,709,250.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	4.718	25,000,000.00	25,000,000.00	25,000,000.00	20,341,750.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.686	25,000,000.00	25,000,000.00	25,000,000.00	24,721,250.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	5.313	25,000,000.00	25,000,000.00	25,000,000.00	24,257,000.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	4.730	50,000,000.00	50,000,000.00	50,000,000.00	43,795,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.009	50,000,000.00	50,000,000.00	50,000,000.00	45,466,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	4.742	50,000,000.00	50,000,000.00	50,000,000.00	38,050,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.797	50,000,000.00	50,000,000.00	50,000,000.00	39,482,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.677	25,000,000.00	25,000,000.00	25,000,000.00	24,714,500.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.186	25,000,000.00	25,000,000.00	25,000,000.00	24,882,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	4.818	50,000,000.00	50,000,000.00	50,000,000.00	38,556,500.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.677	25,000,000.00	25,000,000.00	25,000,000.00	24,714,500.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2026	5.750	5.744	25,000,000.00	25,000,000.00	25,000,000.00	25,003,250.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	4.719	25,000,000.00	25,000,000.00	25,000,000.00	20,398,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	4.796	25,000,000.00	25,000,000.00	25,000,000.00	19,692,750.00
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	5.543	50,000,000.00	49,607,886.09	49,600,000.00	48,951,500.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	4.799	50,000,000.00	50,000,000.00	50,000,000.00	39,703,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.803	25,000,000.00	25,000,000.00	25,000,000.00	24,723,000.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	5.646	25,000,000.00	25,000,000.00	25,000,000.00	25,091,500.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.326	25,000,000.00	25,000,000.00	25,000,000.00	24,369,750.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.808	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	5.789	25,000,000.00	25,000,000.00	25,000,000.00	24,738,750.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	4.829	50,000,000.00	50,000,000.00	50,000,000.00	38,161,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.225	50,000,000.00	50,000,000.00	50,000,000.00	46,309,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	4.794	50,000,000.00	50,000,000.00	50,000,000.00	39,448,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.991	25,000,000.00	25,000,000.00	25,000,000.00	24,863,000.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.703	50,000,000.00	50,000,000.00	50,000,000.00	49,467,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.664	25,000,000.00	25,000,000.00	25,000,000.00	24,705,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	4.794	50,000,000.00	50,000,000.00	50,000,000.00	39,407,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	4.928	50,000,000.00	50,000,000.00	50,000,000.00	45,161,000.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.009	31,739,000.00	31,739,000.00	31,739,000.00	28,860,907.48
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	4.794	50,000,000.00	50,000,000.00	50,000,000.00	39,413,000.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.646	25,000,000.00	25,000,000.00	25,000,000.00	24,689,750.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.674	25,000,000.00	25,000,000.00	25,000,000.00	24,717,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	4.893	25,000,000.00	25,000,000.00	25,000,000.00	22,291,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	4.631	25,000,000.00	25,000,000.00	25,000,000.00	21,078,250.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,515,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	5.641	50,000,000.00	50,000,000.00	50,000,000.00	49,449,500.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.776	25,000,000.00	25,000,000.00	25,000,000.00	24,762,750.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.225	50,000,000.00	50,000,000.00	50,000,000.00	46,325,500.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.947	25,000,000.00	25,000,000.00	25,000,000.00	24,788,750.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.697	25,000,000.00	25,000,000.00	25,000,000.00	24,732,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	4.825	50,000,000.00	50,000,000.00	50,000,000.00	39,523,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.794	50,000,000.00	49,989,288.08	49,985,000.00	39,418,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.733	25,000,000.00	25,000,000.00	25,000,000.00	24,752,000.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	6.015	25,000,000.00	25,000,000.00	25,000,000.00	24,872,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	4.798	25,000,000.00	25,000,000.00	25,000,000.00	19,752,750.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.998	50,000,000.00	50,017,117.22	50,121,500.00	45,433,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.239	50,000,000.00	50,000,000.00	50,000,000.00	46,135,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	5.097	25,000,000.00	25,000,000.00	25,000,000.00	24,059,750.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	4.799	25,000,000.00	25,000,000.00	25,000,000.00	19,852,250.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	5.905	50,000,000.00	50,000,000.00	50,000,000.00	49,534,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.722	25,000,000.00	25,000,000.00	25,000,000.00	24,780,250.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.951	25,000,000.00	25,000,000.00	25,000,000.00	24,786,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.799	25,000,000.00	25,000,000.00	25,000,000.00	24,763,750.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	5.293	25,000,000.00	25,000,000.00	25,000,000.00	24,195,500.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.388	25,000,000.00	25,000,000.00	25,000,000.00	24,403,750.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.732	50,000,000.00	50,000,000.00	50,000,000.00	49,594,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	4.798	25,000,000.00	25,000,000.00	25,000,000.00	19,765,000.00
1059447792	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.750	5.975	50,000,000.00	50,000,000.00	50,000,000.00	49,615,500.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	5.902	50,000,000.00	50,000,000.00	50,000,000.00	49,701,000.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.824	50,000,000.00	50,000,000.00	50,000,000.00	39,422,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.998	50,000,000.00	50,017,117.22	50,121,500.00	45,433,000.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	5.591	25,000,000.00	25,000,000.00	25,000,000.00	25,068,750.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.710	25,000,000.00	25,000,000.00	25,000,000.00	24,736,250.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,442,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	4.828	50,000,000.00	50,000,000.00	50,000,000.00	38,187,000.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	5.886	50,000,000.00	50,000,000.00	50,000,000.00	49,627,500.00
1063191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.900	6.077	25,000,000.00	25,000,000.00	25,000,000.00	24,847,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	4.781	50,000,000.00	50,000,000.00	50,000,000.00	38,179,500.00
95633046								

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,515,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	4.777	25,000,000.00	25,000,000.00	25,000,000.00	19,814,750.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	5.994	25,000,000.00	25,000,000.00	25,000,000.00	24,856,750.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.991	25,000,000.00	25,000,000.00	25,000,000.00	24,863,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	4.786	50,000,000.00	50,000,000.00	50,000,000.00	37,211,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.824	25,000,000.00	25,000,000.00	25,000,000.00	19,711,250.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	5.591	25,000,000.00	25,000,000.00	25,000,000.00	25,007,000.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.797	50,000,000.00	50,000,000.00	50,000,000.00	39,482,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.710	25,000,000.00	25,000,000.00	25,000,000.00	24,736,250.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	5.810	25,000,000.00	25,000,000.00	25,000,000.00	25,079,000.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	5.941	50,000,000.00	50,000,000.00	50,000,000.00	49,587,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.740	50,000,000.00	50,000,000.00	50,000,000.00	37,708,500.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.717	25,000,000.00	25,000,000.00	25,000,000.00	24,725,250.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.225	50,000,000.00	50,000,000.00	50,000,000.00	46,342,000.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	4.953	50,000,000.00	50,000,000.00	50,000,000.00	45,329,000.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	6.064	25,000,000.00	25,000,000.00	25,000,000.00	24,890,750.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2027	3.750	5.287	25,000,000.00	25,000,000.00	25,000,000.00	24,281,500.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.774	50,000,000.00	50,000,000.00	50,000,000.00	49,469,500.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.766	25,000,000.00	25,000,000.00	25,000,000.00	24,762,250.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.733	25,000,000.00	25,000,000.00	25,000,000.00	24,752,000.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.711	25,000,000.00	25,000,000.00	25,000,000.00	24,737,750.00
104958303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.948	25,000,000.00	25,000,000.00	25,000,000.00	24,788,500.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	4.691	50,000,000.00	50,000,000.00	50,000,000.00	43,474,500.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.943	50,000,000.00	50,000,000.00	50,000,000.00	49,585,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,515,500.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.683	50,000,000.00	50,000,000.00	50,000,000.00	49,372,500.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	5.171	25,000,000.00	24,994,409.61	24,980,750.00	23,735,750.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,430,500.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	5.999	25,000,000.00	25,000,000.00	25,000,000.00	24,866,750.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	4.730	50,000,000.00	50,000,000.00	50,000,000.00	43,761,500.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.656	50,000,000.00	50,000,000.00	50,000,000.00	41,822,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,509,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	4.798	25,000,000.00	25,000,000.00	25,000,000.00	19,789,500.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.828	50,000,000.00	50,000,000.00	50,000,000.00	49,562,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.815	50,000,000.00	50,000,000.00	50,000,000.00	38,236,000.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	5.981	25,000,000.00	25,000,000.00	25,000,000.00	24,802,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.766	25,000,000.00	25,000,000.00	25,000,000.00	24,762,250.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.342	25,000,000.00	25,000,000.00	25,000,000.00	24,404,000.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.654	50,000,000.00	50,000,000.00	50,000,000.00	41,824,500.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	4.689	50,000,000.00	50,000,000.00	50,000,000.00	43,177,500.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.808	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	4.796	50,000,000.00	50,000,000.00	50,000,000.00	39,544,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.726	25,000,000.00	25,000,000.00	25,000,000.00	24,747,500.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.853	50,000,000.00	50,000,000.00	50,000,000.00	49,496,000.00
1001252856	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	6.000	6.148	25,000,000.00	25,000,000.00	25,000,000.00	24,912,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,460,000.00
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	37,708,500.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.752	25,000,000.00	25,000,000.00	25,000,000.00	24,753,500.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.689	25,000,000.00	25,000,000.00	25,000,000.00	24,718,500.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.751	25,000,000.00	25,000,000.00	25,000,000.00	24,811,500.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.951	25,000,000.00	25,000,000.00	25,000,000.00	24,786,500.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.958	25,000,000.00	25,000,000.00	25,000,000.00	24,833,750.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.853	50,000,000.00	50,000,000.00	50,000,000.00	49,496,000.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.284	25,000,000.00	25,000,000.00	25,000,000.00	24,126,250.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	5.043	50,000,000.00	50,000,000.00	50,000,000.00	45,152,500.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	4.709	25,000,000.00	25,000,000.00	25,000,000.00	20,709,500.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	5.029	50,000,000.00	50,000,000.00	50,000,000.00	45,343,500.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.683	50,000,000.00	50,000,000.00	50,000,000.00	49,372,500.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.723	25,000,000.00	25,000,000.00	25,000,000.00	24,746,000.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.776	50,000,000.00	50,000,000.00	50,000,000.00	49,426,500.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	4.742	50,000,000.00	50,000,000.00	50,000,000.00	37,996,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	5.981	25,000,000.00	25,000,000.00	25,000,000.00	24,802,500.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.928	25,000,000.00	25,000,000.00	25,000,000.00	24,838,250.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,515,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.998	50,000,000.00	50,017,117.22	50,121,500.00	45,433,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.333	25,000,000.00	25,000,000.00	25,000,000.00	24,384,250.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	5.999	25,000,000.00	25,000,000.00	25,000,000.00	24,859,250.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	4.830	50,000,000.00	50,000,000.00	50,000,000.00	38,438,500.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,451,000.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	5.954	50,000,000.00	50,000,000.00	50,000,000.00	49,576,500.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.765	25,000,000.00	25,000,000.00	25,000,000.00	24,761,000.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	4.834	50,000,000.00	50,000,000.00	50,000,000.00	39,031,000.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	4.742	50,000,000.00	50,000,000.00	50,000,000.00	38,053,500.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	5.955	50,000,000.00	50,000,000.00	50,000,000.00	50,078,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.388	25,000,000.00	25,000,000.00	25,000,000.00	24,403,750.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.186	50,000,000.00	50,000,000.00	50,000,000.00	49,764,000.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2026	1.000	4.716	25,000,000.00	25,000,000.00	25,000,000.00	21,793,750.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	5.853	25,000,000.00	25,000,000.00	25,000,000.00	25,039,750.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.815	50,000,000.00	50,000,000.00	50,000,000.00	38,236,000.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.827	25,000,000.00	25,000,000.00	25,000,000.00	24,728,500.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.711	50,000,000.00	50,000,000.00	50,000,000.00	49,408,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.866	25,000,000.00	25,000,000.00	25,000,000.00	24,815,750.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.654	50,000,000.00	50,000,000.00	50,000,000.00	41,824,500.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.225	50,000,000.00	50,000,000.00	50,000,000.00	46,342,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,515,500.00
99322118								

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: AUGUST 1, 2023 TO AUGUST 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	
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,961,955.45	49,937,500.00	42,838,000.00	
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,819,053.20	49,650,400.00	45,373,000.00	
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,819,053.20	49,650,400.00	45,373,000.00	
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.270	50,000,000.00	49,885,185.84	49,717,000.00	47,390,500.00	
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,947,709.29	49,914,062.50	42,838,000.00	
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,878,819.14	49,766,000.00	45,373,000.00	
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,878,819.14	49,766,000.00	45,373,000.00	
821810710	UNITED STATES TREASURY	11/15/2030	0.875	4.097	50,000,000.00	50,000,000.00	50,000,000.00	40,035,000.00	
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,961,955.45	49,937,500.00	42,838,000.00	
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.593	50,000,000.00	49,845,629.28	49,722,656.00	45,090,000.00	
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.593	50,000,000.00	49,845,629.28	49,722,656.00	45,090,000.00	
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,971,511.34	49,953,125.00	42,838,000.00	
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,819,053.20	49,650,400.00	45,373,000.00	
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,947,709.29	49,914,062.50	42,838,000.00	
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.421	50,000,000.00	49,925,482.98	49,718,750.00	48,027,500.00	
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.447	50,000,000.00	49,976,443.63	49,900,000.00	48,222,500.00	
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.421	50,000,000.00	49,925,482.98	49,718,750.00	48,027,500.00	
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,878,819.14	49,766,000.00	45,373,000.00	
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,878,819.14	49,766,000.00	45,373,000.00	
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.281	50,000,000.00	49,535,738.23	49,357,000.00	42,965,000.00	
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.447	50,000,000.00	49,976,443.63	49,900,000.00	48,222,500.00	
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.421	50,000,000.00	49,925,482.98	49,718,750.00	48,027,500.00	
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,819,053.20	49,650,400.00	45,373,000.00	
821809528	UNITED STATES TREASURY	11/15/2030	0.875	4.097	50,000,000.00	50,000,000.00	50,000,000.00	40,035,000.00	
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,947,709.29	49,914,062.50	42,838,000.00	
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.447	50,000,000.00	49,976,443.63	49,900,000.00	48,222,500.00	
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,895,541.46	49,828,125.00	42,838,000.00	
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.607	50,000,000.00	49,921,960.15	49,855,000.00	45,213,000.00	
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,961,745.27	49,937,500.00	42,838,000.00	
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.593	50,000,000.00	49,845,629.28	49,722,656.00	45,090,000.00	
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,971,511.34	49,953,125.00	42,838,000.00	
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.421	50,000,000.00	49,925,482.98	49,718,750.00	48,027,500.00	
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,828,136.77	49,667,950.00	45,373,000.00	
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.607	50,000,000.00	49,921,960.15	49,855,000.00	45,213,000.00	
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.447	50,000,000.00	49,976,443.63	49,900,000.00	48,222,500.00	
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,895,541.46	49,828,125.00	42,838,000.00	
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,828,136.77	49,667,950.00	45,373,000.00	
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.421	50,000,000.00	49,925,482.98	49,718,750.00	48,027,500.00	
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,923,278.59	49,875,000.00	42,838,000.00	
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.591	50,000,000.00	49,828,136.77	49,667,950.00	45,373,000.00	
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.593	50,000,000.00	49,845,629.28	49,722,656.00	45,090,000.00	
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.270	50,000,000.00	49,885,185.84	49,717,000.00	47,390,500.00	
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.354	50,000,000.00	49,895,541.46	49,828,125.00	42,838,000.00	
US T-NOTE GOVERNMENT TOTAL					4.684	2,850,000,000.00	2,843,193,701.32	2,836,989,998.50	2,553,341,500.00
GRAND TOTAL						49,289,669,444.44	49,104,681,692.65	48,896,655,214.59	46,370,000,470.42

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

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,373,008.50
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,197,816.00
FHLB TOTAL						26,430,000.00	26,430,000.00	17,570,824.50
AVCCD TOTAL						26,430,000.00	26,430,000.00	17,570,824.50
EL SEGUNDO UNIFIED SCHOOL DIST.								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,297,470.00
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	5,538,470.00
FFCB TOTAL						16,000,000.00	16,000,000.00	12,835,940.00
ESUSD TOTAL						16,000,000.00	16,000,000.00	12,835,940.00
FIRST5LA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,507,500.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,665,100.00
FHLB TOTAL						84,000,000.00	84,000,000.00	83,172,600.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,518,000.00
FHLMC TOTAL						50,000,000.00	50,000,000.00	49,518,000.00
FIRST5LA TOTAL						134,000,000.00	134,000,000.00	132,690,600.00
GF - GENERAL FUND								
821801187	35272RPVLC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
LONG TERM BDS TOTAL						2,475,000.00	2,475,000.00	2,475,000.00
GF TOTAL						2,475,000.00	2,475,000.00	2,475,000.00
PHHPA-PH HABITAT PRESERVATION AU								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,605,842.00
FFCB TOTAL						22,675,000.00	22,675,000.00	15,605,842.00
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,958,333.33	3,900,000.00	3,957,200.00
FHLB TOTAL						4,000,000.00	3,958,333.33	3,900,000.00
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,651,930.00
FHLMC TOTAL						9,500,000.00	9,500,000.00	5,651,930.00
PHHPA TOTAL						36,175,000.00	36,133,333.33	25,214,972.00
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,011,477.70	10,018,200.00	9,918,500.00
FFCB TOTAL						10,000,000.00	10,011,477.70	9,918,500.00
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,988,955.72	9,956,250.00	9,809,400.00
UST NOTES TOTAL						10,000,000.00	9,988,955.72	9,809,400.00
SCP61 - SCAQMD TOTAL						20,000,000.00	20,000,433.42	19,727,900.00
SCP6G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,988,955.72	9,956,250.00	9,809,400.00
UST NOTES TOTAL						10,000,000.00	9,988,955.72	9,809,400.00
SCP6G - SCAQMD TOTAL						10,000,000.00	9,988,955.72	9,809,400.00
SCAQMD-P9A								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,977,911.44	19,912,500.00	19,618,800.00
UST NOTES TOTAL						20,000,000.00	19,977,911.44	19,618,800.00
SCP9A - SCAQMD TOTAL						20,000,000.00	19,977,911.44	19,618,800.00
SCAQMD - SOUTH COAST AIR QUALITY MG								
841762248	SOFCLAIFMMFS OF C LAIF		12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMFS OF C LAIF		12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99
1019883116	SOFCLAIFMMFS OF C LAIF		12/31/2023		252,547.20	252,547.20	252,547.20	252,547.20
821801181	SOFCLAIFMMFS OF C LAIF		12/31/2023		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
928828368	SOFCLAIFMMFS OF C LAIF		12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMFS OF C LAIF		12/31/2023		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMFS OF C LAIF		12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
MMFUND TOTAL						38,019,537.29	38,019,537.29	38,019,537.29
SCAQMD TOTAL						38,019,537.29	38,019,537.29	38,019,537.29
SLIM - SCHOOLS LINKED INSURANCE MG								
974008832	SOFCLAIFMMFS OF C LAIF		12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
1067192408	SOFCLAIFMMFS OF C LAIF		12/31/2023		29,206.61	29,206.61	29,206.61	29,206.61
928828246	SOFCLAIFMMFS OF C LAIF		12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMFS OF C LAIF		12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMFS OF C LAIF		12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
1019882651	SOFCLAIFMMFS OF C LAIF		12/31/2023		23,393.02	23,393.02	23,393.02	23,393.02
821801178	SOFCLAIFMMFS OF C LAIF		12/31/2023		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
MMFUND TOTAL						3,521,685.37	3,521,685.37	3,521,685.37
SLIM TOTAL						3,521,685.37	3,521,685.37	3,521,685.37

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

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
WASIA - WHITTIER AREA SCHOOLS INS								
821801182	SOFCLAIFMMFS OF C LAIF		12/31/2023		41,438.47	41,438.47	41,438.47	41,438.47
888240807	SOFCLAIFMMFS OF C LAIF		12/31/2023		77.68	77.68	77.68	77.68
1067192501	SOFCLAIFMMFS OF C LAIF		12/31/2023		352.83	352.83	352.83	352.83
928828020	SOFCLAIFMMFS OF C LAIF		12/31/2023		141.45	141.45	141.45	141.45
1019883193	SOFCLAIFMMFS OF C LAIF		12/31/2023		282.60	282.60	282.60	282.60
974008805	SOFCLAIFMMFS OF C LAIF		12/31/2023		217.90	217.90	217.90	217.90
841763124	SOFCLAIFMMFS OF C LAIF		12/31/2023		32.67	32.67	32.67	32.67
MMFUND TOTAL					42,543.60	42,543.60	42,543.60	42,543.60
WASIA TOTAL					42,543.60	42,543.60	42,543.60	42,543.60
GRAND TOTAL					306,663,766.26	306,589,400.17	306,406,966.26	281,527,202.76

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

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,397,857.86
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	327,928.72
BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL		<u><u>\$23,727,748.73</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	12,695,358.72
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,576,596.90
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,092,013.48
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,622.77
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	9,144,465.58
U.S. BANK - TRUSTEE TOTAL		<u><u>\$98,522,149.56</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,054,161.77
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	14,992,102.84
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,571,675.12
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,789,837.29
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>4,262,906.82</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$35,670,683.84</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>304,356.36</u>
	TREASURER TOTAL	<u><u>\$304,356.36</u></u>

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

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

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES / LACCAL
AS OF AUGUST 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>	

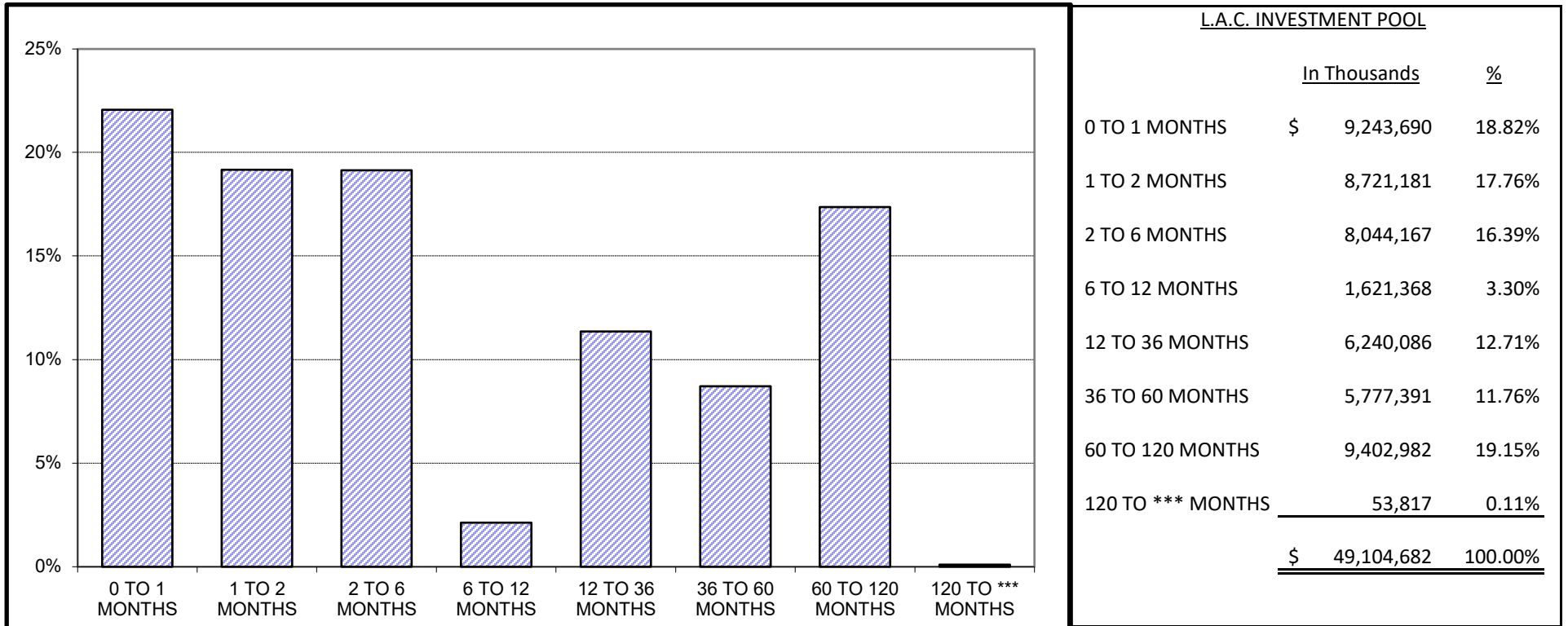
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF AUGUST 31, 2023
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	25,953,185,067.27	1,380.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,700,000,000.00	64.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,996,524.47	292.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	10,786,038,080.93	41.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,389,912.40	395.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,626,072,107.58	380.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$49,104,681,692.65	815.00 DAYS	\$0.00	0.00 DAYS

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

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	09/01/23 - 09/30/23	\$ 9,243,689,648.61	18.8%
1 to 2 Months	10/01/23 - 10/31/23	\$ 8,721,181,152.20	17.8%
2 to 3 Months	11/01/23 - 11/30/23	\$ 6,307,578,611.87	12.8%
3 to 4 Months	12/01/23 - 12/31/23	\$ 1,309,174,493.89	2.7%
4 to 5 Months	01/01/24 - 01/31/24	\$ 227,414,388.89	0.5%
5 to 6 Months	02/01/24 - 02/29/24	\$ 200,000,000.00	0.4%
6 to 12 Months	03/01/24 - 08/31/24	\$ 1,621,367,817.29	3.3%
12 to 24 Months	09/01/24 - 08/31/25	\$ 2,490,514,586.30	5.1%
24 to 36 Months	09/01/25 - 08/31/26	\$ 3,749,571,959.83	7.6%
36 to 48 Months	09/01/26 - 08/31/27	\$ 3,792,989,873.97	7.7%
48 to 60 Months	09/01/27 - 08/31/28	\$ 1,984,400,966.21	4.0%
60 to 120 Months	09/01/28 - 08/31/33	\$ 9,402,981,560.53	19.1%
120 to *** Months	09/01/33 -	\$ 53,816,633.06	0.1%
Portfolio Total:		\$ 49,104,681,692.65	100.0%
AVCCD			
2 to 3 Months	11/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	09/01/33 -	\$ 25,230,000.00	95.5%
Portfolio Total:		\$ 26,430,000.00	100.0%
ESUSD			
120 to *** Months	09/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
24 to 36 Months	09/01/25 - 08/31/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	09/01/27 - 08/31/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
2 to 3 Months	11/01/23 - 11/30/23	\$ 3,958,333.33	11.0%
120 to *** Months	09/01/33 -	\$ 32,175,000.00	89.0%
Portfolio Total:		\$ 36,133,333.33	100.0%
SCP61			
5 to 6 Months	02/01/24 - 02/29/24	\$ 9,988,955.72	49.9%
12 to 24 Months	09/01/24 - 08/31/25	\$ 10,011,477.70	50.1%
Portfolio Total:		\$ 20,000,433.42	100.0%
SCP6G			
5 to 6 Months	02/01/24 - 02/29/24	\$ 9,988,955.72	100.0%
Portfolio Total:		\$ 9,988,955.72	100.0%
SCP9A			
5 to 6 Months	02/01/24 - 02/29/24	\$ 19,977,911.44	100.0%
Portfolio Total:		\$ 19,977,911.44	100.0%
SCAQMD			
3 to 4 Months	12/01/23 - 12/31/23	\$ 38,019,537.29	100.0%
Portfolio Total:		\$ 38,019,537.29	100.0%
SLIM			
3 to 4 Months	12/01/23 - 12/31/23	\$ 3,521,685.37	100.0%
Portfolio Total:		\$ 3,521,685.37	100.0%
WASIA			
3 to 4 Months	12/01/23 - 12/31/23	\$ 42,543.60	100.0%
Portfolio Total:		\$ 42,543.60	100.0%

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	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)	41,690.27
	LAIF TOTAL	<u><u>\$40,749,689.93</u></u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

JULY 31, 2023

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

JULY 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	July 2023	July 2022	Change
Average Daily Portfolio (\$)	175,726,963	231,668,464	-55,941,501
Accrued Earnings (\$)	491,979	214,500	+277,479
Effective Yield (%)	3.305	1.090	+2.215
Average Life-Month End (In Days)	251	308	-57
Total Security Transactions			
Amount (\$)	35,481,329	39,581,189	-4,099,860
Number	716	796	-80
Total Time Deposit Transactions			
Amount (\$)	2,084,000	2,582,000	-498,000
Number	55	77	-22
Average Workday Investment Activity (\$)	1,878,266	2,108,159	-229,893
Prescribed Demand Account Balances For Services (\$)	148,000	300,000	-152,000



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

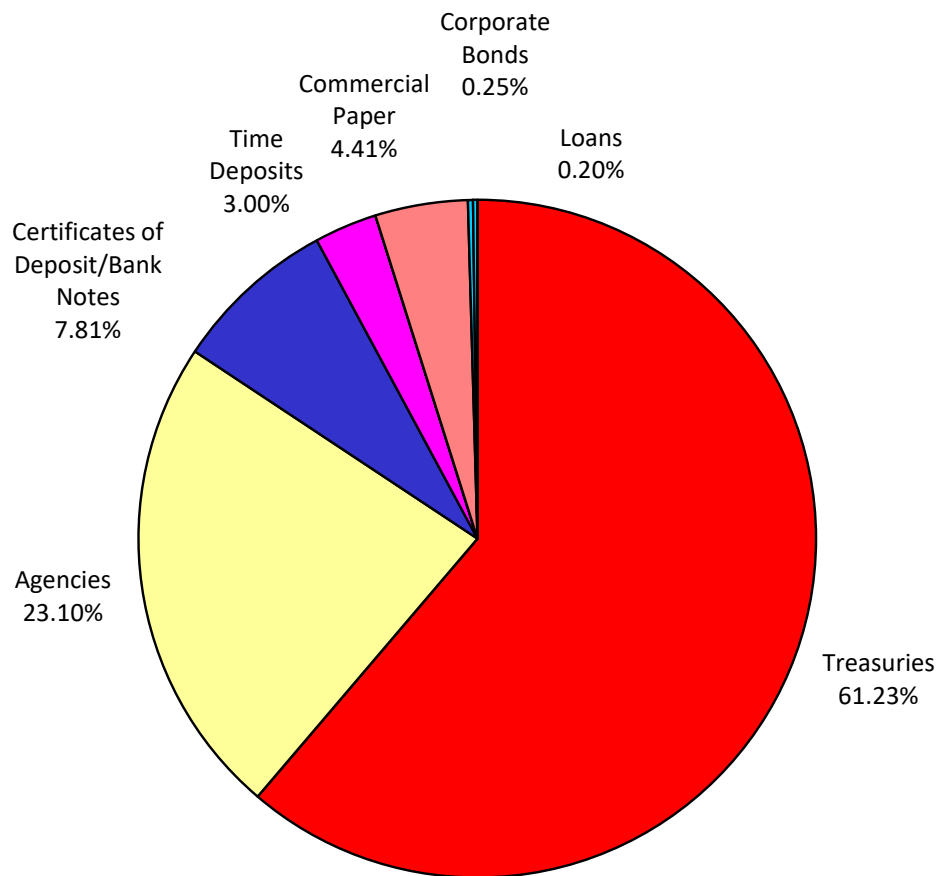
July 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	22,920,227	13.21	-1.37
Bonds	0	0.00	0
Notes	83,314,820	48.02	-0.48
Strips	0	0.00	0
Total Government	106,235,047	61.23	-1.85
Agency Debentures	13,888,940	8.00	+0.21
Certificates of Deposit	13,450,000	7.75	+0.35
Bank Notes	100,000	0.06	-0.05
Repurchases	0	0.00	0
Agency Discount Notes	26,191,586	15.10	+1.12
Time Deposits	5,208,000	3.00	+0.15
GNMAs	0	0.00	0
Commercial Paper	7,646,844	4.41	+0.08
Remics	2,786	0.00	0
Corporate Bonds	438,849	0.25	-0.01
PMIA Loans	349,147	0.20	0
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	173,511,199	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>July 2023</u>		<u>June 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	716	35,481,329	1,050	52,088,682
Other	2	5,326	26	1,052,425
Time Deposits	55	2,084,000	52	1,723,000
Total	773	37,570,655	1,128	54,864,107
PMIA Monthly Average Effective Yield (%)		3.305	3.167	
Year to Date Yield Last Day of Month (%)		3.305	2.170	

Pooled Money Investment Account Portfolio Composition \$173.5 billion 07/31/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/03/23	REDEMPTIONS								
	BN	BOFA	5.150	07/03/23	5.150	50,000	179	1,280,347.22	5.222
	BN	BOFA	5.150	07/03/23	5.150	50,000	179	1,280,347.22	5.222
	CD	CITIBANK	3.800	07/03/23	3.800	50,000	342	1,805,000.00	3.853
	CD	CITIBANK	3.800	07/03/23	3.800	50,000	342	1,805,000.00	3.853
	CP	AMAZON		07/03/23	4.690	50,000	102	664,416.67	4.819
	CP	AMAZON		07/03/23	4.690	50,000	102	664,416.67	4.819
	CP	MIZUHO NY		07/03/23	4.770	50,000	110	728,750.00	4.908
	CP	MIZUHO NY		07/03/23	4.770	50,000	110	728,750.00	4.908
	CP	VERSAILLES		07/03/23	5.020	50,000	179	1,248,027.78	5.220
	CP	VERSAILLES		07/03/23	5.020	50,000	179	1,248,027.78	5.220
	CP	OLD LINE		07/03/23	4.900	50,000	180	1,225,000.00	5.093
	CP	CHARIOT		07/03/23	4.950	50,000	180	1,237,500.00	5.146
	CP	SOC GEN NY		07/03/23	4.990	50,000	181	1,254,430.56	5.190
	CP	SOC GEN NY		07/03/23	4.990	50,000	181	1,254,430.56	5.190
	CP	SCOTIA NY		07/03/23	4.980	50,000	187	1,293,416.67	5.183
	CP	SCOTIA NY		07/03/23	4.980	50,000	187	1,293,416.67	5.183
	CP	TOYOTA		07/03/23	5.000	50,000	244	1,694,444.44	5.247
	CP	TOYOTA		07/03/23	5.000	50,000	244	1,694,444.44	5.247
	CP	BOFA		07/03/23	4.800	50,000	263	1,753,333.33	5.044
	CP	BOFA		07/03/23	4.800	50,000	263	1,753,333.33	5.044
	DN	FNMA		07/03/23	4.800	50,000	63	420,000.00	4.908
	DN	FNMA		07/03/23	4.800	50,000	63	420,000.00	4.908
	DN	FNMA		07/03/23	4.750	50,000	73	481,597.22	4.863
	DN	FNMA		07/03/23	4.750	50,000	73	481,597.22	4.863
	DN	IADB		07/03/23	4.650	50,000	101	652,291.67	4.777
	DN	IADB		07/03/23	4.650	50,000	101	652,291.67	4.777
	DN	IBRD		07/03/23	4.670	50,000	154	998,861.11	4.831
	DN	IBRD		07/03/23	4.670	50,000	154	998,861.11	4.831
	DN	IBRD		07/03/23	4.600	50,000	179	1,143,611.11	4.773
	DN	IBRD		07/03/23	4.600	50,000	179	1,143,611.11	4.773
	DN	IBRD		07/03/23	4.620	50,000	181	1,161,416.67	4.796
	DN	IBRD		07/03/23	4.620	50,000	181	1,161,416.67	4.796
	DN	FHLB		07/03/23	4.570	50,000	200	1,269,444.44	4.754
	DN	FHLB		07/03/23	4.570	50,000	200	1,269,444.44	4.754
	DN	FHLB		07/03/23	4.450	50,000	244	1,508,055.56	4.652
	DN	FHLB		07/03/23	4.450	50,000	244	1,508,055.56	4.652
	DN	FFCB		07/03/23	4.400	50,000	257	1,570,555.56	4.606
	DN	FFCB		07/03/23	4.400	50,000	257	1,570,555.56	4.606
	DN	FFCB		07/03/23	3.300	50,000	306	1,402,500.00	3.442
	DN	FFCB		07/03/23	3.300	50,000	306	1,402,500.00	3.442
	DN	FFCB		07/03/23	3.230	50,000	312	1,399,666.67	3.369
	DN	FFCB		07/03/23	3.230	50,000	312	1,399,666.67	3.369
	DN	FFCB		07/03/23	3.120	50,000	322	1,395,333.33	3.254
	DN	FFCB		07/03/23	3.120	50,000	322	1,395,333.33	3.254
	DN	FHLB		07/03/23	3.000	50,000	333	1,387,500.00	3.128
	DN	FHLB		07/03/23	3.000	50,000	333	1,387,500.00	3.128

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>
07/03/23	REDEMPTIONS (Continued)								
	DN	FHLB		07/03/23	3.000	50,000	334	1,391,666.67	3.129
	DN	FHLB		07/03/23	3.000	50,000	334	1,391,666.67	3.129
	DN	FHLB		07/03/23	2.910	50,000	339	1,370,125.00	3.034
	DN	FHLB		07/03/23	2.910	50,000	339	1,370,125.00	3.034
	DN	FHLB		07/03/23	2.985	50,000	342	1,417,875.00	3.115
	DN	FHLB		07/03/23	2.985	50,000	342	1,417,875.00	3.115
	DN	FHLB		07/03/23	3.050	50,000	347	1,469,930.56	3.186
	DN	FHLB		07/03/23	3.050	50,000	347	1,469,930.56	3.186
	DN	FHLB		07/03/23	3.100	50,000	353	1,519,861.11	3.242
	DN	FHLB		07/03/23	3.100	50,000	353	1,519,861.11	3.242
	DN	FHLB		07/03/23	2.885	50,000	356	1,426,472.22	3.011
	DN	FHLB		07/03/23	2.885	50,000	356	1,426,472.22	3.011
	YCD	KBC	5.110	07/03/23	5.110	50,000	38	269,694.44	5.181
	YCD	KBC	5.110	07/03/23	5.110	50,000	38	269,694.44	5.181
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000	83	601,750.00	5.293
	YCD	MUFG BK	5.220	07/03/23	5.220	50,000	83	601,750.00	5.293
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000	91	635,736.11	5.100
	YCD	SUMITOMO	5.030	07/03/23	5.030	50,000	91	635,736.11	5.100
	YCD	BNP	4.950	07/03/23	4.950	50,000	137	941,875.00	5.019
	YCD	BNP	4.950	07/03/23	4.950	50,000	137	941,875.00	5.019
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000	152	1,040,777.78	4.998
	YCD	CR AG CIB	4.930	07/03/23	4.930	50,000	152	1,040,777.78	4.998
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000	180	1,306,861.11	5.242
	YCD	BARCLAYS	5.170	07/03/23	5.170	50,000	180	1,306,861.11	5.242
	YCD	ANZ	4.800	07/03/23	4.800	50,000	186	1,240,000.00	4.867
	YCD	ANZ	4.800	07/03/23	4.800	50,000	186	1,240,000.00	4.867
	YCD	CIBC	5.000	07/03/23	5.000	50,000	187	1,298,611.11	5.069
	YCD	CIBC	5.000	07/03/23	5.000	50,000	187	1,298,611.11	5.069
	YCD	CIC	5.000	07/03/23	5.000	50,000	193	1,340,277.78	5.069
	YCD	CIC	5.000	07/03/23	5.000	50,000	193	1,340,277.78	5.069
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000	273	1,740,375.00	4.654
	YCD	LLOYDS	4.590	07/03/23	4.590	50,000	273	1,740,375.00	4.654
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000	354	1,991,250.00	4.106
	YCD	RB CANADA	4.050	07/03/23	4.050	50,000	354	1,991,250.00	4.106
07/03/23	PURCHASES								
	CP	BNP NY		07/10/23	5.040	50,000			
	CP	BNP NY		07/10/23	5.040	50,000			
	CP	CR AG NY		07/10/23	5.050	50,000			
	CP	CR AG NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SOC GEN NY		07/10/23	5.050	50,000			
	CP	SUMI TRUST		09/29/23	5.410	50,000			
	CP	SUMI TRUST		09/29/23	5.410	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/03/23	PURCHASES (Continued)								
	DEB	FFCB	5.440	06/03/24	5.446	50,000			
	DEB	FFCB	5.440	06/03/24	5.446	50,000			
	DN	FNMA		07/07/23	4.650	50,000			
	DN	FNMA		07/07/23	4.650	50,000			
	YCD	KBC	5.100	08/02/23	5.100	50,000			
	YCD	KBC	5.100	08/02/23	5.100	50,000			
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000			
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000			
	YCD	TORONTO	6.000	06/28/24	6.000	50,000			
	YCD	TORONTO	6.000	06/28/24	6.000	50,000			
07/05/23	NO REDEPMTIONS								
07/05/23	PURCHASES								
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000			
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000			
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000			
	YCD	LLOYDS	5.960	04/02/24	5.960	50,000			
07/06/23	REDEMPTIONS								
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		07/06/23	4.625	50,000	182	1,169,097.22	4.802
07/06/23	PURCHASES								
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CD	US BANK	5.160	08/08/23	5.160	50,000			
	CP	SOC GEN NY		07/21/23	5.060	50,000			
	CP	SOC GEN NY		07/21/23	5.060	50,000			
	CP	CHARIOT		09/11/23	5.350	50,000			
	CP	ATLANTIC		11/01/23	5.500	50,000			
	CP	TOYOTA		12/01/23	5.520	50,000			
	CP	TOYOTA		12/01/23	5.520	50,000			
	DN	FNMA		09/11/23	5.060	50,000			
	DN	FNMA		09/11/23	5.060	50,000			
	DN	FNMA		09/27/23	5.065	50,000			
	DN	FNMA		09/27/23	5.065	50,000			
	DN	FNMA		12/01/23	5.110	50,000			
	DN	FNMA		12/01/23	5.110	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>
07/06/23	PURCHASES (Continued)								
	DN	IBRD		12/08/23	5.150	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FHLB		06/28/24	5.145	50,000			
	DN	FHLB		06/28/24	5.145	50,000			
	YCD	DNB	5.080	08/04/23	5.080	50,000			
	YCD	DNB	5.080	08/04/23	5.080	50,000			
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000			
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000			
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000			
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000			
07/07/23	REDEMPTIONS								
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	CD	BMO HARRIS	5.080	07/07/23	5.080	50,000	8	56,444.44	5.151
	DN	FNMA		07/07/23	4.650	50,000	4	25,833.33	4.717
	DN	FNMA		07/07/23	4.650	50,000	4	25,833.33	4.717
07/07/23	PURCHASES								
	CP	JPM LLC		04/02/24	5.600	50,000			
	CP	JPM LLC		04/02/24	5.600	50,000			
	DN	FHLB		12/01/23	5.190	50,000			
	DN	FHLB		12/01/23	5.190	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	DN	FHLB		12/27/23	5.215	50,000			
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000			
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000			
	YCD	KBC	5.260	09/29/23	5.260	50,000			
	YCD	KBC	5.260	09/29/23	5.260	50,000			
07/10/23	REDEMPTIONS								
	CP	BNP NY		07/10/23	5.040	50,000	7	49,000.00	5.115
	CP	BNP NY		07/10/23	5.040	50,000	7	49,000.00	5.115
	CP	CR AG NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	SOC GEN NY		07/10/23	5.050	50,000	7	49,097.22	5.125
	CP	GTA		07/10/23	4.850	50,000	153	1,030,625.00	5.021
	CP	CHARIOT		07/10/23	5.000	50,000	180	1,250,000.00	5.199

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>
07/10/23	REDEMPTIONS (Continued)								
	DEB	FNMA	0.250	07/10/23	3.009	50,000	390	1,574,930.56	3.035
	DEB	FNMA	0.250	07/10/23	2.344	50,000	396	1,252,263.89	2.361
	DEB	FNMA	0.250	07/10/23	0.204	25,000	788	110,145.83	0.204
	DEB	FNMA	0.250	07/10/23	0.204	50,000	788	220,291.67	0.204
	DEB	FNMA	0.250	07/10/23	0.204	50,000	788	220,291.67	0.204
	DEB	FNMA	0.250	07/10/23	0.315	50,000	1,091	470,211.11	0.315
	DEB	FNMA	0.250	07/10/23	0.315	50,000	1,091	470,211.11	0.315
	DEB	FNMA	0.250	07/10/23	0.322	50,000	1,095	482,500.00	0.322
	DEB	FNMA	0.250	07/10/23	0.322	50,000	1,095	482,500.00	0.322
	DN	FHLB		07/10/23	4.750	50,000	96	633,333.33	4.878
	DN	FHLB		07/10/23	4.750	50,000	96	633,333.33	4.878
	DN	IFC		07/10/23	4.640	50,000	161	1,037,555.56	4.804
	DN	IFC		07/10/23	4.640	50,000	161	1,037,555.56	4.804
07/10/23	PURCHASES								
	CP	CR AG NY		07/17/23	5.050	50,000			
	CP	CR AG NY		07/17/23	5.050	50,000			
	CP	CR AG NY		07/17/23	5.050	50,000			
07/11/23	REDEMPTIONS								
	DEB	FFCB	3.000	07/11/23	3.019	50,000	363	1,501,166.67	3.019
	DEB	FFCB	3.000	07/11/23	3.019	50,000	363	1,501,166.67	3.019
	DEB	FHLB	2.460	07/11/23	2.460	50,000	393	1,325,666.67	2.462
	DEB	FHLB	2.460	07/11/23	2.460	50,000	393	1,325,666.67	2.462
07/11/23	PURCHASES								
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000			
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	BNP NY		07/17/23	5.040	50,000			
	CP	RABO NY		07/24/23	5.050	50,000			
	CP	RABO NY		07/24/23	5.050	50,000			
	CP	MUFG BK		08/02/23	5.140	50,000			
	CP	MUFG BK		08/02/23	5.140	50,000			
	CP	JOHNSON		09/11/23	5.140	50,000			
	CP	JOHNSON		09/11/23	5.140	50,000			
	CP	DEERE CAP		09/25/23	5.250	50,000			
	DN	FHLB		09/29/23	5.110	50,000			
	DN	FHLB		09/29/23	5.110	50,000			
	DN	FNMA		09/29/23	5.115	50,000			
	DN	FNMA		09/29/23	5.115	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>
07/11/23	PURCHASES (Continued)								
	DN	FNMA		10/27/23	5.120	50,000			
	DN	FNMA		10/27/23	5.120	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	FHLB		11/27/23	5.180	50,000			
	DN	FHLB		11/27/23	5.180	50,000			
	DN	FNMA		12/01/23	5.130	50,000			
	DN	FNMA		12/01/23	5.130	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	IBRD		12/08/23	5.150	50,000			
	DN	FHLB		12/26/23	5.195	50,000			
	DN	FHLB		12/26/23	5.195	50,000			
	DN	FHLB		01/29/24	5.205	50,000			
	DN	FHLB		01/29/24	5.205	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	IFC		03/27/24	5.120	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	DN	FHLMC		03/29/24	5.045	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
	TR	NOTE	4.625	06/30/25	4.910	50,000			
07/12/23	REDEMPTIONS								
	CD	US BANK	5.150	07/12/23	5.150	50,000	29	207,430.56	5.222
	CD	US BANK	5.150	07/12/23	5.150	50,000	29	207,430.56	5.222
	CD	BMO HARRIS	5.180	07/12/23	5.180	50,000	33	237,416.67	5.252
	CP	ATLANTIC		07/12/23	5.230	50,000	41	297,819.44	5.334
	DN	IBRD		07/12/23	5.050	50,000	41	287,569.44	5.150
	DN	IBRD		07/12/23	5.050	50,000	41	287,569.44	5.150
	DN	IFC		07/12/23	4.890	50,000	125	848,958.33	5.044
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000	33	231,916.67	5.130
	YCD	SWEDBANK	5.060	07/12/23	5.060	50,000	33	231,916.67	5.130
07/12/23	PURCHASES								
	DN	FNMA		08/28/23	5.090	50,000			
	DN	FNMA		08/28/23	5.090	50,000			
	DN	FNMA		09/01/23	5.090	50,000			
	DN	FNMA		09/01/23	5.090	50,000			
	DN	FHLB		12/08/23	5.180	50,000			
	DN	FHLB		12/08/23	5.180	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/12/23	PURCHASES (Continued)								
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000			
	YCD	SUMITOMO	5.420	11/27/23	5.420	50,000			
07/13/23	REDEMPTIONS								
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.605	50,000	181	1,157,645.83	4.780
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	4.705	50,000	182	1,189,319.44	4.887
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.040	50,000	344	1,452,444.44	3.174
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.010	50,000	357	1,492,458.33	3.146
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	3.020	50,000	358	1,501,611.11	3.157
	TR	BILL		07/13/23	2.915	50,000	364	1,473,694.44	3.045
	TR	BILL		07/13/23	2.915	50,000	364	1,473,694.44	3.045
	TR	BILL		07/13/23	2.916	50,000	364	1,474,200.00	3.046
	TR	BILL		07/13/23	2.916	50,000	364	1,474,200.00	3.046
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.125	50,000	364	1,579,861.11	3.272
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
	TR	BILL		07/13/23	3.135	50,000	364	1,584,916.67	3.283
07/13/23	PURCHASES								
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	CR AG NY		08/04/23	5.070	50,000			
	CP	COCA COLA		01/11/24	5.240	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	IBRD		11/27/23	5.150	50,000			
	DN	FFCB		03/29/24	5.070	50,000			
	DN	FFCB		03/29/24	5.070	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>
07/13/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.240	50,000			
	TR	BILL		01/11/24	5.240	50,000			
	TR	BILL		01/11/24	5.243	50,000			
	TR	BILL		01/11/24	5.243	50,000			
	TR	BILL		07/11/24	5.000	50,000			
	TR	BILL		07/11/24	5.000	50,000			
07/13/23	PURCHASES <u>c/</u>								
	TR	NOTE	4.625	07/14/23	5.000	1,700			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
	TR	NOTE	4.625	07/14/23	5.000	50,000			
07/14/23	REDEMPTIONS								
	CP	JOHNSON		07/14/23	4.750	50,000	149	982,986.11	4.913
	CP	JOHNSON		07/14/23	4.750	50,000	149	982,986.11	4.913
	YCD	NORINCHUK	5.200	07/14/23	5.200	50,000	31	223,888.89	5.272
	YCD	NORINCHUK	5.200	07/14/23	5.200	50,000	31	223,888.89	5.272
	YCD	KBC	5.140	07/14/23	5.140	50,000	32	228,444.44	5.211
	YCD	KBC	5.140	07/14/23	5.140	50,000	32	228,444.44	5.211
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000	74	534,444.44	5.272
	YCD	SUMI TRUST	5.200	07/14/23	5.200	50,000	74	534,444.44	5.272
07/14/23	REDEMPTIONS <u>c/</u>								
	TR	NOTE	4.625	07/14/23	5.000	1,700	1	23.59	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
	TR	NOTE	4.625	07/14/23	5.000	50,000	1	6,938.55	5.069
07/14/23	NO PURCHASES								
07/15/23	REDEMPTIONS								
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.752	50,000	548	562,839.67	0.757
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.755	50,000	548	564,792.79	0.760
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345
	TR	NOTE	0.125	07/15/23	0.344	50,000	613	288,722.83	0.345

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>
07/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.346	50,000	613	290,675.95	0.347
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.172	50,000	788	185,795.06	0.172
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.174	50,000	788	187,748.18	0.174
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.203	50,000	821	228,601.95	0.204
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	821	230,555.08	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.205	50,000	822	230,727.73	0.205
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
	TR	NOTE	0.125	07/15/23	0.208	50,000	822	234,633.98	0.209
07/17/23	REDEMPTIONS								
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	BNP NY		07/17/23	5.040	50,000	6	42,000.00	5.114
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
	CP	CR AG NY		07/17/23	5.050	50,000	7	49,097.22	5.125
07/17/23	PURCHASES								
	CP	CR AG NY		07/27/23	5.080	50,000			
	CP	CR AG NY		07/27/23	5.080	50,000			
	DN	FNMA		09/01/23	5.120	50,000			
	DN	FNMA		09/01/23	5.120	50,000			
	TR	NOTE	4.500	07/15/26	4.350	50,000			
	TR	NOTE	4.500	07/15/26	4.350	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>
07/17/23	PURCHASES (Continued)								
	YCD	DNB	5.020	07/27/23	5.020	50,000			
	YCD	DNB	5.020	07/27/23	5.020	50,000			
07/18/23	REDEMPTIONS								
	CP	NATIXIS NY		07/18/23	4.920	50,000	181	1,236,833.33	5.115
	CP	NATIXIS NY		07/18/23	4.920	50,000	181	1,236,833.33	5.115
	CP	TOYOTA		07/18/23	4.990	50,000	189	1,309,875.00	5.195
	CP	TOYOTA		07/18/23	4.990	50,000	189	1,309,875.00	5.195
	DN	IBRD		07/18/23	4.600	50,000	188	1,201,111.11	4.779
	DN	IBRD		07/18/23	4.600	50,000	188	1,201,111.11	4.779
	TR	BILL		07/18/23	4.505	50,000	116	725,805.56	4.635
	TR	BILL		07/18/23	4.505	50,000	116	725,805.56	4.635
	TR	BILL		07/18/23	4.705	50,000	118	771,097.22	4.845
	TR	BILL		07/18/23	4.705	50,000	118	771,097.22	4.845
	TR	BILL		07/18/23	4.708	50,000	118	771,506.94	4.848
	TR	BILL		07/18/23	4.708	50,000	118	771,506.94	4.848
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.656	50,000	119	769,533.33	4.794
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
	TR	BILL		07/18/23	4.660	50,000	119	770,194.44	4.799
07/18/23	PURCHASES								
	CP	SOC GEN NY		07/27/23	5.030	50,000			
	CP	SOC GEN NY		07/27/23	5.030	50,000			
	CP	MUFG BK		07/27/23	5.050	50,000			
	CP	MUFG BK		07/27/23	5.050	50,000			
	DN	FHLMC		08/28/23	5.090	50,000			
	DN	FHLMC		08/28/23	5.090	50,000			
	DN	FHLMC		09/25/23	5.110	50,000			
	DN	FHLMC		09/25/23	5.110	50,000			
	DN	IBRD		10/27/23	5.200	50,000			
	DN	IBRD		10/27/23	5.200	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	IBRD		11/01/23	5.150	50,000			
	DN	FFCB		12/01/23	5.150	50,000			
	DN	FFCB		12/01/23	5.150	50,000			
	DN	FNMA		12/01/23	5.155	50,000			
	DN	FNMA		12/01/23	5.155	50,000			
	DN	FHLB		12/04/23	5.215	50,000			
	DN	FHLB		12/04/23	5.215	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/18/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.230	50,000			
	TR	BILL		01/11/24	5.230	50,000			
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000			
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000			
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000			
	YCD	MIZUHO	5.580	11/27/23	5.580	50,000			
07/19/23	NO REDEMPTIONS								
07/19/23	PURCHASES								
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000			
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000			
	CP	DEERE CAP		08/28/23	5.230	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DEB	IADB	3.250	07/01/24	5.321	50,000			
	DN	FNMA		08/21/23	5.125	50,000			
	DN	FNMA		08/21/23	5.125	50,000			
	DN	FNMA		09/27/23	5.145	50,000			
	DN	FNMA		09/27/23	5.145	50,000			
	DN	FHLB		12/26/23	5.215	50,000			
	DN	FHLB		12/26/23	5.215	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	TR	BILL		01/11/24	5.235	50,000			
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000			
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000			
07/20/23	REDEMPTIONS								
	TR	BILL		07/20/23	4.950	50,000	34	233,750.00	5.042
	TR	BILL		07/20/23	4.950	50,000	34	233,750.00	5.042
	TR	BILL		07/20/23	4.976	50,000	34	234,977.78	5.069
	TR	BILL		07/20/23	4.976	50,000	34	234,977.78	5.069
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.643	50,000	182	1,173,520.83	4.820
	TR	BILL		07/20/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/20/23	4.645	50,000	182	1,174,152.78	4.823
07/20/23	PURCHASES								
	CD	US BANK	5.150	08/04/23	5.150	50,000			
	CD	US BANK	5.150	08/04/23	5.150	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/20/23	PURCHASES (Continued)								
	CP	RABO NY		07/21/23	5.050	50,000			
	CP	RABO NY		07/21/23	5.050	50,000			
	CP	MUFG BK		08/02/23	5.150	50,000			
	CP	MUFG BK		08/02/23	5.150	50,000			
	CP	RABO NY		08/04/23	5.180	50,000			
	CP	RABO NY		08/04/23	5.180	50,000			
07/21/23	REDEMPTIONS								
	CP	RABO NY		07/21/23	5.050	50,000	1	7,013.89	5.121
	CP	RABO NY		07/21/23	5.050	50,000	1	7,013.89	5.121
	CP	SOC GEN NY		07/21/23	5.060	50,000	15	105,416.67	5.141
	CP	SOC GEN NY		07/21/23	5.060	50,000	15	105,416.67	5.141
	CP	CR AG NY		07/21/23	5.040	50,000	36	252,000.00	5.136
	CP	CR AG NY		07/21/23	5.040	50,000	36	252,000.00	5.136
	YCD	DNB	5.060	07/21/23	5.060	50,000	36	253,000.00	5.130
	YCD	DNB	5.060	07/21/23	5.060	50,000	36	253,000.00	5.130
07/21/23	NO PURCHASES								
07/24/23	REDEMPTIONS								
	CB	BOFA	4.100	07/24/23	3.443	25,000	347	824,347.22	3.447
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000	34	242,722.22	5.211
	CD	BMO HARRIS	5.140	07/24/23	5.140	50,000	34	242,722.22	5.211
	CD	US BANK	5.140	07/24/23	5.140	50,000	38	271,277.78	5.211
	CD	US BANK	5.140	07/24/23	5.140	50,000	38	271,277.78	5.211
	CP	RABO NY		07/24/23	5.050	50,000	13	91,180.56	5.129
	CP	RABO NY		07/24/23	5.050	50,000	13	91,180.56	5.129
	CP	MUFG BK		07/24/23	5.140	50,000	38	271,277.78	5.240
	CP	MUFG BK		07/24/23	5.140	50,000	38	271,277.78	5.240
	CP	COCA COLA		07/24/23	4.900	50,000	97	660,138.89	5.035
	CP	CAFCO		07/24/23	5.050	50,000	131	918,819.44	5.216
	DN	FNMA		07/24/23	4.775	50,000	151	1,001,423.61	4.940
	DN	FNMA		07/24/23	4.775	50,000	151	1,001,423.61	4.940
	DN	FHLB		07/24/23	4.705	50,000	173	1,130,506.94	4.881
	DN	FHLB		07/24/23	4.705	50,000	173	1,130,506.94	4.881
	DN	FFCB		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	FFCB		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	IBRD		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	IBRD		07/24/23	4.680	50,000	174	1,131,000.00	4.855
	DN	FHLB		07/24/23	4.700	50,000	174	1,135,833.33	4.876
	DN	FHLB		07/24/23	4.700	50,000	174	1,135,833.33	4.876
	DN	IBRD		07/24/23	4.600	50,000	187	1,194,722.22	4.778
	DN	IBRD		07/24/23	4.600	50,000	187	1,194,722.22	4.778
	DN	FHLB		07/24/23	4.640	50,000	192	1,237,333.33	4.824
	DN	FHLB		07/24/23	4.640	50,000	192	1,237,333.33	4.824

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>
07/24/23	REDEMPTIONS (Continued)								
	DN	FHLB		07/24/23	4.655	50,000	194	1,254,263.89	4.841
	DN	FHLB		07/24/23	4.655	50,000	194	1,254,263.89	4.841
	DN	FHLB		07/24/23	4.675	50,000	195	1,266,145.83	4.863
	DN	FHLB		07/24/23	4.675	50,000	195	1,266,145.83	4.863
	DN	FHLB		07/24/23	4.690	50,000	200	1,302,777.78	4.882
	DN	FHLB		07/24/23	4.690	50,000	200	1,302,777.78	4.882
	DN	FHLB		07/24/23	4.655	50,000	201	1,299,520.83	4.846
	DN	FHLB		07/24/23	4.655	50,000	201	1,299,520.83	4.846
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000	32	227,555.56	5.191
	YCD	NORINCHUK	5.120	07/24/23	5.120	50,000	32	227,555.56	5.191
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000	96	682,666.67	5.191
	YCD	SE BANKEN	5.120	07/24/23	5.120	50,000	96	682,666.67	5.191
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000	131	871,513.89	4.857
	YCD	SUMITOMO	4.790	07/24/23	4.790	50,000	131	871,513.89	4.857
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000	179	1,262,944.44	5.151
	YCD	BARCLAYS	5.080	07/24/23	5.080	50,000	179	1,262,944.44	5.151
	YCD	FORTIS	4.990	07/24/23	4.990	50,000	187	1,296,013.89	5.059
	YCD	FORTIS	4.990	07/24/23	4.990	50,000	187	1,296,013.89	5.059
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000	188	1,310,777.78	5.090
	YCD	NORDEA ABP	5.020	07/24/23	5.020	50,000	188	1,310,777.78	5.090
	YCD	CIBC	5.080	07/24/23	5.080	50,000	195	1,375,833.33	5.151
	YCD	CIBC	5.080	07/24/23	5.080	50,000	195	1,375,833.33	5.151
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000	195	1,383,958.33	5.181
	YCD	NATIXIS	5.110	07/24/23	5.110	50,000	195	1,383,958.33	5.181
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000	195	1,421,875.00	5.323
	YCD	SOC GEN	5.250	07/24/23	5.250	50,000	195	1,421,875.00	5.323
07/24/23	PURCHASES								
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000			
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000			
07/25/23	REDEMPTIONS								
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
	TR	BILL		07/25/23	4.960	50,000	39	268,666.67	5.056
07/25/23	PURCHASES								
	DN	FHLMC		09/01/23	5.155	50,000			
	DN	FHLMC		09/01/23	5.155	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	50,000			
	TR	BILL		08/29/23	5.235	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>
07/25/23	PURCHASES (Continued)								
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000			
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000			
	YCD	KBC	5.280	08/28/23	5.280	50,000			
	YCD	KBC	5.280	08/28/23	5.280	50,000			
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000			
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000			
07/26/23	NO REDEMPTIONS								
07/26/23	PURCHASES								
	CP	CHARIOT		11/01/23	5.450	50,000			
	DEB	IFC	4.234	02/26/27	4.233	50,000			
	DEB	IFC	4.234	02/26/27	4.233	50,000			
	DN	FNMA		08/28/23	5.150	50,000			
	DN	FNMA		08/28/23	5.150	50,000			
	DN	FHLMC		09/01/23	5.165	50,000			
	DN	FHLMC		09/01/23	5.165	50,000			
	DN	IBRD		10/02/23	5.230	50,000			
	DN	IBRD		10/02/23	5.230	50,000			
	DN	IBRD		11/01/23	5.250	50,000			
	DN	IBRD		11/01/23	5.250	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	YCD	DNB	5.240	08/28/23	5.240	50,000			
	YCD	DNB	5.240	08/28/23	5.240	50,000			
	YCD	FORTIS	5.610	11/27/23	5.610	50,000			
	YCD	FORTIS	5.610	11/27/23	5.610	50,000			
07/27/23	REDEMPTIONS								
	CP	SOC GEN NY		07/27/23	5.030	50,000	9	62,875.00	5.106
	CP	SOC GEN NY		07/27/23	5.030	50,000	9	62,875.00	5.106
	CP	MUFG BK		07/27/23	5.050	50,000	9	63,125.00	5.127
	CP	MUFG BK		07/27/23	5.050	50,000	9	63,125.00	5.127
	CP	CR AG NY		07/27/23	5.080	50,000	10	70,555.56	5.158
	CP	CR AG NY		07/27/23	5.080	50,000	10	70,555.56	5.158
	DN	IBRD		07/27/23	4.600	50,000	189	1,207,500.00	4.779
	DN	IBRD		07/27/23	4.600	50,000	189	1,207,500.00	4.779
	DN	FHLB		07/27/23	4.630	50,000	211	1,356,847.22	4.825
	DN	FHLB		07/27/23	4.630	50,000	211	1,356,847.22	4.825
	DN	FHLB		07/27/23	3.110	50,000	346	1,494,527.78	3.250
	DN	FHLB		07/27/23	3.110	50,000	346	1,494,527.78	3.250
	DN	FHLB		07/27/23	3.120	50,000	350	1,516,666.67	3.262
	DN	FHLB		07/27/23	3.120	50,000	350	1,516,666.67	3.262

INVESTMENT TRANSACTIONS

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07/27/23	REDEMPTIONS (Continued)								
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.705	50,000	161	1,052,090.28	4.873
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.658	50,000	163	1,054,406.25	4.824
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.558	50,000	174	1,101,395.83	4.725
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.550	50,000	176	1,112,222.22	4.718
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.570	50,000	177	1,123,458.33	4.740
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.580	50,000	177	1,125,916.67	4.751
	TR	BILL		07/27/23	4.635	50,000	178	1,145,875.00	4.810
	TR	BILL		07/27/23	4.635	50,000	178	1,145,875.00	4.810
	TR	BILL		07/27/23	4.640	50,000	178	1,147,111.11	4.815
	TR	BILL		07/27/23	4.640	50,000	178	1,147,111.11	4.815
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.650	50,000	181	1,168,958.33	4.827
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.651	50,000	181	1,169,209.72	4.829
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.655	50,000	181	1,170,215.28	4.833
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	TR	BILL		07/27/23	4.645	50,000	182	1,174,152.78	4.823
	YCD	DNB	5.020	07/27/23	5.020	50,000	10	69,722.22	5.090
	YCD	DNB	5.020	07/27/23	5.020	50,000	10	69,722.22	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>
07/27/23	PURCHASES								
	CP	CR AG NY		08/28/23	5.290	50,000			
	CP	CR AG NY		08/28/23	5.290	50,000			
	CP	CAFCO		11/27/23	5.520	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	DN	FHLMC		09/01/23	5.175	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
07/28/23	NO REDEMPTIONS								
07/28/23	NO PURCHASES								
07/31/23	REDEMPTIONS								
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.248	50,000	273	1,580,078.12	4.272
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	4.253	50,000	273	1,582,031.25	4.277
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.944	50,000	410	1,653,347.28	2.950
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	2.750	07/31/23	2.962	50,000	410	1,663,112.91	2.968
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.531	50,000	592	429,687.50	0.533
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.211	50,000	711	205,757.47	0.212
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225

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>
07/31/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.224	50,000	719	220,788.04	0.225
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.206	50,000	720	203,379.75	0.207
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.202	50,000	725	200,322.69	0.202
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
	TR	NOTE	0.125	07/31/23	0.204	50,000	727	202,615.49	0.204
07/31/23	PURCHASES								
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000			
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000			
	CD	CITIBANK	5.550	11/08/23	5.550	50,000			
	CD	CITIBANK	5.550	11/08/23	5.550	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	CP	CR AG NY		08/01/23	5.270	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FHLB	5.500	01/29/24	5.497	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DEB	FFCB	5.050	04/01/25	5.054	50,000			
	DN	FHLMC		09/01/23	5.150	50,000			
	DN	FHLMC		09/01/23	5.150	50,000			
	DN	FNMA		09/08/23	5.155	50,000			
	DN	FNMA		09/08/23	5.155	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	FHLB		12/01/23	5.255	50,000			
	DN	IFC		12/01/23	5.260	50,000			
	DN	IFC		12/01/23	5.260	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/31/23	PURCHASES (Continued)								
	DN	FHLB		02/09/24	5.250	50,000			
	DN	FHLB		02/09/24	5.250	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	DN	FHLMC		03/29/24	5.090	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.260	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		01/11/24	5.265	50,000			
	TR	BILL		07/11/24	5.098	50,000			
	TR	BILL		07/11/24	5.098	50,000			
	TR	BILL		07/11/24	5.100	50,000			
	TR	BILL		07/11/24	5.100	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.887	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.889	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	TR	NOTE	4.750	07/31/25	4.937	50,000			
	YCD	DNB	5.300	09/01/23	5.300	50,000			
	YCD	DNB	5.300	09/01/23	5.300	50,000			
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000			
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000			
	YCD	SVENSKA	5.450	11/01/23	5.450	50,000			
	YCD	SVENSKA	5.450	11/01/23	5.450	50,000			
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000			
	YCD	SUMITOMO	5.430	11/08/23	5.430	50,000			
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000			
	YCD	SUMI TRUST	5.580	11/08/23	5.580	50,000			
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000			
	YCD	RB CANADA	5.830	03/27/24	5.830	50,000			
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000			
	YCD	NATIXIS	6.000	07/01/24	6.000	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	05/31/23	5.150	8,000,000.00	08/30/23
New Omni Bank, N.A.	03/17/23	4.350	30,000,000.00	09/15/23
New Omni Bank, N.A.	04/13/23	4.780	9,000,000.00	10/12/23
New Omni Bank, N.A.	05/18/23	5.010	15,000,000.00	11/16/23
BREA				
American First Credit Union	03/08/23	4.980	27,000,000.00	09/06/23
American First Credit Union	03/24/23	4.740	23,000,000.00	09/22/23
Pacific Western Bank	04/19/23	4.900	90,000,000.00	10/18/23
DIAMOND BAR				
Prospectors Federal Credit Union	03/02/23	4.990	2,000,000.00	08/31/23
DOWNEY				
Financial Partners Credit Union	07/06/23	5.240	10,000,000.00	10/05/23
Financial Partners Credit Union	07/27/23	5.370	20,000,000.00	10/26/23
EL CENTRO				
Community Valley Bank	03/02/23	4.950	5,000,000.00	08/31/23
EL MONTE				
Cathay Bank	02/16/23	4.880	50,000,000.00	08/17/23
Cathay Bank	02/22/23	4.880	100,000,000.00	08/23/23
Cathay Bank	03/16/23	4.770	25,000,000.00	09/14/23
Cathay Bank	05/11/23	4.960	125,000,000.00	11/09/23
FRESNO				
FFB (FKA Fresno First Bank)	04/06/23	4.630	2,000,000.00	10/05/23
FOLSOM				
Safe Credit Union	05/31/23	5.230	1,000,000.00	11/29/23
GARDEN GROVE				
US Metro Bank	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
HUNTINGTON BEACH				
Nuvision Federal Credit Union	04/06/23	4.670	25,000,000.00	10/05/23

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>
IRVINE				
CommerceWest Bank	04/06/23	4.630	30,000,000.00	10/05/23
CommerceWest Bank	04/21/23	4.900	5,000,000.00	10/20/23
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
First Foundation Bank	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	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
Pacific Premier Bank	07/06/23	5.260	50,000,000.00	01/04/24
LODI				
Farmers & Merchants Bank of Central CA	04/05/23	4.710	3,000,000.00	10/04/23
LOS ANGELES				
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	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
Hanmi Bank	07/12/23	5.310	20,000,000.00	01/10/24
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>
OAKLAND				
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
ONTARIO				
Citizens Business Bank	05/25/23	5.230	50,000,000.00	08/24/23
PALOS VERDES ESTATES				
Malaga Bank F.S.B.	07/06/23	5.240	5,000,000.00	01/04/24
Malaga Bank F.S.B.	07/14/23	5.270	46,000,000.00	01/12/24
PASADENA				
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
American Plus Bank, N.A.	07/21/23	5.250	14,000,000.00	01/19/24
East West Bank	07/06/23	5.240	50,000,000.00	01/04/24
East West Bank	07/12/23	5.290	175,000,000.00	01/10/24
East West Bank	07/28/23	5.310	75,000,000.00	01/26/24
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
Wescom Central Credit Union	07/13/23	5.330	50,000,000.00	10/12/23
Wescom Central Credit Union	07/14/23	5.310	25,000,000.00	10/13/23
PORTERVILLE				
Bank of The Sierra	06/08/23	5.210	5,000,000.00	09/07/23
REDDING				
Cornerstone Community Bank	02/10/23	4.790	8,500,000.00	08/11/23
Cornerstone Community Bank	04/19/23	4.890	9,000,000.00	10/18/23
REDWOOD CITY				
Provident Credit Union	02/09/23	4.810	20,000,000.00	08/10/23
Provident Credit Union	02/16/23	4.900	20,000,000.00	08/17/23
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY (Continued)				
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
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
ROWLAND HEIGHTS				
First General Bank	07/05/23	5.160	1,000,000.00	10/04/23
ROSEMEAD				
Pacific Alliance Bank	07/05/23	5.180	4,000,000.00	10/04/23
ROSEVILLE				
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
Five Star Bank	07/13/23	5.310	75,000,000.00	01/11/24
SACRAMENTO				
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
River City Bank	07/13/23	5.330	50,000,000.00	01/11/24
SAN DIEGO				
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.	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
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
California Coast Credit Union	02/15/23	4.810	1,000,000.00	08/16/23
Mission Federal Credit Union	07/05/23	5.270	50,000,000.00	01/04/24
SAN FRANCISCO				
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	07/05/23	5.210	15,000,000.00	10/04/23
Mission National Bank	07/20/23	5.310	5,000,000.00	10/19/23

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN JOSE				
Meriwest Credit Union	05/10/23	4.930	10,000,000.00	11/08/23
Meriwest Credit Union	07/13/23	5.340	10,000,000.00	01/11/24
Meriwest Credit Union	07/26/23	5.310	25,000,000.00	01/24/24
Technology Credit Union	05/18/23	5.120	50,000,000.00	08/17/23
Technology Credit Union	03/02/23	4.980	100,000,000.00	08/31/23
Technology Credit Union	04/07/23	4.640	100,000,000.00	10/06/23
Technology Credit Union	05/04/23	4.860	50,000,000.00	11/02/23
SANTA ANA				
Banc of California, N.A.	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
Banc of California, N.A.	07/13/23	5.330	75,000,000.00	01/11/24
Banc of California, N.A.	07/19/23	5.290	75,000,000.00	01/17/24
SANTA ROSA				
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
Poppy Bank	07/12/23	5.320	50,000,000.00	01/10/24
Poppy Bank	07/20/23	5.310	70,000,000.00	01/18/24
SUN VALLEY				
Mission Valley Bank	02/01/23	4.680	10,000,000.00	08/02/23
VACAVILLE				
Travis Credit Union	03/10/23	5.120	100,000,000.00	09/08/23
Travis Credit Union	04/13/23	4.830	50,000,000.00	10/12/23
Travis Credit Union	05/12/23	4.930	50,000,000.00	11/09/23
Travis Credit Union	05/17/23	4.980	25,000,000.00	11/15/23
WALNUT CREEK				
Mechanics Bank	06/01/23	5.250	1,000,000.00	11/30/23
WATSONVILLE				
Santa Cruz County Bank	05/11/23	4.980	10,000,000.00	11/09/23
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
TOTAL TIME DEPOSITS JULY 2023			5,208,000,000.00	

BANK DEMAND DEPOSITS
JULY 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	\$	790,708	\$	725,000	\$	3,232,212
2		790,708		725,000		3,232,212
3		837,581		775,000		1,451,763
4		837,581		775,000		2,443,220
5		775,762		825,000		2,282,267
6		894,329		1,100,000		2,443,220
7		845,875		1,070,000		2,926,601
8		845,875		1,070,000		2,926,601
9		845,875		1,070,000		2,926,601
10		931,550		1,005,000		2,392,436
11		808,509		1,055,000		962,794
12		909,725		1,055,000		4,802,980
13		895,321		1,055,000		1,509,665
14		911,168		1,025,000		3,637,392
15		911,168		1,025,000		3,637,392
16		911,168		1,025,000		2,864,499
17		954,705		1,150,000		1,089,848
18		937,390		1,095,000		1,755,022
19		918,806		1,095,000		2,944,080
20		835,431		1,095,000		2,193,137
21		941,059		1,145,000		2,842,614
22		941,059		1,145,000		2,842,614
23		941,059		1,145,000		2,842,614
24		942,817		1,145,000		2,371,091
25		983,994		1,145,000		2,354,038
26		952,634		1,135,000		2,351,597
27		924,960		1,100,000		2,847,762
28		947,643		1,135,000		3,022,318
29		947,643		1,135,000		3,022,318
30		947,643		1,135,000		3,022,318
31		1,009,169		1,205,000		872,673
AVERAGE DOLLAR DAYS		\$898,997 <u>a/</u>		\$1,044,677 <u>b/</u>		

a/ The prescribed bank balance for July was \$ 229,245.00. This consisted of \$148,476.00 in compensating balances for services, balances for uncollected funds of \$81,322.00 and a deduction of \$553.00 for July 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**

1889

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on July 19, 2023, has determined and designated the amount of money available for deposit and investment as of July 13, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 148,000,000

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:

	From	To	Transactions	In Securities (GC section 16430)	Time Deposits in Various Financial Institutions (GC sections 16503a and 16602)	Estimated Total
(1)	7/17/2023	7/21/2023	\$ 326,100,000	\$ (13,378,900,000)	\$ 5,208,000,000	\$ (8,170,900,000)
(2)	7/24/2023	7/28/2023	\$ (3,402,500,000)	\$ (16,781,400,000)	\$ 5,208,000,000	\$ (11,573,400,000)
(3)	7/31/2023	8/4/2023	\$ 1,404,200,000	\$ (15,377,200,000)	\$ 5,208,000,000	\$ (10,169,200,000)
(4)	8/7/2023	8/11/2023	\$ (20,400,000)	\$ (15,397,600,000)	\$ 5,208,000,000	\$ (10,189,600,000)
(5)	8/14/2023	8/18/2023	\$ (930,400,000)	\$ (16,328,000,000)	\$ 5,208,000,000	\$ (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 \$ 148,000,000.

Dated: July 19, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

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

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
09/01/23	FEDERAL HOME LOAN BANKS	1092918351	FHLBANKS D NOTE 12/01/23	5.329	12/01/23	98.653	\$50,000,000.00	\$49,326,473.61	\$0.00
09/15/23	FEDERAL HOME LOAN MORTGAGE CORP	1089879325	FREDDIE MAC 6.000 09/15/27 '24 MTN	6.000	09/15/27	100.000	\$25,000,000.00	\$25,000,000.00	\$0.00
PSI Non-Trading Total							\$75,000,000.00	\$74,326,473.61	\$0.00
Grand Total							\$75,000,000.00	\$74,326,473.61	\$0.00