



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

HILDA L. SOLIS
First District

HOLLY J. MITCHELL
Second District


LINDSEY P. HORVATH
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

October 31, 2023

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF SEPTEMBER 2023

The Report of Investments for the month of September 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 September 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 30, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 09/30/23		
At Cost	\$ 49,820,778,613	\$ 306,612,642
At Market	\$ 46,824,610,075	\$ 277,993,344
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit United States Government and Agency Obligations	4.62%	0.00%
Bankers Acceptances	72.10%	85.63%
Commercial Paper	0.00%	0.00%
Municipal Obligations	23.20%	0.00%
Corporate and Deposit Notes	0.06%	0.81%
Repurchase Agreements	0.02%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.56%
1-60 days	33.04%	1.69%
61 days-1 year	22.95%	26.60%
Over 1 year	44.01%	71.71%
Weighted Average Days to Maturity	805	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 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 September 30, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	23.20%
Corporate and Deposit Notes	A-1+	P-1	-	0.02%
Municipals:				
Los Angeles County Securities	AAA	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.62%
U.S. Agency Securities	AA+	Aaa	AAA	51.47%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.71%
U.S. Treasury Bills	AA+	Aaa	AAA	14.92%
				100.00%
 <u>SPI</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%
				100.00%

POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2023

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 09/30/23	\$ 49,820,778,613
Market Value at 09/30/23	\$ 46,824,610,075
Average Daily Balance	\$ 47,932,824,799
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	\$ 152,088,674
Earnings for the Past 12 Months	\$ 1,741,022,109
Earnings Rate for the Month	3.85%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 26,843,936.93
Bank of Montreal (formerly Bank of the West) - Concentration	\$ 109,301,822.44 (A)
Citibank - Concentration	\$ 1,845.57
JP Morgan Chase - Concentration	\$ 100,387,017.08 (B)
US Bank (formerly Union Bank) - Concentration	\$ -
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 236,534,622.02</u></u>

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

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

TREASURER'S ACTIVITY FOR SEPTEMBER 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 September 2023

Total Deposits	\$	6,885,437,633.47
Total Disbursements	\$	6,182,779,001.34
Discretionary Funds Liquidity Withdrawal Ratio:		
As of September 30, 2023		2.16

Six-Month Cash Availability Projection:

Month	Investment	Deposits	Disbursements	Cumulative
	Maturities			Available Cash
October	\$ 9,435,390,000.00	\$ 6,966,100,000.00	\$ 6,337,500,000.00	\$ 10,063,990,000.00
November	\$ 7,295,201,000.00	\$ 8,943,500,000.00	\$ 6,268,100,000.00	\$ 20,034,591,000.00
December	\$ 5,505,910,000.00	\$ 12,973,300,000.00	\$ 7,885,000,000.00	\$ 30,628,801,000.00
January	\$ 4,016,838,000.00	\$ 4,804,200,000.00	\$ 8,168,800,000.00	\$ 31,281,039,000.00
February	\$ 290,000,000.00	\$ 4,928,000,000.00	\$ 6,088,400,000.00	\$ 30,410,639,000.00
March	\$ 450,000,000.00	\$ 7,058,000,000.00	\$ 6,738,600,000.00	\$ 31,180,039,000.00

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 September 2023, the Treasurer placed \$161.63 million in the Bank of Montreal (formerly Bank of the West) Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of Montreal (formerly 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 SEPTEMBER 2023
COMPLIANCE REPORT

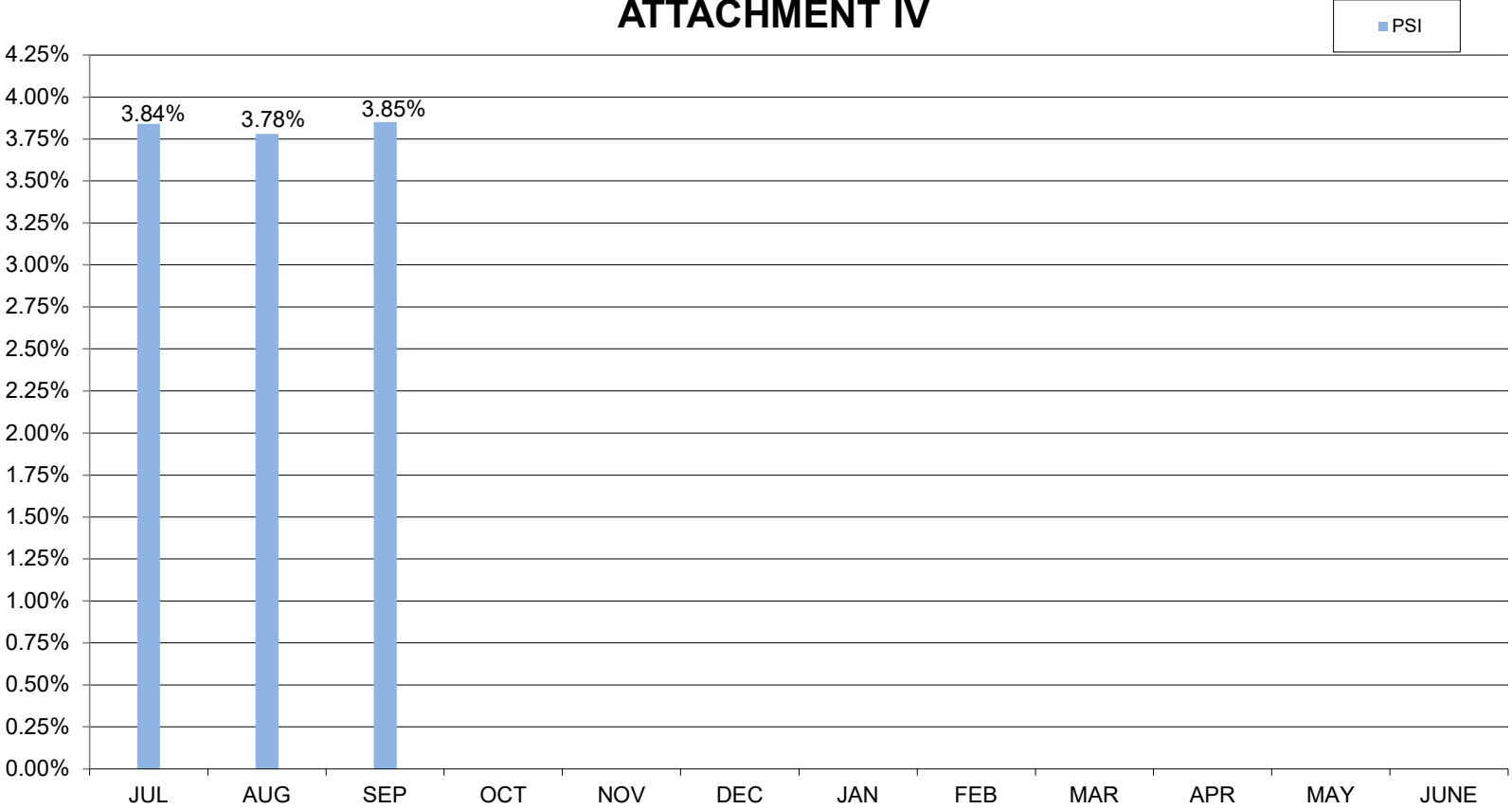
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2023

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
9/1/2023	\$	48,705,868,731.30	\$	306,590,174.90
9/2/2023		48,709,289,726.33		306,590,949.62
9/3/2023		48,712,710,721.36		306,591,724.36
9/4/2023		48,716,131,716.39		306,592,499.09
9/5/2023		48,062,337,842.80		306,593,273.82
9/6/2023		47,862,976,024.02		306,594,048.55
9/7/2023		47,807,364,896.48		306,594,823.29
9/8/2023		47,477,825,708.80		306,595,598.02
9/9/2023		47,481,095,528.23		306,596,372.74
9/10/2023		47,484,365,347.67		306,597,147.48
9/11/2023		47,348,853,016.33		306,597,922.21
9/12/2023		47,359,302,379.20		306,598,696.94
9/13/2023		47,723,391,056.63		306,599,471.67
9/14/2023		47,787,320,656.51		306,600,246.39
9/15/2023		47,497,355,268.07		306,601,021.13
9/16/2023		47,500,635,133.92		306,601,795.86
9/17/2023		47,503,914,999.77		306,602,570.59
9/18/2023		47,284,000,664.23		306,603,345.31
9/19/2023		47,277,308,843.12		306,604,120.05
9/20/2023		47,110,270,497.96		306,604,894.77
9/21/2023		47,066,520,940.92		306,605,669.52
9/22/2023		46,934,047,693.98		306,606,444.25
9/23/2023		46,937,268,178.48		306,607,218.98
9/24/2023		46,940,488,662.99		306,607,993.71
9/25/2023		47,789,304,036.05		306,608,768.43
9/26/2023		47,669,059,022.97		306,609,543.17
9/27/2023		49,731,351,401.52		306,610,317.90
9/28/2023		49,866,460,642.67		306,611,092.63
9/29/2023		49,817,146,005.82		306,611,867.35
9/30/2023		49,820,778,613.33		306,612,642.09
	\$	<u>47,932,824,798.60</u>	\$	<u>306,601,408.49</u>

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

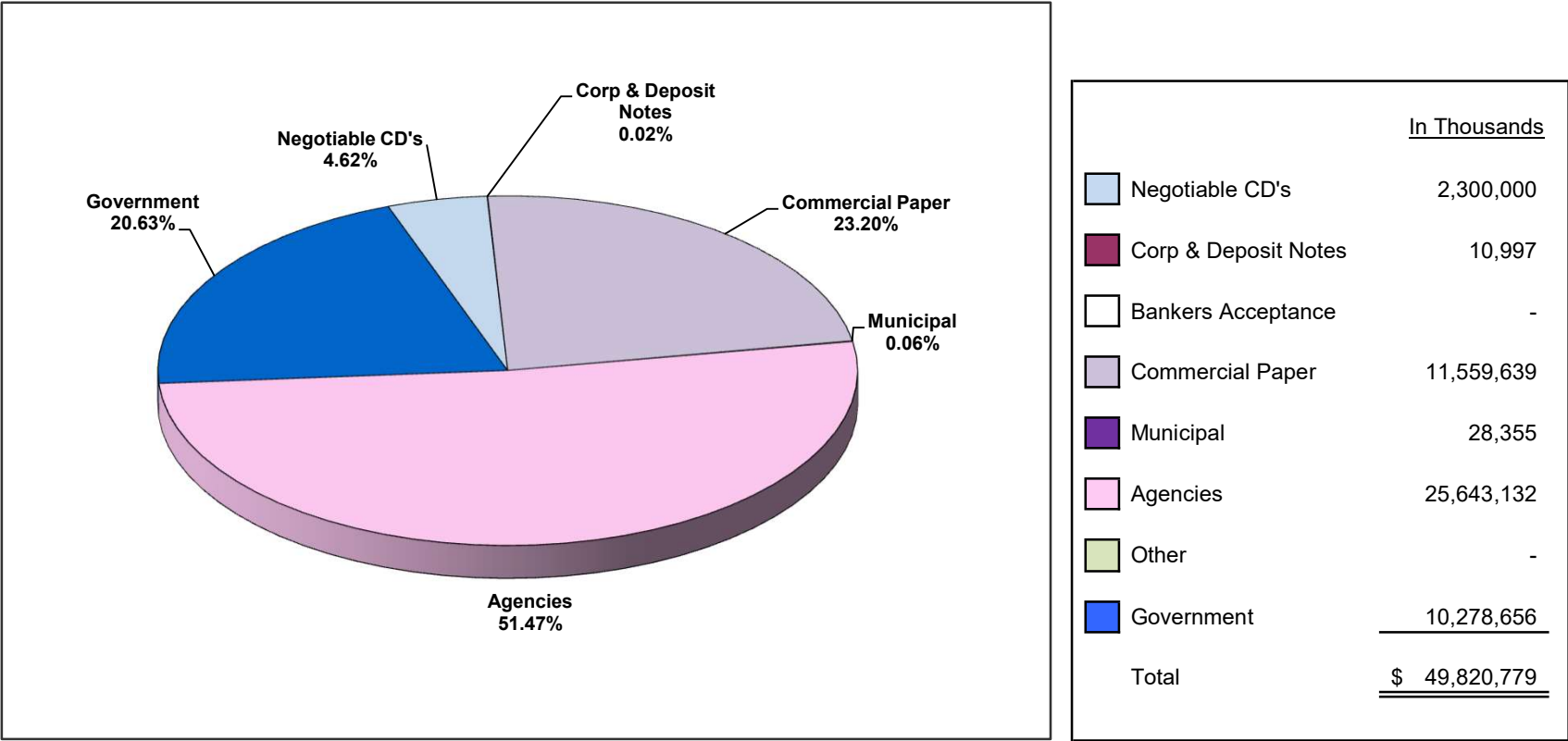


LOS ANGELES COUNTY TREASURER
 PSI COMPOSITION
 AS OF SEPTEMBER 30, 2023
 ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.69%	
Los Angeles County and Related Entities	39.97%	
Consolidated Sanitation Districts		1.09%
Metropolitan Transportation Authority		1.41%
Miscellaneous Agencies Pooled Investments		1.18%
South Coast Air Quality Management District		2.50%
Miscellaneous		0.01%
Subtotal	<u>93.66%</u>	<u>6.19%</u>
County Bond Proceeds and Repayment Funds		0.15%
Grand Total	<u>93.66%</u>	<u>6.34%</u>

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1089879325	FREDDIE MAC 6.000 09/15/27 '24 MTN	09/15/2023	09/15/2027	6.00000	25,000,000.00	25,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1092918351	FHLBANKS D NOTE 12/01/23	09/01/2023	12/01/2023	5.32900	50,000,000.00	49,326,473.61	0.00	BANCROFT CAPITAL, LLC
NTRD	1095865300	FEDERAL FARM D NOTE 12/12/23	09/05/2023	12/12/2023	5.31000	50,000,000.00	49,277,250.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1096587930	FEDERAL FARM D NOTE 01/02/24	09/06/2023	01/02/2024	5.29000	50,000,000.00	49,133,027.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1097353898	FHLBANKS D NOTE 11/15/23	09/07/2023	11/15/2023	5.27500	50,000,000.00	49,494,479.17	0.00	PIPER SANDLER COMPANIES
NTRD	1098031065	FANNIE MAE D NOTE 11/15/23	09/08/2023	11/15/2023	5.20500	50,000,000.00	49,508,416.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1099207796	FANNIE MAE D NOTE 11/15/23	09/11/2023	11/15/2023	5.21000	50,000,000.00	49,529,652.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1099207799	FHLBANKS D NOTE 11/22/23	09/11/2023	11/22/2023	5.28500	26,519,000.00	26,238,694.17	0.00	BANCROFT CAPITAL, LLC
NTRD	1099833809	FHLBANKS D NOTE 11/01/23	09/12/2023	11/01/2023	5.24000	50,000,000.00	49,636,111.11	0.00	UBS SECURITIES LLC
NTRD	1099833810	FHLBANKS D NOTE 01/10/24	09/13/2023	01/10/2024	5.32400	50,000,000.00	49,120,061.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1099833811	FHLBANKS D NOTE 11/22/23	09/12/2023	11/22/2023	5.29000	50,000,000.00	49,478,347.22	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1099833812	FEDERAL FARM D NOTE 01/03/24	09/13/2023	01/03/2024	5.31000	50,000,000.00	49,174,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1099833815	FHLBANKS D NOTE 11/01/23	09/12/2023	11/01/2023	5.24000	12,274,000.00	12,184,672.56	0.00	UBS SECURITIES LLC
NTRD	1099833818	FHLBANKS D NOTE 11/22/23	09/12/2023	11/22/2023	5.29000	50,000,000.00	49,478,347.22	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1100459082	FANNIE MAE D NOTE 12/01/23	09/13/2023	12/01/2023	5.21500	50,000,000.00	49,427,798.61	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1101832220	FHLBANKS D NOTE 12/04/23	09/15/2023	12/04/2023	5.29500	31,104,000.00	30,738,009.60	0.00	BANCROFT CAPITAL, LLC
NTRD	1101839811	FREDDIE MAC 5.700 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.70000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1103463496	FREDDIE MAC 5.755 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.75500	50,000,000.00	50,000,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1103469055	FREDDIE MAC 5.750 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.75000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1104221927	FANNIE MAE D NOTE 12/01/23	09/19/2023	12/01/2023	5.21000	50,000,000.00	49,471,763.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1104221929	FANNIE MAE D NOTE 12/01/23	09/19/2023	12/01/2023	5.21000	50,000,000.00	49,471,763.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1104221931	FHLBANKS D NOTE 12/20/23	09/20/2023	12/20/2023	5.32000	50,000,000.00	49,327,611.11	0.00	PIPER SANDLER COMPANIES
NTRD	1104221932	FHLBANKS D NOTE 12/20/23	09/20/2023	12/20/2023	5.32000	50,000,000.00	49,327,611.11	0.00	PIPER SANDLER COMPANIES
NTRD	1104221933	FHLBANKS D NOTE 12/20/23	09/20/2023	12/20/2023	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1104221934	FHLBANKS D NOTE 12/20/23	09/20/2023	12/20/2023	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1104833997	FEDERAL FARM 5.200 09/25/26 '25	09/25/2023	09/25/2026	5.20000	25,000,000.00	25,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1104833999	FEDERAL FARM 5.200 09/25/26 '25	09/25/2023	09/25/2026	5.20000	25,000,000.00	25,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1105713695	FHLBANKS D NOTE 12/22/23	09/22/2023	12/22/2023	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1105713696	FHLBANKS D NOTE 12/22/23	09/22/2023	12/22/2023	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1105717474	FREDDIE MAC 5.500 03/25/27 '25 MTN	09/25/2023	03/25/2027	5.50000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1105717475	FREDDIE MAC 5.860 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.86000	50,000,000.00	50,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1105717476	FREDDIE MAC 5.860 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.86000	50,000,000.00	50,000,000.00	0.00	INSPEREX LLC
NTRD	1105717477	FREDDIE MAC 5.850 09/27/27 '24 MTN	09/27/2023	09/27/2027	5.85000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1106460614	FHLBANKS D NOTE 12/20/23	09/22/2023	12/20/2023	5.29000	50,000,000.00	49,346,097.22	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1106460615	FHLBANKS D NOTE 12/20/23	09/22/2023	12/20/2023	5.29000	50,000,000.00	49,346,097.22	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1107258725	FHLBANKS D NOTE 12/06/23	09/25/2023	12/06/2023	5.27000	50,000,000.00	49,473,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1108572497	FREDDIE MAC D NOTE 10/23/23	09/26/2023	10/23/2023	5.20000	14,305,000.00	14,249,210.50	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1108572500	FHLBANKS D NOTE 10/11/23	09/26/2023	10/11/2023	5.25000	50,000,000.00	49,890,625.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1108572503	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1108572504	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1108572506	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1108572508	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1108572509	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1108572510	FREDDIE MAC D NOTE 10/23/23	09/26/2023	10/23/2023	5.20000	50,000,000.00	49,805,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1108572511	FHLBANKS D NOTE 01/24/24	09/27/2023	01/24/2024	5.33200	50,000,000.00	49,118,738.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1108572514	FHLBANKS D NOTE 10/11/23	09/26/2023	10/11/2023	5.25000	50,000,000.00	49,890,625.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1108577827	FREDDIE MAC 6.020 09/27/28 '24 MTN	09/27/2023	09/27/2028	6.02000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1109093608	FANNIE MAE D NOTE 09/29/23 MATD	09/27/2023	09/29/2023	5.22999	8,322,000.00	8,319,582.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1109093612	FANNIE MAE D NOTE 09/29/23 MATD	09/27/2023	09/29/2023	5.23000	50,000,000.00	49,985,472.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1109093624	FANNIE MAE D NOTE 10/23/23	09/27/2023	10/23/2023	5.21500	50,000,000.00	49,811,680.56	0.00	MIZUHO SECURITIES USA LLC
NTRD	1109093629	FANNIE MAE D NOTE 10/23/23	09/27/2023	10/23/2023	5.21500	50,000,000.00	49,811,680.56	0.00	MIZUHO SECURITIES USA LLC

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NTRD	1109719531	FEDERAL FARM D NOTE 03/01/24	09/28/2023	03/01/2024	5.30000	50,000,000.00	48,859,027.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1109719536	FHLBANKS D NOTE 12/15/23	09/28/2023	12/15/2023	5.30000	28,135,000.00	27,811,916.42	0.00	GREAT PACIFIC SECURITIES
NTRD	1110445140	FHLBANKS D NOTE 10/02/23 MATD	09/29/2023	10/02/2023	5.20000	50,000,000.00	49,978,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445141	FHLBANKS D NOTE 12/13/23	09/29/2023	12/13/2023	5.28000	50,000,000.00	49,450,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1110445142	FHLBANKS D NOTE 12/29/23	09/29/2023	12/29/2023	5.33500	50,000,000.00	49,325,715.28	0.00	BARCLAYS CAPITAL INC
NTRD	1110445143	FHLBANKS D NOTE 12/29/23	09/29/2023	12/29/2023	5.33500	25,000,000.00	24,662,857.64	0.00	BARCLAYS CAPITAL INC
NTRD	1110445149	FHLBANKS D NOTE 10/02/23 MATD	09/29/2023	10/02/2023	5.20000	50,000,000.00	49,978,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445152	FHLBANKS D NOTE 10/02/23 MATD	09/29/2023	10/02/2023	5.20000	50,000,000.00	49,978,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445154	FHLBANKS D NOTE 12/13/23	09/29/2023	12/13/2023	5.28000	50,000,000.00	49,450,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1110445158	FHLBANKS D NOTE 10/02/23 MATD	09/29/2023	10/02/2023	5.20000	50,000,000.00	49,978,333.33	0.00	J.P. MORGAN SECURITIES LLC
AGENCIES TOTAL							2,770,659,000.00	2,745,768,890.11	0.00
NTRD	1096587931	BMO CHICAGO 5.540 12/20/23	09/08/2023	12/20/2023	5.54000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1096587932	BNP PARIBAS NY 5.490 12/15/23	09/06/2023	12/15/2023	5.49000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1097366051	NORDEA BK NY 5.400 12/15/23	09/07/2023	12/15/2023	5.40000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1099833813	CREDIT AGRI NY 5.500 12/15/23	09/12/2023	12/15/2023	5.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1104223728	DNB NEW YORK 5.420 12/20/23	09/19/2023	12/20/2023	5.42000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1106471363	BMO CHICAGO 5.810 04/19/24	09/22/2023	04/19/2024	5.81000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1108572501	SVNSKA HNDLSB NY 5.490 12/29/23	09/26/2023	12/29/2023	5.49000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1108577828	ROYAL BK CA NYBR 5.860 06/20/24	09/27/2023	06/20/2024	5.86000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1109093614	DNB NEW YORK 5.430 12/29/23	09/27/2023	12/29/2023	5.43000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL							450,000,000.00	450,000,000.00	0.00
NTRD	1094441543	CREDIT AGRI NY 09/05/23 MATD	09/01/2023	09/05/2023	5.27000	49,833,000.00	49,803,820.01	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1094460686	CANCARA ASSETSEC 11/01/23	09/01/2023	11/01/2023	5.40000	50,000,000.00	49,542,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1095865298	ATLANTIC AST SEC 12/01/23	09/05/2023	12/01/2023	5.46000	27,839,000.00	27,471,664.40	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1095865299	NATIXIS NY 12/15/23	09/05/2023	12/15/2023	5.39000	50,000,000.00	49,243,902.78	0.00	BLAYLOCK VAN, LLC
NTRD	1095956375	MONT BLANC CAPTL 12/04/23	09/05/2023	12/04/2023	5.49000	48,138,000.00	47,477,305.95	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1096579438	PROCTER GAMBLE 12/01/23	09/06/2023	12/01/2023	5.34000	50,000,000.00	49,362,166.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1096579439	ATLANTIC AST SEC 12/01/23	09/06/2023	12/01/2023	5.47000	22,161,000.00	21,871,417.29	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1096587929	FAYETE AST SECUR 01/05/24	09/06/2023	01/05/2024	5.53000	50,000,000.00	49,070,652.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1097366048	PROCTER GAMBLE 12/05/23	09/07/2023	12/05/2023	5.35000	49,000,000.00	48,351,906.94	0.00	BARCLAYS CAPITAL INC
NTRD	1097366049	PROCTER GAMBLE 01/05/24	09/08/2023	01/05/2024	5.37000	50,000,000.00	49,112,458.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1097366050	OLD LINE FDG 12/20/23	09/11/2023	12/20/2023	5.44000	50,000,000.00	49,244,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1097366052	FAYETE AST SECUR 12/06/23	09/07/2023	12/06/2023	5.48000	50,000,000.00	49,315,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1097366053	FAYETE AST SECUR 12/05/23	09/07/2023	12/05/2023	5.49000	45,477,000.00	44,859,763.42	0.00	GREAT PACIFIC SECURITIES
NTRD	1097366054	CHARIOT FUNDING 11/08/23	09/07/2023	11/08/2023	5.43000	50,000,000.00	49,532,416.67	0.00	BLAYLOCK VAN, LLC
NTRD	1097366055	ATLANTIC AST SEC 11/08/23	09/07/2023	11/08/2023	5.41000	50,000,000.00	49,534,138.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1098026949	FAYETE AST SECUR 12/05/23	09/08/2023	12/05/2023	5.46000	20,325,000.00	20,053,729.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1098031063	CANCARA ASSETSEC 12/15/23	09/08/2023	12/15/2023	5.45000	50,000,000.00	49,258,194.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1098031064	CANCARA ASSETSEC 12/15/23	09/08/2023	12/15/2023	5.45000	50,000,000.00	49,258,194.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1099207793	OLD LINE FDG 01/10/24	09/12/2023	01/10/2024	5.47000	50,000,000.00	49,088,333.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1099207797	TOYOTA MOTOR CRD 12/18/23	09/11/2023	12/18/2023	5.44000	50,000,000.00	49,259,555.56	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1099207798	SHEFFIELD RECEIV 11/17/23	09/11/2023	11/17/2023	5.43000	50,000,000.00	49,494,708.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1099207800	MONT BLANC CAPTL 01/11/24	09/11/2023	01/11/2024	5.51000	38,182,000.00	37,469,036.00	0.00	BLAYLOCK VAN, LLC
NTRD	1099833814	CRC FUNDING 01/08/24	09/12/2023	01/08/2024	5.50000	50,000,000.00	49,098,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1099833816	JUPITER SECU 11/10/23	09/12/2023	11/10/2023	5.43000	50,000,000.00	49,555,041.67	0.00	BLAYLOCK VAN, LLC
NTRD	1099833817	CHARIOT FUNDING 11/10/23	09/12/2023	11/10/2023	5.42000	50,000,000.00	49,555,861.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1100468273	THUNDER BAY FDG 01/08/24	09/15/2023	01/08/2024	5.49000	50,000,000.00	49,123,125.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1100468274	MICROSOFT 12/20/23	09/13/2023	12/20/2023	5.33000	50,000,000.00	49,274,527.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1100468275	MICROSOFT 12/20/23	09/13/2023	12/20/2023	5.33000	50,000,000.00	49,274,527.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1100468276	MICROSOFT 12/15/23	09/13/2023	12/15/2023	5.33000	50,000,000.00	49,311,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1100468277	MICROSOFT 12/15/23	09/13/2023	12/15/2023	5.33000	50,000,000.00	49,311,541.67	0.00	J.P. MORGAN SECURITIES LLC

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NTRD	1100468278	JOHNSON&JOHNSON 12/20/23	09/13/2023	12/20/2023	5.31000	50,000,000.00	49,277,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1100468279	JOHNSON&JOHNSON 12/20/23	09/13/2023	12/20/2023	5.31000	50,000,000.00	49,277,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1100468280	JOHNSON&JOHNSON 12/15/23	09/13/2023	12/15/2023	5.31000	50,000,000.00	49,314,125.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1100468281	JOHNSON&JOHNSON 12/15/23	09/13/2023	12/15/2023	5.31000	50,000,000.00	49,314,125.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1100468282	CRC FUNDING 01/12/24	09/13/2023	01/12/2024	5.50000	50,000,000.00	49,075,694.44	0.00	BLAYLOCK VAN, LLC
NTRD	1100468283	CAFCO 01/10/24	09/13/2023	01/10/2024	5.49000	50,000,000.00	49,092,625.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1100468284	AUTOBAHN FUND 11/10/23	09/13/2023	11/10/2023	5.36000	30,000,000.00	29,740,933.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1101040795	MICROSOFT 12/01/23	09/14/2023	12/01/2023	5.31000	50,000,000.00	49,424,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1101040796	MICROSOFT 12/20/23	09/15/2023	12/20/2023	5.33000	50,000,000.00	49,289,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1101040797	MICROSOFT 12/20/23	09/15/2023	12/20/2023	5.33000	50,000,000.00	49,289,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1101040801	MICROSOFT 12/04/23	09/14/2023	12/04/2023	5.32000	50,000,000.00	49,401,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1101040803	OLD LINE FDG 01/08/24	09/14/2023	01/08/2024	5.47000	50,000,000.00	49,118,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1101832217	JOHNSON&JOHNSON 12/20/23	09/15/2023	12/20/2023	5.30000	25,000,000.00	24,646,666.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1101832218	MICROSOFT 12/18/23	09/15/2023	12/18/2023	5.33000	50,000,000.00	49,304,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1101832219	JOHNSON&JOHNSON 12/20/23	09/15/2023	12/20/2023	5.31000	50,000,000.00	49,292,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1101832221	MICROSOFT 12/18/23	09/15/2023	12/18/2023	5.33000	50,000,000.00	49,304,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1101832222	JOHNSON&JOHNSON 12/20/23	09/15/2023	12/20/2023	5.30000	50,000,000.00	49,293,333.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1101839810	ATLANTIC AST SEC 12/15/23	09/15/2023	12/15/2023	5.46000	50,000,000.00	49,309,916.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1101839812	JOHNSON&JOHNSON 12/18/23	09/15/2023	12/18/2023	5.31000	50,000,000.00	49,306,750.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1103469051	PROCTER GAMBLE 01/02/24	09/18/2023	01/02/2024	5.34000	50,000,000.00	49,213,833.33	0.00	BLAYLOCK VAN, LLC
NTRD	1103469052	MICROSOFT 01/04/24	09/18/2023	01/04/2024	5.33000	50,000,000.00	49,200,500.00	0.00	BARCLAYS CAPITAL INC
NTRD	1103469053	MICROSOFT 01/04/24	09/18/2023	01/04/2024	5.33000	50,000,000.00	49,200,500.00	0.00	BARCLAYS CAPITAL INC
NTRD	1103469054	MICROSOFT 01/02/24	09/18/2023	01/02/2024	5.33000	50,000,000.00	49,215,305.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1104221926	MICROSOFT 12/04/23	09/19/2023	12/04/2023	5.32000	50,000,000.00	49,438,444.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1104221928	PROCTER GAMBLE 01/10/24	09/19/2023	01/10/2024	5.35000	50,000,000.00	49,160,347.22	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1104221930	MICROSOFT 01/02/24	09/19/2023	01/02/2024	5.34000	50,000,000.00	49,221,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1104221935	SHEFFIELD RECEIV 12/20/23	09/19/2023	12/20/2023	5.51000	50,000,000.00	49,295,944.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1104833998	MICROSOFT 12/01/23	09/20/2023	12/01/2023	5.32000	50,000,000.00	49,468,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1104834000	MICROSOFT 12/04/23	09/20/2023	12/04/2023	5.32000	50,000,000.00	49,445,833.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1104834278	FAYETE AST SECUR 12/20/23	09/20/2023	12/20/2023	5.47000	11,124,000.00	10,970,189.07	0.00	BLAYLOCK VAN, LLC
NTRD	1104834279	FAYETE AST SECUR 12/20/23	09/20/2023	12/20/2023	5.47000	50,000,000.00	49,308,652.78	0.00	BLAYLOCK VAN, LLC
NTRD	1104834280	FAYETE AST SECUR 12/20/23	09/20/2023	12/20/2023	5.46000	30,000,000.00	29,585,950.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1105713697	SHEFFIELD RECEIV 12/18/23	09/21/2023	12/18/2023	5.49000	50,000,000.00	49,329,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1105717472	MICROSOFT 12/06/23	09/21/2023	12/06/2023	5.33000	50,000,000.00	49,437,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1105717473	CANCARA ASSETSEC 12/21/23	09/21/2023	12/21/2023	5.45000	50,000,000.00	49,311,180.56	0.00	BLAYLOCK VAN, LLC
NTRD	1106460618	ATLANTIC AST SEC 01/23/24	09/22/2023	01/23/2024	5.52000	49,000,000.00	48,075,860.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1106471358	MONT BLANC CAPTL 01/22/24	09/25/2023	01/22/2024	5.53000	50,000,000.00	49,086,013.89	0.00	BLAYLOCK VAN, LLC
NTRD	1106471359	OLD LINE FDG 01/19/24	09/27/2023	01/19/2024	5.48000	50,000,000.00	49,132,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1106471360	OLD LINE FDG 01/19/24	09/27/2023	01/19/2024	5.48000	50,000,000.00	49,132,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1106471361	CANCARA ASSETSEC 12/20/23	09/25/2023	12/20/2023	5.45000	50,000,000.00	49,349,027.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1106471362	MICROSOFT 12/07/23	09/22/2023	12/07/2023	5.33000	50,000,000.00	49,437,388.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1106471364	CAFCO 01/23/24	09/22/2023	01/23/2024	5.51000	50,000,000.00	49,058,708.33	0.00	BLAYLOCK VAN, LLC
NTRD	1106471656	SHEFFIELD RECEIV 12/19/23	09/22/2023	12/19/2023	5.49000	36,446,000.00	35,956,894.68	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1106471865	JUPITER SECU 01/19/24	09/25/2023	01/19/2024	5.52000	50,000,000.00	49,110,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1107258715	CRC FUNDING 01/19/24	09/25/2023	01/19/2024	5.50000	50,000,000.00	49,113,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1107258717	CAFCO 01/19/24	09/25/2023	01/19/2024	5.51000	50,000,000.00	49,112,277.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1107258718	MICROSOFT 12/06/23	09/25/2023	12/06/2023	5.33000	50,000,000.00	49,467,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1107258719	CAFCO 01/19/24	09/25/2023	01/19/2024	5.51000	25,000,000.00	24,556,138.89	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1107258720	CANCARA ASSETSEC 12/18/23	09/27/2023	12/18/2023	5.46000	50,000,000.00	49,378,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1107258722	THUNDER BAY FDG 01/04/24	09/27/2023	01/04/2024	5.44000	50,000,000.00	49,252,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1107258723	THUNDER BAY FDG 01/04/24	09/27/2023	01/04/2024	5.44000	25,000,000.00	24,626,000.00	0.00	RBC CAPITAL MARKETS, LLC

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NTRD	1107258724	NESTLE CAP 12/20/23	09/25/2023	12/20/2023	5.28000	50,000,000.00	49,369,333.33	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1107258728	NESTLE CAP 12/20/23	09/25/2023	12/20/2023	5.28000	50,000,000.00	49,369,333.33	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1107258729	MICROSOFT 12/06/23	09/25/2023	12/06/2023	5.33000	50,000,000.00	49,467,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC	
NTRD	1107265300	OLD LINE FDG 01/12/24	09/27/2023	01/12/2024	5.44000	50,000,000.00	49,191,555.56	0.00	RBC CAPITAL MARKETS, LLC	
NTRD	1107265301	OLD LINE FDG 01/12/24	09/27/2023	01/12/2024	5.44000	50,000,000.00	49,191,555.56	0.00	RBC CAPITAL MARKETS, LLC	
NTRD	1108572498	CANCARA ASSETSEC 12/22/23	09/28/2023	12/22/2023	5.46000	50,000,000.00	49,355,416.67	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1108572499	CANCARA ASSETSEC 12/22/23	09/28/2023	12/22/2023	5.46000	50,000,000.00	49,355,416.67	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1108572502	TOYOTA MOTOR CRD 01/12/24	09/27/2023	01/12/2024	5.40000	50,000,000.00	49,197,500.00	0.00	BLAYLOCK VAN, LLC	
NTRD	1108572507	CRC FUNDING 01/19/24	09/26/2023	01/19/2024	5.51000	50,000,000.00	49,119,930.56	0.00	BLAYLOCK VAN, LLC	
NTRD	1108572513	THUNDER BAY FDG 01/12/24	09/27/2023	01/12/2024	5.42000	50,000,000.00	49,194,527.78	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	1108572515	TOYOTA MOTOR CRD 01/12/24	09/27/2023	01/12/2024	5.40000	50,000,000.00	49,197,500.00	0.00	BLAYLOCK VAN, LLC	
NTRD	1109093609	SHEFFIELD RECEIV 12/20/23	09/27/2023	12/20/2023	5.49000	50,000,000.00	49,359,500.00	0.00	BARCLAYS CAPITAL INC	
NTRD	1109093616	CHARIOT FUNDING 12/20/23	09/27/2023	12/20/2023	5.43000	50,000,000.00	49,366,500.00	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1109093618	CRC FUNDING 01/16/24	09/27/2023	01/16/2024	5.51000	25,000,000.00	24,575,270.83	0.00	BLAYLOCK VAN, LLC	
NTRD	1109093619	JUPITER SECU 01/02/24	09/27/2023	01/02/2024	5.51000	50,000,000.00	49,257,680.56	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	1109093621	CRC FUNDING 01/16/24	09/27/2023	01/16/2024	5.51000	50,000,000.00	49,150,541.67	0.00	BLAYLOCK VAN, LLC	
NTRD	1109093622	CHARIOT FUNDING 12/20/23	09/27/2023	12/20/2023	5.43000	50,000,000.00	49,366,500.00	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1109093625	CIESCO 01/12/24	09/27/2023	01/12/2024	5.50000	50,000,000.00	49,182,638.89	0.00	GREAT PACIFIC SECURITIES	
NTRD	1109719532	FAYETE AST SECUR 12/20/23	09/28/2023	12/20/2023	5.44000	50,000,000.00	49,372,888.89	0.00	BLAYLOCK VAN, LLC	
NTRD	1109719533	ATLANTIC AST SEC 12/29/23	09/28/2023	12/29/2023	5.45000	35,000,000.00	34,512,527.78	0.00	CITIGROUP GLOBAL MRKT INC	
NTRD	1109719537	CREDIT AGRI NY 12/29/23	09/28/2023	12/29/2023	5.40000	50,000,000.00	49,310,000.00	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	1109721500	SHEFFIELD RECEIV 12/04/23	09/28/2023	12/04/2023	5.42000	50,000,000.00	49,495,638.89	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	1110445148	FAYETE AST SECUR 01/19/24	09/29/2023	01/19/2024	5.46000	50,000,000.00	49,150,666.67	0.00	BLAYLOCK VAN, LLC	
NTRD	1110445151	ATLANTIC AST SEC 01/03/24	09/29/2023	01/03/2024	5.44000	10,000,000.00	9,854,933.33	0.00	GREAT PACIFIC SECURITIES	
NTRD	1110445153	AUTOBAHN FUND 11/14/23	09/29/2023	11/14/2023	5.39000	35,000,000.00	34,758,947.22	0.00	MISCHLER FINANCIAL GROUP INC.	
NTRD	1110445155	FAYETE AST SECUR 01/19/24	09/29/2023	01/19/2024	5.46000	50,000,000.00	49,150,666.67	0.00	BLAYLOCK VAN, LLC	
NTRD	1110445156	CIESCO 02/05/24	09/29/2023	02/05/2024	5.50000	50,000,000.00	49,014,583.33	0.00	LOOP CAPITAL MARKETS, LLC	
NTRD	1110445157	ATLANTIC AST SEC 01/03/24	09/29/2023	01/03/2024	5.44000	50,000,000.00	49,274,666.67	0.00	GREAT PACIFIC SECURITIES	
NTRD	1110445159	AUTOBAHN FUND 11/14/23	09/29/2023	11/14/2023	5.39000	50,000,000.00	49,655,638.89	0.00	MISCHLER FINANCIAL GROUP INC.	
CPD TOTAL							5,137,525.000	5,064,718,552.06	0.00	
NTRD	1094441545	US TREASURY BILL 11/02/23	09/01/2023	11/02/2023	5.26500	50,000,000.00	49,546,625.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1094441546	US TREASURY BILL 11/02/23	09/01/2023	11/02/2023	5.26500	50,000,000.00	49,546,625.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1096579440	US TREASURY BILL 12/19/23	09/06/2023	12/19/2023	5.29000	50,000,000.00	49,235,888.89	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1096579441	US TREASURY BILL 12/19/23	09/06/2023	12/19/2023	5.29000	29,096,000.00	28,651,348.46	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1099835242	US TREASURY BILL 01/09/24	09/12/2023	01/09/2024	5.29000	50,000,000.00	49,125,680.56	0.00	PIPER SANDLER COMPANIES	
NTRD	1100459081	US TREASURY BILL 01/02/24	09/13/2023	01/02/2024	5.28000	12,734,000.00	12,526,690.48	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1100459083	US TREASURY BILL 01/02/24	09/13/2023	01/02/2024	5.28000	50,000,000.00	49,186,000.00	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1101040798	US TREASURY BILL 01/04/24	09/14/2023	01/04/2024	5.26000	50,000,000.00	49,181,777.78	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1101040799	US TREASURY BILL 01/02/24	09/14/2023	01/02/2024	5.26000	50,000,000.00	49,196,388.89	0.00	KEYBANC CAPITAL MARKETS INC.	
NTRD	1101040800	US TREASURY BILL 01/04/24	09/14/2023	01/04/2024	5.26000	1,922,000.00	1,890,547.54	0.00	J.P. MORGAN SECURITIES LLC	
NTRD	1101040802	US TREASURY BILL 01/02/24	09/14/2023	01/02/2024	5.26000	50,000,000.00	49,196,388.89	0.00	KEYBANC CAPITAL MARKETS INC.	
NTRD	1105713694	US TREASURY BILL 01/02/24	09/21/2023	01/02/2024	5.28500	50,000,000.00	49,243,951.39	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1105713698	US TREASURY BILL 01/02/24	09/21/2023	01/02/2024	5.28500	50,000,000.00	49,243,951.39	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1106460612	US TREASURY BILL 01/02/24	09/25/2023	01/02/2024	5.29000	50,000,000.00	49,272,625.00	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1106460613	US TREASURY BILL 01/02/24	09/25/2023	01/02/2024	5.29000	50,000,000.00	49,272,625.00	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1106460616	US TREASURY BILL 01/02/24	09/25/2023	01/02/2024	5.29000	50,000,000.00	49,272,625.00	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1106460617	US TREASURY BILL 01/02/24	09/25/2023	01/02/2024	5.29000	50,000,000.00	49,272,625.00	0.00	WELLS FARGO SECURITIES, LLC	
NTRD	1107258716	US TREASURY BILL 11/30/23	09/25/2023	11/30/2023	5.28000	50,000,000.00	49,516,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1107258721	US TREASURY BILL 01/04/24	09/25/2023	01/04/2024	5.27000	50,000,000.00	49,260,736.11	0.00	PIPER SANDLER COMPANIES	
NTRD	1107258726	US TREASURY BILL 11/30/23	09/25/2023	11/30/2023	5.28000	15,030,000.00	14,884,509.60	0.00	DAIWA CAPITAL MARKETS AMERICA INC.	
NTRD	1107258727	US TREASURY BILL 01/04/24	09/25/2023	01/04/2024	5.27000	50,000,000.00	49,260,736.11	0.00	PIPER SANDLER COMPANIES	

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NTRD	1108572505	US TREASURY BILL 01/16/24	09/26/2023	01/16/2024	5.30000	50,000,000.00	49,175,555.56	0.00	UBS SECURITIES LLC
NTRD	1108572512	US TREASURY BILL 01/16/24	09/26/2023	01/16/2024	5.30000	50,000,000.00	49,175,555.56	0.00	UBS SECURITIES LLC
NTRD	1109093607	US TREASURY BILL 01/23/24	09/27/2023	01/23/2024	5.32500	50,000,000.00	49,127,291.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1109093610	US TREASURY BILL 01/23/24	09/27/2023	01/23/2024	5.32500	50,000,000.00	49,127,291.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1109093611	US TREASURY BILL 01/09/24	09/27/2023	01/09/2024	5.29500	50,000,000.00	49,235,166.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1109093613	US TREASURY BILL 01/23/24	09/27/2023	01/23/2024	5.32500	50,000,000.00	49,127,291.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1109093617	US TREASURY BILL 01/16/24	09/27/2023	01/16/2024	5.31000	50,000,000.00	49,181,375.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1109093620	US TREASURY BILL 01/09/24	09/27/2023	01/09/2024	5.29500	50,000,000.00	49,235,166.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1109093623	US TREASURY BILL 01/16/24	09/27/2023	01/16/2024	5.31000	50,000,000.00	49,181,375.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1109093627	US TREASURY BILL 01/23/24	09/27/2023	01/23/2024	5.32500	50,000,000.00	49,127,291.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1109719534	US TREASURY BILL 01/11/24	09/28/2023	01/11/2024	5.28500	50,000,000.00	49,229,270.83	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1109719535	US TREASURY BILL 01/11/24	09/28/2023	01/11/2024	5.28500	50,000,000.00	49,229,270.83	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1110445144	US TREASURY BILL 01/23/24	09/29/2023	01/23/2024	5.30000	50,000,000.00	49,146,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445145	US TREASURY BILL 12/07/23	09/29/2023	12/07/2023	5.28000	50,000,000.00	49,494,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1110445146	US TREASURY BILL 01/23/24	09/29/2023	01/23/2024	5.30000	50,000,000.00	49,146,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445147	US TREASURY BILL 01/23/24	09/29/2023	01/23/2024	5.30000	50,000,000.00	49,146,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1110445150	US TREASURY BILL 12/07/23	09/29/2023	12/07/2023	5.28000	17,065,000.00	16,892,302.20	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1110445160	US TREASURY BILL 01/23/24	09/29/2023	01/23/2024	5.30000	50,000,000.00	49,146,111.11	0.00	J.P. MORGAN SECURITIES LLC
US TBILLS TOTAL						1,775,847,000.00	1,748,906,995.53	0.00	
NTRD- PSI TOTAL						10,134,031,000.00	10,009,394,437.70	0.00	
PSI TOTAL						10,134,031,000.00	10,009,394,437.70	0.00	

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NTRD	1109442758	FREDDIE MAC 6.000 03/27/26 MTN CAL	09/27/2023	03/27/2026	6.00000	25,000,000.00	25,000,000.00	0.00
		PSI TOTAL				25,000,000.00	25,000,000.00	0.00

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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	2,300,000,000.00	2,299,882,500.00	(117,500.00)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	11,559,639,117.75	11,556,222,518.74	(3,416,599.01)	0.00	0.00	0.00
Governments	10,278,656,141.94	9,973,450,607.66	(305,205,534.28)	39,963,145.05	39,356,400.00	(606,745.05)
Agencies	25,643,131,475.99	22,956,939,868.59	(2,686,191,607.40)	222,590,730.78	194,578,178.05	(28,012,552.73)
Municipals	28,354,994.88	27,508,490.00	(846,504.88)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,996,882.77	10,606,090.00	(390,792.77)	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>\$49,820,778,613.33</u>	<u>\$46,824,610,074.99</u>	<u>(\$2,996,168,538.34)</u>	<u>\$306,612,642.09</u>	<u>\$277,993,344.31</u>	<u>(\$28,619,297.78)</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 SEPTEMBER 30, 2023
ATTACHMENT IXa**

There were no Market Pricing Exceptions

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
NTRD-PSI NON TRADING								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	5.304	25,000,000.00	24,992,769.03	24,991,250.00	19,197,750.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	25,000,000.00	24,995,456.38	24,993,750.00	19,046,000.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.439	50,000,000.00	50,000,000.00	50,000,000.00	48,858,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.094	25,000,000.00	25,000,000.00	25,000,000.00	21,970,500.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	5.285	9,880,000.00	9,880,000.00	9,880,000.00	9,089,797.60
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.988	21,450,000.00	21,385,054.04	21,371,707.50	19,233,142.50
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	5.279	20,000,000.00	20,000,000.00	20,000,000.00	15,706,200.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.242	50,000,000.00	50,000,000.00	50,000,000.00	38,873,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.125	5.315	30,000,000.00	30,000,000.00	30,000,000.00	23,663,700.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	5.008	25,000,000.00	24,917,538.33	24,881,250.00	19,108,250.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,420,500.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.199	25,000,000.00	25,000,000.00	25,000,000.00	20,825,250.00
1104833997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,973,500.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.267	50,000,000.00	49,930,750.28	49,900,000.00	38,438,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	5.063	50,000,000.00	50,000,000.00	50,000,000.00	43,233,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	5.164	36,274,000.00	36,267,278.62	36,255,863.00	33,759,849.06
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,564,500.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	25,000,000.00	25,000,000.00	25,000,000.00	20,721,750.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	20,925,000.00	20,961,032.32	20,995,517.25	18,324,859.50
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.390	50,000,000.00	50,000,000.00	50,000,000.00	46,344,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	5.200	25,000,000.00	25,000,000.00	25,000,000.00	20,885,250.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.210	20,000,000.00	20,000,000.00	20,000,000.00	15,928,000.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.853	25,000,000.00	25,000,000.00	25,000,000.00	24,514,750.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.787	25,000,000.00	25,000,000.00	25,000,000.00	24,713,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	5.115	35,500,000.00	35,500,000.00	35,500,000.00	30,724,895.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	5.160	25,000,000.00	24,980,572.30	24,962,500.00	22,502,000.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.268	32,190,000.00	32,190,000.00	32,190,000.00	24,877,719.60
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.473	25,000,000.00	24,984,821.08	24,981,250.00	23,139,250.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.629	25,000,000.00	25,000,000.00	25,000,000.00	22,996,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	5.038	25,000,000.00	24,896,079.37	24,875,000.00	19,903,250.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	4.867	25,000,000.00	24,988,499.45	24,982,500.00	22,469,500.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.091	25,000,000.00	25,000,000.00	25,000,000.00	22,201,750.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.820	5.278	50,000,000.00	49,910,117.71	49,875,000.00	38,160,500.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,438,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	25,000,000.00	24,991,104.21	24,987,500.00	19,099,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.200	25,000,000.00	25,000,000.00	25,000,000.00	21,156,250.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.325	25,000,000.00	25,000,000.00	25,000,000.00	19,999,250.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	25,000,000.00	25,000,000.00	25,000,000.00	19,975,250.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.462	25,000,000.00	24,965,921.53	24,962,500.00	24,595,750.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.219	25,000,000.00	25,000,000.00	25,000,000.00	22,596,500.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,362,000.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.281	25,000,000.00	25,000,000.00	25,000,000.00	18,966,500.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	25,000,000.00	25,000,000.00	25,000,000.00	19,210,250.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	40,000,000.00	39,928,267.27	39,885,600.00	32,540,000.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	4.796	25,000,000.00	24,979,863.51	24,973,000.00	21,173,500.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.731	25,000,000.00	24,977,812.76	24,975,000.00	23,224,000.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	5.547	25,000,000.00	25,000,000.00	25,000,000.00	24,123,000.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.102	25,000,000.00	25,000,000.00	25,000,000.00	21,985,750.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	5.056	20,000,000.00	20,000,000.00	20,000,000.00	17,317,600.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	5.118	25,000,000.00	25,000,000.00	25,000,000.00	21,305,500.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,420,500.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.113	20,000,000.00	19,993,817.09	19,990,000.00	17,859,200.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,354,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.094	25,000,000.00	25,000,000.00	25,000,000.00	21,970,500.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.107	20,000,000.00	20,000,000.00	20,000,000.00	17,805,200.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,576,500.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	35,000,000.00	35,000,000.00	35,000,000.00	30,650,900.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.746	20,000,000.00	19,930,052.01	19,920,000.00	18,575,800.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.244	10,551,000.00	10,540,727.60	10,536,228.60	8,085,969.87
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.254	20,000,000.00	20,000,000.00	20,000,000.00	16,598,400.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.107	20,000,000.00	20,000,000.00	20,000,000.00	17,805,200.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.313	20,000,000.00	20,000,000.00	20,000,000.00	15,661,200.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	50,000,000.00	49,956,265.06	49,940,000.00	38,316,500.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	5.231	25,000,000.00	25,000,000.00	25,000,000.00	19,943,750.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	5.056	20,000,000.00	20,000,000.00	20,000,000.00	16,751,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.199	25,000,000.00	25,000,000.00	25,000,000.00	20,825,250.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	5.013	17,300,000.00	17,295,363.19	17,292,215.00	14,571,444.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	5.193	30,000,000.00	30,000,000.00	30,000,000.00	24,585,900.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	5.030	25,000,000.00	25,000,000.00	25,000,000.00	21,938

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	25,000,000.00	24,972,423.00	24,961,250.00	19,099,250.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.244	50,000,000.00	49,951,320.36	49,930,000.00	38,318,500.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	5.038	37,000,000.00	36,846,772.64	36,794,280.00	27,485,080.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	5.050	25,000,000.00	24,996,807.90	24,995,350.00	24,030,750.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	25,000,000.00	25,000,000.00	25,000,000.00	20,337,500.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.473	20,000,000.00	20,000,000.00	20,000,000.00	18,511,400.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	5.376	50,000,000.00	50,033,834.70	50,292,500.00	48,979,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.026	25,000,000.00	25,000,000.00	25,000,000.00	21,737,500.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	5.457	50,000,000.00	50,000,000.00	50,000,000.00	49,048,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.121	40,000,000.00	40,000,000.00	40,000,000.00	34,651,200.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	5.238	25,000,000.00	25,000,000.00	25,000,000.00	21,283,500.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,875,500.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	5.279	25,000,000.00	25,000,000.00	25,000,000.00	19,632,750.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,882,250.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.201	25,000,000.00	25,000,000.00	25,000,000.00	21,208,000.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	5.110	50,000,000.00	49,978,622.76	49,962,500.00	43,767,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.242	50,000,000.00	50,000,000.00	50,000,000.00	38,873,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	5.013	50,000,000.00	49,986,598.81	49,977,500.00	42,114,000.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,160,500.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	5.106	50,000,000.00	50,000,000.00	50,000,000.00	43,552,500.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	5.312	25,000,000.00	25,000,000.00	25,000,000.00	23,426,250.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.325	25,000,000.00	25,000,000.00	25,000,000.00	19,999,250.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	21,750,000.00	21,750,000.00	21,750,000.00	16,570,020.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	25,000,000.00	25,000,000.00	25,000,000.00	23,470,750.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.275	6,000,000.00	6,000,000.00	6,000,000.00	4,627,740.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.113	25,000,000.00	25,000,000.00	25,000,000.00	22,324,000.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	43,338,000.00	43,295,297.57	43,272,993.00	34,454,576.76
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	5.162	22,000,000.00	22,000,000.00	22,000,000.00	18,534,780.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.210	25,000,000.00	25,000,000.00	25,000,000.00	19,910,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	25,000,000.00	25,000,000.00	25,000,000.00	19,210,250.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	25,000,000.00	25,000,000.00	25,000,000.00	23,470,750.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.026	25,000,000.00	25,000,000.00	25,000,000.00	21,737,500.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	5.222	50,000,000.00	49,776,681.63	49,675,000.00	41,373,000.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.608	25,000,000.00	25,000,000.00	25,000,000.00	23,491,500.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	45,200,000.00	45,200,000.00	45,200,000.00	35,934,904.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	5.011	50,000,000.00	49,936,492.33	49,910,000.00	38,166,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	1.120	5.316	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	50,000,000.00	50,000,000.00	50,000,000.00	43,787,000.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.587	50,000,000.00	50,000,000.00	50,000,000.00	48,797,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,642,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	5.131	25,000,000.00	25,000,000.00	25,000,000.00	22,468,000.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	37,988,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	5.240	25,000,000.00	25,000,000.00	25,000,000.00	23,855,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.373	50,000,000.00	49,985,911.31	49,940,000.00	47,887,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.020	22,956,000.00	22,954,331.14	22,953,704.40	17,488,799.04
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	5.145	25,000,000.00	25,000,000.00	25,000,000.00	22,342,250.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.121	50,000,000.00	50,000,000.00	50,000,000.00	43,314,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,330,000.00	18,330,000.00	18,330,000.00	13,290,166.50
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	50,000,000.00	49,990,886.07	49,987,500.00	38,316,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.275	6,525,000.00	6,525,000.00	6,525,000.00	5,013,875.25
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	5.307	45,000,000.00	45,000,000.00	45,000,000.00	35,323,200.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.013	20,000,000.00	19,905,867.47	19,868,200.00	15,279,400.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.816	25,000,000.00	25,000,000.00	25,000,000.00	24,599,000.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.102	25,000,000.00	25,000,000.00	25,000,000.00	21,985,750.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	25,000,000.00	25,000,000.00	25,000,000.00	19,975,250.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.573	50,000,000.00	50,000,000.00	50,000,000.00	46,941,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	5.113	25,000,000.00	25,000,000.00	25,000,000.00	20,703,750.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	---	25,000,000.00	25,000,000.00	25,000,000.00	24,917,250.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	5.300	45,000,000.00	45,000,000.00	45,000,000.00	35,764,200.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,340,000.00	18,340,000.00	18,340,000.00	13,297,417.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	5.116	25,000,000.00	24,967,299.39	24,950,000.00	21,249,000.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	50,000,000.00	50,000,000.00	50,000,000.00	43,787,000.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.813	25,000,000.00	25,000,000.00	25,000,000.00	24,710,000.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	25,000,000.00	25,000,000.00	25,000,000.00	20,721,750.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.278	48,935,000.00	48,897,086.75	48,882,639.55	37,179,344.95
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.110	10,000,000.00	10,000,000.00	10,000,000.00	8,941,600.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.357	8,200,000.00	8,200,000.00	8,200,000.00	7,481,270.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.804	25,000,000.00	25,000,000.00	25,000,000.00	24,580,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,921,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	5.392	38,700,000.00	38,666,897.95	38,661,300.00	29,478,177.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.227	25,000,000.00	24,983,612.80	24,975,000.00	19,875,500.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.281	50,000,000.00	50,000,000.00	50,000,000.00	37,933,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.278	50,000,000.00	49,910,117.71	49,875,000.00	38,160,500.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	5.030	27,000,000.00	27,000,000.00	27,000,000.00	23,693,580.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.091	12,000,000.00	11,992,254.25	11,988,000.00	10,656,840.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.219	25,000,000.00	25,000,000.00	25,000,000.00	22,596,500.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.930	5.222	20,945,000.00	20,851,451.95	20,808,857.50	17,331,149.70
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.550	5.252	25,000,000.00	25,000,000.00	25,000,000.00	20,647,750.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.813	25,000,000.00	25,000,000.00	25,000,000.00	24,710,000.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	5.104	25,000,000.00	25,000,000.00	25,000,000.00	21,449,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	5.297	50,000,000.00	49,906,215.66	49,875,000.00	39,858,500.00
821810284	FEDERAL F							

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	5.252	25,000,000.00	25,000,000.00	25,000,000.00	20,107,750.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	5.277	50,000,000.00	49,945,783.15	49,925,000.00	37,782,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.357	21,000,000.00	21,000,000.00	21,000,000.00	19,159,350.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	5.473	25,000,000.00	25,000,000.00	25,000,000.00	22,509,750.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	5.047	21,250,000.00	21,230,796.44	21,223,437.50	18,651,762.50
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.302	25,000,000.00	25,000,000.00	25,000,000.00	19,984,250.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.200	25,000,000.00	25,000,000.00	25,000,000.00	21,156,250.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	5.092	50,000,000.00	49,991,140.63	49,884,500.00	49,655,000.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.427	18,000,000.00	18,017,853.22	18,103,140.00	17,507,520.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	25,000,000.00	25,000,000.00	25,000,000.00	19,854,500.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.201	25,000,000.00	25,000,000.00	25,000,000.00	21,208,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	5.292	50,000,000.00	49,969,490.21	49,961,000.00	44,305,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	5.192	20,000,000.00	20,000,000.00	20,000,000.00	16,601,600.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.301	50,000,000.00	49,849,835.53	49,800,000.00	39,950,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.259	27,200,000.00	27,200,000.00	27,200,000.00	22,545,264.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	5.303	11,923,000.00	11,923,000.00	11,923,000.00	9,424,773.81
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	4.917	16,250,000.00	16,218,124.93	16,210,512.50	14,855,587.50
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.110	20,000,000.00	20,000,000.00	20,000,000.00	17,883,200.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,418,500.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.321	20,900,000.00	20,900,000.00	20,900,000.00	16,598,362.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	5.228	21,072,000.00	20,991,698.17	20,966,640.00	17,329,402.08
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	5.334	25,000,000.00	25,000,000.00	25,000,000.00	24,091,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	5.110	20,000,000.00	20,000,000.00	20,000,000.00	16,439,200.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	5,000,000.00	5,000,000.00	5,000,000.00	4,378,700.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.047	18,330,000.00	18,330,000.00	18,330,000.00	13,290,166.50
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.427	50,000,000.00	50,049,592.29	50,286,500.00	48,632,000.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	5.312	25,000,000.00	25,000,000.00	25,000,000.00	23,426,250.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.254	20,000,000.00	20,000,000.00	20,000,000.00	16,598,400.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.844	25,000,000.00	25,000,000.00	25,000,000.00	21,893,500.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.283	25,000,000.00	25,000,000.00	25,000,000.00	19,158,250.00
1104833999	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.239	25,000,000.00	25,000,000.00	25,000,000.00	24,973,500.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.313	25,000,000.00	25,000,000.00	25,000,000.00	19,882,250.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.316	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.316	25,000,000.00	25,000,000.00	25,000,000.00	19,700,000.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	5.193	25,000,000.00	25,000,000.00	25,000,000.00	22,462,750.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.121	50,000,000.00	49,927,464.79	49,887,500.00	42,921,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	5.427	25,000,000.00	25,000,000.00	25,000,000.00	24,549,000.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.187	25,000,000.00	25,000,000.00	25,000,000.00	20,337,500.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	5.562	25,000,000.00	25,000,000.00	25,000,000.00	23,426,500.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,332,000.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	5.082	32,995,000.00	32,995,000.00	32,995,000.00	27,282,575.65
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.417	25,000,000.00	25,000,000.00	25,000,000.00	24,211,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,914,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	5.507	25,000,000.00	25,000,000.00	25,000,000.00	23,811,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	5.195	25,000,000.00	25,000,000.00	25,000,000.00	20,635,500.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.476	50,000,000.00	50,000,000.00	50,000,000.00	47,534,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	5.308	25,000,000.00	25,000,000.00	25,000,000.00	23,731,500.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	5.408	25,000,000.00	25,000,000.00	25,000,000.00	24,147,000.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	5.090	24,185,000.00	24,181,744.73	24,178,953.75	20,846,502.60
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	25,000,000.00	25,000,000.00	25,000,000.00	24,714,750.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	5.199	25,000,000.00	25,000,000.00	25,000,000.00	23,442,000.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	5.127	50,000,000.00	50,000,000.00	50,000,000.00	44,545,000.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.480	25,000,000.00	25,000,000.00	25,000,000.00	23,788,250.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	5.443	25,000,000.00	25,000,000.00	25,000,000.00	24,113,000.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,314,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	5.049	25,000,000.00	25,000,000.00	25,000,000.00	21,675,250.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	5.089	50,000,000.00	50,000,000.00	50,000,000.00	44,538,000.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,548,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	5.100	25,000,000.00	25,000,000.00	25,000,000.00	22,289,750.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,569,000.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.745	25,000,000.00	25,000,000.00	25,000,000.00	24,640,250.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	5.073	25,000,000.00	25,000,000.00	25,000,000.00	21,299,250.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.121	40,950,000.00	40,950,000.00	40,950,000.00	37,362,370.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	5.282	50,000,000.00	50,000,000.00	50,000,000.00	38,086,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	5.161	12,000,000.00	12,000,000.00	12,000,000.00	10,094,280.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.480	50,000,000.00	50,000,000.00	50,000,000.00	47,471,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	5.281	50,000,000.00	50,000,000.00	50,000,000.00	37,911,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	50,000,000.00	50,000,000.00	50,000,000.00	49,429,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.546	25,000,000.00	25,000,000.00	25,000,000.00	23,719,000.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.480	50,000,000.00	50,000,000.00	50,000,000.00	47,460,500.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	5.063	25,000,000.00	25,000,000.00	25,000,000.00	21,631,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.440	25,000,000.00	25,000,000.00	25,000,000.00	24,190,000.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	5.100	25,000,000.00	25,000,000.00	25,000,000.00	22,310,750.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.494	25,000,000.00	25,000,000.00	25,000,000.00	23,800,250.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.278	25,000,000.00	25,000,000.00	25,000,000.00	19,009,000.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	5.443	25,000,000.00	25,000,000.00	25,000,000.00	24,222,500.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,182,250.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.448	25,000,000.00	24,998,034.41	24,996,250.00	24,091,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,180,500.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	5.233	25,000,000.00	25,000,000.00	25,000,000.00	21,141,500.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.473	50,000,000.00	50,000,000.00	50,000,000.00	49,453,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	5.322	22,700,000.00	22,700,000.00	22,700,000.00	18,056,942.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	5.407	25,000,000.00	25,000,000.00	25,000,000.00	24,972,250.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.466	25,000,000.00	25,000,000.00	25,000,000.00	23,850,750.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	5.128	25,000,000.00	25,000,000.00	25,000,000.00	22,351,000.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.324	25,000,000.00	25,000,000.00	25,000,000.00	23,714,000.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.476	50,000,000.00	50,000,000.00	50,000,000.00	47,534,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.297	25,000,000.00	25,000,000.00	25,000,000.00	18,457,000.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.456	25,000,000.00	25,000,000.00	25,000,000.00	24,086,250.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.499	25,000,000.00	25,000,000.00	25,000,000.00	23,716,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.480	25,000,000.00	25,000,000.00	25,000,000.00	23,788,250.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	5.920	25,000,000.00	25,000,000.00	25,000,000.00	24,754,250.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	5.284	50,000,000.00	50,000,000.00	50,000,000.00	38,062,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.456	25,000,000.00	25,000,000.00	25,000,000.00	24,093,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	5.130	25,000,000.00	25,000,000.00	25,000,000.00	22,444,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	5.128	25,000,000.00	25,000,000.00	25,000,000.00	22,291,250.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	5.107	30,000,000.00	30,000,000.00	30,000,000.00	26,573,100.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	5.499	25,000,000.00	25,000,000.00	25,000,000.00	23,808,500.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.431	25,000,000.00	25,000,000.00	25,000,000.00	24,139,250.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	5.085	50,000,000.00	50,000,000.00	50,000,000.00	42,575,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	5.284	50,000,000.00	50,000,000.00	50,000,000.00	37,773,000.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.432	25,000,000.00	25,000,000.00	25,000,000.00	24,114,500.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.417	25,000,000.00	25,000,000.00	25,000,000.00	24,211,000.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	5.277	50,000,000.00	50,000,000.00	50,000,000.00	36,227,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	5.049	25,000,000.00	24,794,291.18	24,723,000.00	19,542,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,815,000.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,407,000.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	5.099	25,000,000.00	25,000,000.00	25,000,000.00	22,336,750.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	5.055	22,000,000.00	22,000,000.00	22,000,000.00	18,520,040.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	5.318	25,000,000.00	25,000,000.00	25,000,000.00	19,752,750.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	5.193	50,000,000.00	50,000,000.00	50,000,000.00	45,056,000.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	5.089	25,000,000.00	25,000,000.00	25,000,000.00	22,340,500.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.506	25,000,000.00	25,000,000.00	25,000,000.00	23,716,750.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,204,000.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	5.054	25,000,000.00	25,000,000.00	25,000,000.00	21,608,750.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.466	25,000,000.00	25,000,000.00	25,000,000.00	23,850,750.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	5.104	40,000,000.00	40,000,000.00	40,000,000.00	36,446,800.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	5.452	25,000,000.00	25,000,000.00	25,000,000.00	24,328,000.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	5.127	25,000,000.00	25,000,000.00	25,000,000.00	22,257,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.537	25,000,000.00	25,000,000.00	25,000,000.00	23,661,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.473	25,000,000.00	25,000,000.00	25,000,000.00	23,783,250.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.448	25,000,000.00	25,000,000.00	25,000,000.00	24,088,250.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	5.303	50,000,000.00	50,000,000.00	50,000,000.00	36,761,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.454	25,000,000.00	25,000,000.00	25,000,000.00	24,053,500.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,261,250.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.446	25,000,000.00	25,000,000.00	25,000,000.00	24,241,000.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	5.279	19,875,000.00	19,875,000.00	19,875,000.00	15,148,327.50
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.473	25,000,000.00	25,000,000.00	25,000,000.00	23,787,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	5.196	50,000,000.00	50,000,000.00	50,000,000.00	46,859,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.447	25,000,000.00	25,000,000.00	25,000,000.00	24,084,750.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	5.066	25,000,000.00	25,000,000.00	25,000,000.00	21,748,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,848,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	5.278	40,440,000.00	40,440,000.00	40,440,000.00	30,727,120.80
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.448	25,000,000.00	25,000,000.00	25,000,000.00	24,091,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,377,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	5.285	50,000,000.00	50,000,000.00	50,000,000.00	37,982,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.456	50,000,000.00	50,000,000.00	50,000,000.00	48,172,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	5.545	25,000,000.00	25,000,000.00	25,000,000.00	23,702,500.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.469	25,000,000.00	25,000,000.00	25,000,000.00	24,714,750.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	5.231	25,000,000.00	25,000,000.00	25,000,000.00	23,678,750.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	5.090	50,000,000.00	50,000,000.00	50,000,000.00	43,710,000.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.481	50,000,000.00	50,000,000.00	50,000,000.00	47,548,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	5.128	25,000,000.00	25,000,000.00	25,000,000.00	23,458,500.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	5.464	25,000,000.00	25,000,000.00	25,000,000.00	23,954,500.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	5.230	25,000,000.00	25,000,000.00	25,000,000.00	21,036,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.476	50,000,000.00	50,000,000.00	50,000,000.00	47,534,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.546	15,000,000.00	15,000,000.00	15,000,000.00	14,231,400.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	5.278	33,200,000.00	33,192,819.12	33,190,040.00	25,320,844.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.267	38,200,000.00	38,200,000.00	38,200,000.00	29,200,844.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	5.129	25,000,000.00	25,000,000.00	25,000,000.00	22,369,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	6.027	50,000,000.00	49,997,128.69	49,968,500.00	49,475,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	5.265	50,000,000.00	50,000,000.00	50,000,000.00	37,867,000.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	5.268	39,950,000.00	39,950,000.00	39,950,000.00	30,765,495.00
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	5.198	25,000,000.00	25,000,000.00	25,000,000.00	21,055,750.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	5.214	25,000,000.00	25,000,000.00	25,000,000.00	22,575,000.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,018,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,880,000.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	5.123	19,444,444.44	19,444,444.45	19,444,444.45	16,967,222.22
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	5.278	50,000,000.00	50,000,000.00	50,000,000.00	36,207,000.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.121	50,000,000.00	50,000,000.00	50,000,000.00	45,619,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	5.106	50,000,000.00	50,000,000.00	50,000,000.00	45,478,500.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	5.336	25,000,000.00	25,000,000.00	25,000,000.00	20,090,250.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	5.167	25,000,000.00	25,000,000.00	25,000,000.00	22,593,000.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	5.459	25,000,000.00	25,000,000.00	25,000,000.00	23,951,000.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	5.104	50,000,000.00	50,000,000.00	50,000,000.00	43,095,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	5.308	24,000,000.00	24,000,000.00	24,000,000.00	18,906,000.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	5.129	25,000,000.00	25,000,000.00	25,000,000.00	23,438,000.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.500	5.503	18,000,000.00	17,986,576.58	17,965,080.00	17,661,780.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	5.099	25,000,000.00	25,000,000.00	25,000,000.00	22,322,250.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.474	25,000,000.00	25,000,000.00	25,000,000.00	23,829,750.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.427	25,000,000.00	25,000,000.00	25,000,000.00	24,020,750.00

LOS ANGELES COUNTY TREASURER
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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	5.287	25,000,000.00	25,000,000.00	25,000,000.00	19,200,750.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.435	25,000,000.00	25,000,000.00	25,000,000.00	24,143,750.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	5.468	25,000,000.00	25,000,000.00	25,000,000.00	24,040,750.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	5.121	50,000,000.00	50,000,000.00	50,000,000.00	43,388,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,653,750.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	5.268	25,000,000.00	25,000,000.00	25,000,000.00	19,249,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,419,000.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.244	25,000,000.00	25,000,000.00	25,000,000.00	24,789,500.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,671,250.00
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	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,730,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2027	5.350	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,201,500.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	5.527	50,000,000.00	50,000,000.00	50,000,000.00	49,957,500.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.849	25,000,000.00	25,000,000.00	25,000,000.00	24,566,250.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.936	25,000,000.00	25,000,000.00	25,000,000.00	24,772,000.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	5.463	50,000,000.00	50,000,000.00	50,000,000.00	49,651,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,200,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,427,000.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.850	6.147	50,000,000.00	50,000,000.00	50,000,000.00	49,495,500.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.730	25,000,000.00	25,000,000.00	25,000,000.00	24,638,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.268	25,000,000.00	24,994,705.61	24,992,500.00	19,153,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	5.226	25,000,000.00	25,000,000.00	25,000,000.00	19,826,000.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.769	25,000,000.00	25,000,000.00	25,000,000.00	24,688,750.00
1108577827	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.020	6.000	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	5.408	25,000,000.00	25,000,000.00	25,000,000.00	24,245,750.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	5.115	50,000,000.00	50,000,000.00	50,000,000.00	43,324,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.295	50,000,000.00	50,000,000.00	50,000,000.00	45,351,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,522,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,389,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.767	25,000,000.00	25,000,000.00	25,000,000.00	24,676,500.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.275	25,000,000.00	25,000,000.00	25,000,000.00	24,808,750.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	5.268	50,000,000.00	50,000,000.00	50,000,000.00	37,372,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.767	25,000,000.00	25,000,000.00	25,000,000.00	24,676,500.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2026	5.750	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,799,500.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	5.227	25,000,000.00	25,000,000.00	25,000,000.00	19,880,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,150,250.00
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	5.749	50,000,000.00	49,614,457.83	49,600,500.00	48,542,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,606,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.930	25,000,000.00	25,000,000.00	25,000,000.00	24,626,750.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	5.754	25,000,000.00	25,000,000.00	25,000,000.00	24,995,250.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.414	25,000,000.00	25,000,000.00	25,000,000.00	24,352,500.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,747,250.00
1105717476	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.840	50,000,000.00	50,000,000.00	50,000,000.00	50,034,500.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.909	25,000,000.00	25,000,000.00	25,000,000.00	24,649,500.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	5.290	50,000,000.00	50,000,000.00	50,000,000.00	36,944,500.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.390	50,000,000.00	50,000,000.00	50,000,000.00	46,344,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,335,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.066	25,000,000.00	25,000,000.00	25,000,000.00	24,825,000.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.801	50,000,000.00	50,000,000.00	50,000,000.00	49,370,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.753	25,000,000.00	25,000,000.00	25,000,000.00	24,668,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,303,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	5.193	50,000,000.00	50,000,000.00	50,000,000.00	44,996,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.295	31,739,000.00	31,739,000.00	31,739,000.00	28,787,907.78
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,304,500.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.743	25,000,000.00	25,000,000.00	25,000,000.00	24,645,250.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.768	25,000,000.00	25,000,000.00	25,000,000.00	24,677,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	5.135	25,000,000.00	25,000,000.00	25,000,000.00	22,212,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	5.082	25,000,000.00	25,000,000.00	25,000,000.00	20,693,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.840	50,000,000.00	50,000,000.00	50,000,000.00	50,034,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	5.796	50,000,000.00	50,000,000.00	50,000,000.00	49,203,000.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.856	25,000,000.00	25,000,000.00	25,000,000.00	24,726,500.00
1101839811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	5.674	50,000,000.00	50,000,000.00	50,000,000.00	50,045,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,360,500.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,703,500.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.790	25,000,000.00	25,000,000.00	25,000,000.00	24,691,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	5.275	50,000,000.00	50,000,000.00	50,000,000.00	38,452,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.268	50,000,000.00	49,989,411.30	49,985,000.00	38,306,000.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,701,750.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	6.093	25,000,000.00	25,000,000.00	25,000,000.00	24,833,000.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,208,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.289	50,000,000.00	50,011,075.85	50,121,500.00	45,307,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.370	50,000,000.00	50,000,000.00	50,000,000.00	46,191,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	5.358	25,000,000.00	25,000,000.00	25,000,000.00	23,851,750.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	5.268	25,000,000.00	25,000,000.00	25,000,000.00	19,306,000.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	6.011	50,000,000.00	50,000,000.00	50,000,000.00	49,373,000.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.833	25,000,000.00	25,000,000.00	25,000,000.00	24,733,250.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	6.061	25,000,000.00	25,000,000.00	25,000,000.00	24,700,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.867	25,000,000.00	25,000,000.00	25,000,000.00	24,738,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	5.387	25,000,000.00	25,000,000.00	25,000,000.00	24,186,750.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.853	50,000,000.00	50,000,000.00	50,000,000.00	49,454,000.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,221,500.00
1059447792	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.750	6.085	50,000,000.00	50,000,000.00	50,000,000.00	49,441,000.00
1065673671	FEDERAL							

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.289	50,000,000.00	50,011,075.85	50,121,500.00	45,307,000.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	5.724	25,000,000.00	25,000,000.00	25,000,000.00	24,952,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.811	25,000,000.00	25,000,000.00	25,000,000.00	24,687,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,333,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	5.290	50,000,000.00	50,000,000.00	50,000,000.00	36,969,500.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	5.967	50,000,000.00	50,000,000.00	50,000,000.00	49,536,000.00
1063191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.900	6.181	25,000,000.00	25,000,000.00	25,000,000.00	24,762,250.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	5.287	50,000,000.00	50,000,000.00	50,000,000.00	36,739,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.699	25,000,000.00	25,000,000.00	25,000,000.00	24,698,250.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,360,500.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	5.316	50,000,000.00	50,000,000.00	50,000,000.00	46,135,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.802	25,000,000.00	25,000,000.00	25,000,000.00	24,701,500.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	5.395	25,000,000.00	25,000,000.00	25,000,000.00	24,286,250.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.794	25,000,000.00	25,000,000.00	25,000,000.00	24,706,250.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,998,000.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,273,500.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	6.064	25,000,000.00	25,000,000.00	25,000,000.00	24,821,500.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.066	25,000,000.00	25,000,000.00	25,000,000.00	24,825,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	5.276	50,000,000.00	50,000,000.00	50,000,000.00	35,790,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	5.274	25,000,000.00	25,000,000.00	25,000,000.00	19,180,250.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	5.753	25,000,000.00	25,000,000.00	25,000,000.00	24,867,000.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,389,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.811	25,000,000.00	25,000,000.00	25,000,000.00	24,687,500.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	5.883	25,000,000.00	25,000,000.00	25,000,000.00	25,012,750.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	6.057	50,000,000.00	50,000,000.00	50,000,000.00	49,404,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.265	50,000,000.00	50,000,000.00	50,000,000.00	36,180,500.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.788	25,000,000.00	25,000,000.00	25,000,000.00	24,698,000.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.000	5.950	25,000,000.00	25,000,000.00	25,000,000.00	25,043,000.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,376,000.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	5.223	50,000,000.00	50,000,000.00	50,000,000.00	45,172,000.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	6.137	25,000,000.00	25,000,000.00	25,000,000.00	24,853,250.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	5.384	25,000,000.00	25,000,000.00	25,000,000.00	24,264,750.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.900	50,000,000.00	50,000,000.00	50,000,000.00	49,281,500.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.845	25,000,000.00	25,000,000.00	25,000,000.00	24,727,000.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,701,750.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.816	25,000,000.00	25,000,000.00	25,000,000.00	24,686,500.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.055	25,000,000.00	25,000,000.00	25,000,000.00	24,703,500.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	5.086	50,000,000.00	50,000,000.00	50,000,000.00	42,964,500.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.055	50,000,000.00	50,000,000.00	50,000,000.00	49,407,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.824	50,000,000.00	50,000,000.00	50,000,000.00	49,163,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	5.288	25,000,000.00	24,994,726.05	24,980,750.00	23,764,250.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,333,000.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	6.074	25,000,000.00	25,000,000.00	25,000,000.00	24,829,000.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	5.115	50,000,000.00	50,000,000.00	50,000,000.00	43,291,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,042,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,396,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	5.267	25,000,000.00	25,000,000.00	25,000,000.00	19,247,250.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.892	50,000,000.00	50,000,000.00	50,000,000.00	49,498,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.267	50,000,000.00	50,000,000.00	50,000,000.00	37,052,000.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.088	25,000,000.00	25,000,000.00	25,000,000.00	24,718,250.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.845	25,000,000.00	25,000,000.00	25,000,000.00	24,727,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.430	25,000,000.00	25,000,000.00	25,000,000.00	24,385,750.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,043,000.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	5.085	50,000,000.00	50,000,000.00	50,000,000.00	42,674,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,747,250.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,427,000.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.825	25,000,000.00	25,000,000.00	25,000,000.00	24,699,250.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.970	50,000,000.00	50,000,000.00	50,000,000.00	49,318,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,361,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.265	50,000,000.00	50,000,000.00	50,000,000.00	36,180,500.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.826	25,000,000.00	25,000,000.00	25,000,000.00	24,720,750.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.776	25,000,000.00	25,000,000.00	25,000,000.00	24,682,500.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.784	25,000,000.00	25,000,000.00	25,000,000.00	24,812,750.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	6.061	25,000,000.00	25,000,000.00	25,000,000.00	24,700,500.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	6.030	25,000,000.00	25,000,000.00	25,000,000.00	24,793,750.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.970	50,000,000.00	50,000,000.00	50,000,000.00	49,318,000.00
1103469055	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.750	5.751	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.392	25,000,000.00	25,000,000.00	25,000,000.00	24,118,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	5.242	50,000,000.00	50,000,000.00	50,000,000.00	45,115,500.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	5.192	25,000,000.00	25,000,000.00	25,000,000.00	20,258,750.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	5.230	50,000,000.00	50,000,000.00	50,000,000.00	45,290,500.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.824	50,000,000.00	50,000,000.00	50,000,000.00	49,163,000.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.822	25,000,000.00	25,000,000.00	25,000,000.00	24,697,750.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.881	50,000,000.00	50,000,000.00	50,000,000.00	49,285,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,464,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.088	25,000,000.00	25,000,000.00	25,000,000.00	24,718,250.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	6.008	25,000,000.00	25,000,000.00	25,000,000.00	24,797,750.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,398,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.289	50,000,000.00	50,011,075.85	50,121,500.00	45,307,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.421	25,000,000.00	25,000,000.00	25,000,000.00	24,366,500.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	6.067	25,000,000.00	25,000,000.00	25,000,000.00	24,825,500.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	5.291	50,000,000.00	50,000,000.00	50,000,000.00	37,222,500.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,339,000.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	6.057	50,000,000.00	50,000,000.00	50,000,000.00	49,419,500.00
986881								

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,525,500.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.244	50,000,000.00	50,000,000.00	50,000,000.00	49,579,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.475	25,000,000.00	25,000,000.00	25,000,000.00	24,392,750.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.275	50,000,000.00	50,000,000.00	50,000,000.00	49,617,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	5.105	25,000,000.00	25,000,000.00	25,000,000.00	21,551,000.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	5.884	25,000,000.00	25,000,000.00	25,000,000.00	25,011,500.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	5.831	50,000,000.00	50,000,000.00	50,000,000.00	50,034,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.267	50,000,000.00	50,000,000.00	50,000,000.00	37,052,000.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.945	25,000,000.00	25,000,000.00	25,000,000.00	24,639,250.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,201,500.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.959	25,000,000.00	25,000,000.00	25,000,000.00	24,768,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.107	50,000,000.00	50,000,000.00	50,000,000.00	41,043,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.389	50,000,000.00	50,000,000.00	50,000,000.00	46,376,000.00
1103463496	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	5.728	50,000,000.00	50,000,000.00	50,000,000.00	50,047,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.269	50,000,000.00	50,000,000.00	50,000,000.00	38,998,000.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.999	25,000,000.00	25,000,000.00	25,000,000.00	24,801,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	5.280	50,000,000.00	50,000,000.00	50,000,000.00	37,667,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	5.102	25,000,000.00	24,999,866.50	24,999,750.00	21,541,500.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.855	50,000,000.00	50,000,000.00	50,000,000.00	49,209,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,361,500.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,277,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,667,250.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	5.279	50,000,000.00	50,000,000.00	50,000,000.00	38,307,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	5.254	25,000,000.00	25,000,000.00	25,000,000.00	19,047,250.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	5.186	50,000,000.00	50,000,000.00	50,000,000.00	40,578,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,282,500.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.244	50,000,000.00	50,000,000.00	50,000,000.00	38,348,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.822	25,000,000.00	25,000,000.00	25,000,000.00	24,701,000.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,109,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	5.085	25,000,000.00	25,000,000.00	25,000,000.00	21,373,250.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,553,621.37	49,361,500.00	38,616,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,237,629.44	48,940,000.00	38,616,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	5.267	50,000,000.00	50,000,000.00	50,000,000.00	38,230,000.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.797	50,000,000.00	50,000,000.00	50,000,000.00	49,364,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	5.280	50,000,000.00	50,000,000.00	50,000,000.00	36,620,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,486,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	5.278	50,000,000.00	50,000,000.00	50,000,000.00	38,043,000.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	5.016	50,000,000.00	50,000,000.00	50,000,000.00	43,053,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	5.245	25,000,000.00	25,000,000.00	25,000,000.00	19,271,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	5.279	50,000,000.00	50,000,000.00	50,000,000.00	38,303,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.284	50,000,000.00	49,529,260.21	49,375,000.00	35,704,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,353,813.56	49,085,000.00	38,616,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	5.290	50,000,000.00	50,000,000.00	50,000,000.00	37,010,000.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	5.274	21,000,000.00	21,000,000.00	21,000,000.00	19,428,990.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,716,000.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	5.279	25,000,000.00	24,990,984.41	24,987,500.00	19,094,250.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,366,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	5.264	50,000,000.00	50,000,000.00	50,000,000.00	37,301,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	5.274	50,000,000.00	50,000,000.00	50,000,000.00	38,106,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	5.281	50,000,000.00	50,000,000.00	50,000,000.00	36,323,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	5.291	50,000,000.00	50,000,000.00	50,000,000.00	37,042,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.244	25,000,000.00	25,000,000.00	25,000,000.00	19,174,250.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	5.186	50,000,000.00	50,000,000.00	50,000,000.00	40,466,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	50,000,000.00	49,335,286.68	49,058,500.00	38,616,000.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	5.276	50,000,000.00	50,000,000.00	50,000,000.00	35,744,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	5.268	50,000,000.00	50,000,000.00	50,000,000.00	38,373,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,464,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.297	50,000,000.00	50,000,000.00	50,000,000.00	36,716,000.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.284	49,250,000.00	48,785,999.03	48,634,375.00	35,168,932.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	5.749	50,000,000.00	50,000,000.00	50,000,000.00	49,041,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.817	25,000,000.00	24,538,890.48	24,355,000.00	19,308,000.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	5.950	25,000,000.00	25,000,000.00	25,000,000.00	24,639,000.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,303,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	5.279	50,000,000.00	50,000,000.00	50,000,000.00	36,433,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	5.146	50,000,000.00	50,000,000.00	50,000,000.00	44,467,000.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	5.131	25,000,000.00	24,996,732.25	24,990,500.00	23,120,500.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	5.266	50,000,000.00	50,000,000.00	50,000,000.00	36,342,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	5.350	50,000,000.00	50,000,000.00	50,000,000.00	46,114,000.00
1030365440	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	4.930	4.073	50,000,000.00	49,917,833.33	48,883,902.78	49,922,000.00
1092925828	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,179,833.33	49,438,500.00
1074287216	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,487,222.22	49,971,500.00
1071595370	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/13/2023	5.230	4.073	30,000,000.00	29,947,700.00	29,646,975.00	29,953,200.00
1109719531	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/01/2024	5.300	5.185	50,000,000.00	48,881,111.11	48,859,027.78	48,932,500.00
108968704	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.320	5.133	50,000,000.00	49,098,555.56	48,825,166.67	49,143,000.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.584	50,000,000.00	49,852,097.22	47,967,944.44	49,843,500.00
1042859805	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2023	5.220	4.767	50,000,000.00	49,760,750.00	48,861,750.00	49,772,500.00
1030948071	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/16/2023	4.950	4.281	20,000,000.00	19,958,750.00	19,546,250.00	19,960,200.00
1071177789	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/25/2023	5.250	4.606	50,000,000.00	49,825,000.00	49,300,000.00	49,836,500.00
1096587930	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/02/2024	5.290	5.084	50,000,000.00	49,316,708.34	49,133,027.78	49,347,000.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.584	50,000,000.00	49,852,097.22	47,967,944.44	49,843,500.00
1095865300	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/12/2023	5.310	5.033	50,000,000.00	49,469,000.00	49,277,250.00	49,495,000.00
1099833812	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/03/2024	5.310	5.086	50,000,000.00	49,306,750.00	49,174,000.00	49,340,000.00
1024228725	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2023	4.870	2.974	50,000,000.00	49,966,180.56	48,883,958.33	49,971,500.00
1055398267	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/09/2023	5.130	4.833	35,000,000.00	34,805,487.50	34,296,762.50	34,811,000.00
1020651946	FEDERAL F							

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1083585351	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.884	50,000,000.00	49,671,562.50	49,328,527.78	49,687,500.00
1078941951	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	4.767	50,000,000.00	49,757,770.83	49,332,034.72	49,772,500.00
1062046469	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	2.118	50,000,000.00	49,978,333.33	49,342,777.78	49,985,500.00
1091826527	FEDERAL HOME LOAN BANKS	11/29/2023	5.330	4.965	50,000,000.00	49,563,236.11	49,326,347.22	49,588,500.00
1110445143	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.077	25,000,000.00	24,670,267.36	24,662,857.64	24,687,500.00
1108572503	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1078941952	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	4.767	50,000,000.00	49,757,770.83	49,332,034.72	49,772,500.00
1083585350	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.884	50,000,000.00	49,671,562.50	49,328,527.78	49,687,500.00
1072147163	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	4.606	50,000,000.00	49,824,333.33	49,341,250.00	49,836,500.00
1110445142	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.077	50,000,000.00	49,340,534.72	49,325,715.28	49,375,000.00
1110445141	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.035	50,000,000.00	49,464,666.67	49,450,000.00	49,488,000.00
1072147164	FEDERAL HOME LOAN BANKS	10/25/2023	5.270	4.606	50,000,000.00	49,824,333.33	49,341,250.00	49,836,500.00
1105713695	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	5.060	50,000,000.00	49,394,111.11	49,327,611.11	49,424,500.00
1074287217	FEDERAL HOME LOAN BANKS	10/31/2023	5.245	4.834	50,000,000.00	49,781,458.33	49,300,666.67	49,789,000.00
1109719536	FEDERAL HOME LOAN BANKS	12/15/2023	5.300	5.040	28,135,000.00	27,824,342.71	27,811,916.42	27,839,019.80
1084351517	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.884	50,000,000.00	49,669,750.00	49,332,161.11	49,687,500.00
1089348094	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.060	50,000,000.00	49,391,833.34	49,117,416.67	49,424,500.00
1105713696	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	5.060	50,000,000.00	49,394,111.11	49,327,611.11	49,424,500.00
1110445154	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.035	50,000,000.00	49,464,666.67	49,450,000.00	49,488,000.00
1110445140	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1099833815	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	4.855	12,274,000.00	12,218,616.99	12,184,672.56	12,220,362.62
1108572504	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1108572506	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1081319173	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	4.825	50,000,000.00	49,721,386.11	49,332,793.06	49,737,000.00
1110445152	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1091826524	FEDERAL HOME LOAN BANKS	10/25/2023	5.280	4.606	50,000,000.00	49,824,000.00	49,589,333.33	49,836,500.00
1092918349	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.45	49,390,180.56	49,638,000.00
1099207799	FEDERAL HOME LOAN BANKS	11/22/2023	5.285	4.929	26,519,000.00	26,316,556.90	26,238,694.17	26,327,002.44
1101832220	FEDERAL HOME LOAN BANKS	12/04/2023	5.295	5.000	31,104,000.00	30,811,207.68	30,738,009.60	30,825,308.16
1108572508	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1081319174	FEDERAL HOME LOAN BANKS	10/04/2023	5.265	2.118	50,000,000.00	49,978,062.50	49,590,500.00	49,985,500.00
1099833818	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.44	49,478,347.22	49,638,000.00
1073789126	FEDERAL HOME LOAN BANKS	10/02/2023	5.180	0.000	50,000,000.00	49,992,805.56	49,510,777.78	50,000,000.00
1089348091	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.060	50,000,000.00	49,391,833.34	49,117,416.67	49,424,500.00
1092918351	FEDERAL HOME LOAN BANKS	12/01/2023	5.329	4.990	50,000,000.00	49,548,515.28	49,326,473.61	49,573,000.00
1097353898	FEDERAL HOME LOAN BANKS	11/15/2023	5.275	4.884	50,000,000.00	49,670,312.50	49,494,479.17	49,687,500.00
1104221932	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,611.11	49,438,500.00
1024785017	FEDERAL HOME LOAN BANKS	10/25/2023	4.925	4.606	50,000,000.00	49,835,833.33	48,755,069.44	49,836,500.00
1106460614	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.055	50,000,000.00	49,412,222.22	49,346,097.22	49,438,500.00
1081319170	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	4.825	50,000,000.00	49,721,386.11	49,332,793.06	49,737,000.00
1063792573	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,342,777.78	49,971,500.00
1108572509	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1085654268	FEDERAL HOME LOAN BANKS	11/03/2023	5.260	4.767	50,000,000.00	49,758,916.67	49,422,861.11	49,772,500.00
1104221933	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,611.11	49,438,500.00
1110445149	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1070530101	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	0.000	50,000,000.00	49,992,750.00	49,463,500.00	50,000,000.00
1084351525	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.884	50,000,000.00	49,669,750.00	49,332,161.11	49,687,500.00
1083123675	FEDERAL HOME LOAN BANKS	11/06/2023	5.250	4.807	50,000,000.00	49,737,500.00	49,365,625.00	49,751,000.00
1092387740	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	4.855	50,000,000.00	49,773,312.50	49,539,312.50	49,781,500.00
1104221934	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,611.11	49,438,500.00
1077023390	FEDERAL HOME LOAN BANKS	11/01/2023	5.280	4.855	32,000,000.00	31,854,506.67	31,577,600.00	31,860,160.00
1063792575	FEDERAL HOME LOAN BANKS	10/06/2023	5.200	2.974	50,000,000.00	49,963,888.89	49,342,777.78	49,971,500.00
1108572511	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.124	50,000,000.00	49,148,361.11	49,118,738.89	49,192,000.00
1099833810	FEDERAL HOME LOAN BANKS	01/10/2024	5.324	5.101	50,000,000.00	49,253,161.11	49,120,061.11	49,290,500.00
1070530099	FEDERAL HOME LOAN BANKS	10/02/2023	5.220	0.000	50,000,000.00	49,992,750.00	49,463,500.00	50,000,000.00
1089348095	FEDERAL HOME LOAN BANKS	11/24/2023	5.308	4.945	50,000,000.00	49,601,900.00	49,329,127.78	49,623,500.00
1062046451	FEDERAL HOME LOAN BANKS	10/04/2023	5.200	2.118	50,000,000.00	49,978,333.33	49,342,777.78	49,985,500.00
1099833809	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	4.855	50,000,000.00	49,774,388.89	49,636,111.11	49,781,500.00
1091471403	FEDERAL HOME LOAN BANKS	11/15/2023	5.265	4.884	44,869,000.00	44,573,705.89	44,350,594.79	44,588,568.75
1107258725	FEDERAL HOME LOAN BANKS	12/06/2023	5.270	5.011	50,000,000.00	49,516,916.67	49,473,000.00	49,537,500.00
1106460615	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.055	50,000,000.00	49,412,222.22	49,346,097.22	49,438,500.00
1081319167	FEDERAL HOME LOAN BANKS	10/04/2023	5.265	2.118	50,000,000.00	49,978,062.50	49,590,500.00	49,985,500.00
1099833811	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.929	50,000,000.00	49,617,944.44	49,478,347.22	49,638,000.00
1092387742	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	4.855	50,000,000.00	49,773,312.50	49,539,312.50	49,781,500.00
1108572514	FEDERAL HOME LOAN BANKS	10/11/2023	5.250	3.990	50,000,000.00	49,927,083.33	49,890,625.00	49,934,500.00
1108572500	FEDERAL HOME LOAN BANKS	10/11/2023	5.250	3.990	50,000,000.00	49,927,083.33	49,890,625.00	49,934,500.00
1104221931	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.055	50,000,000.00	49,408,888.89	49,327,611.11	49,438,500.00
1075564000	FEDERAL HOME LOAN BANKS	10/13/2023	5.200	4.073	50,000,000.00	49,913,333.33	49,465,555.56	49,922,000.00
1082620470	FEDERAL HOME LOAN BANKS	10/31/2023	5.240	4.834	21,961,000.00	21,865,103.63	21,698,883.26	21,868,324.58
1110445158	FEDERAL HOME LOAN BANKS	10/02/2023	5.200	0.000	50,000,000.00	49,992,777.78	49,978,333.33	50,000,000.00
1077023387	FEDERAL HOME LOAN BANKS	10/24/2023	5.260	4.584	50,000,000.00	49,831,972.22	49,386,333.33	49,843,500.00
1091845737	FEDERAL HOME LOAN MORTGAGE CORP	10/31/2023	5.210	4.719	27,254,000.00	27,135,672.22	27,005,511.66	27,141,713.52
1071595369	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	2.045	4,120,000.00	4,118,230.12	4,077,522.80	4,118,846.40
1071177785	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	0.000	50,000,000.00	49,992,861.11	49,478,861.11	50,000,000.00
1071595367	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.155	2.045	50,000,000.00	49,978,520.83	49,484,500.00	49,986,000.00
1108572510	FEDERAL HOME LOAN MORTGAGE CORP	10/23/2023	5.200	4.561	50,000,000.00	49,841,111.11	49,805,000.00	49,850,500.00
1071177790	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.140	0.000	50,000,000.00	49,992,861.11	49,478,861.11	50,000,000.00
1108572497	FEDERAL HOME LOAN MORTGAGE CORP	10/23/2023	5.200	4.561	14,305,000.00	14,259,541.89	14,249,210.50	14,262,228.05
1072147158	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	0.000	50,000,000.00	49,992,833.33	49,505,500.00	50,000,000.00
1072147159	FEDERAL HOME LOAN MORTGAGE CORP	10/02/2023	5.160	0.000	50,000,000.00	49,992,833.33	49,505,500.00	50,000,000.00
1074287215	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	2.045	50,000,000.00	49,978,437.50	49,504,062.50	49,986,000.00
1074833673	FEDERAL HOME LOAN MORTGAGE CORP	10/06/2023	5.155	2.974	50,000,000.00	49,964,201.39	49,498,819.44	49,971,500.00
1084351519	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.920	50,000,000.00	49,639,236.11	49,300,118.06	49,652,000.00
1074287214	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2023	5.175	2.045	50,000,000.00	49,978,437.50	49,504,062.50	49,986,000.00
1084351521	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.920	50,000,000.00	49,639,236.11	49,300,118.06	49,652,000.00
1099207796	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.210	4.884	50,000,000.00	49,674,375.00	49,529,652.78	49,687,500.00
1089348093	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.205	4.896	50,000,000.00	49,660		

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1078374501	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/30/2023	5.180	4.705	30,000,000.00	29,874,816.67	29,615,816.67	29,880,600.00
1104221927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	4.990	50,000,000.00	49,558,597.22	49,471,763.89	49,573,000.00
1088889712	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.871	50,000,000.00	49,690,340.28	49,409,486.11	49,701,500.00
1109093629	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2023	5.215	4.561	50,000,000.00	49,840,652.78	49,811,680.56	49,850,500.00
1098031065	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.205	4.884	50,000,000.00	49,674,687.50	49,508,416.67	49,687,500.00
1109093624	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2023	5.215	4.561	50,000,000.00	49,840,652.78	49,811,680.56	49,850,500.00
1091473102	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.920	50,000,000.00	49,636,805.55	49,397,097.22	49,652,000.00
1091473100	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.920	50,000,000.00	49,636,805.55	49,397,097.22	49,652,000.00
1083585347	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/03/2023	5.185	4.767	50,000,000.00	49,762,354.17	49,416,687.50	49,772,500.00
1088889719	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.871	50,000,000.00	49,690,340.28	49,409,486.11	49,701,500.00
1084351520	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/06/2023	5.185	4.807	50,000,000.00	49,740,750.00	49,402,284.72	49,751,000.00
1104221929	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	4.990	50,000,000.00	49,558,597.22	49,471,763.89	49,573,000.00
1100459082	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.215	4.990	50,000,000.00	49,558,173.61	49,427,798.61	49,573,000.00
1078374504	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/30/2023	5.180	4.705	50,000,000.00	49,791,361.11	49,801,000.00	49,801,000.00
1092387743	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.215	4.896	50,000,000.00	49,659,576.39	49,427,798.61	49,673,500.00
AGENCIES TOTAL				4.117	25,686,033,444.44	25,643,131,475.99	25,605,136,770.46	22,956,939,868.59
1047475621	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	12/05/2023	5.280	5.391	50,000,000.00	50,000,000.00	50,000,000.00	49,981,500.00
1096587931	BANK OF MONTREAL - CHICAGO BRANCH	12/20/2023	5.540	5.531	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1066159011	BANK OF MONTREAL - CHICAGO BRANCH	10/18/2023	5.500	5.341	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1106471363	BANK OF MONTREAL - CHICAGO BRANCH	04/19/2024	5.810	5.785	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1016032687	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/02/2023	5.150	5.373	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1017221224	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1031590171	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/04/2023	5.260	5.290	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1017221223	BANK OF NOVA SCOTIA - HOUSTON BRANCH	10/05/2023	5.100	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1063792571	BARCLAYS BANK PLC	12/29/2023	5.740	5.632	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1042859816	BNP PARIBAS NEW YORK BRANCH	10/02/2023	5.440	5.342	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1096587932	BNP PARIBAS NEW YORK BRANCH	12/15/2023	5.490	5.452	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1067192401	BNP PARIBAS NEW YORK BRANCH	10/13/2023	5.470	5.330	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1037132141	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.348	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1079347957	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	02/05/2024	5.710	5.533	50,000,000.00	50,000,000.00	50,000,000.00	50,022,500.00
1037132133	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	11/06/2023	5.380	5.348	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1099833813	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	12/15/2023	5.500	5.462	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1089348301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	11/20/2023	5.460	5.340	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1074292965	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	10/06/2023	5.330	5.331	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1083140301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	11/07/2023	5.480	5.329	50,000,000.00	50,000,000.00	50,000,000.00	50,006,000.00
1104223728	DNB BANK ASA - NEW YORK BRANCH	12/20/2023	5.420	5.407	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
1109093614	DNB BANK ASA - NEW YORK BRANCH	12/29/2023	5.430	5.432	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1091473098	DNB BANK ASA - NEW YORK BRANCH	11/30/2023	5.460	5.353	50,000,000.00	50,000,000.00	50,000,000.00	50,007,000.00
1070530104	DNB BANK ASA - NEW YORK BRANCH	10/02/2023	5.300	5.245	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1088889721	DNB BANK ASA - NEW YORK BRANCH	11/15/2023	5.400	5.332	50,000,000.00	50,000,000.00	50,000,000.00	50,002,500.00
1092925829	NORDEA ABP - NEW YORK BRANCH	11/17/2023	5.350	5.364	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
1097366051	NORDEA ABP - NEW YORK BRANCH	12/15/2023	5.400	5.396	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1026607960	NORDEA ABP - NEW YORK BRANCH	10/25/2023	5.310	5.327	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1049557168	NORDEA ABP - NEW YORK BRANCH	12/05/2023	5.580	5.383	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
1108577828	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2024	5.860	5.844	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1060159991	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.900	5.748	50,000,000.00	50,000,000.00	50,000,000.00	50,016,500.00
1056321137	ROYAL BANK OF CANADA NEW YORK BRANCH	03/22/2024	5.780	5.690	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1075563989	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	10/31/2023	5.450	5.323	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1088449824	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	11/21/2023	5.470	5.323	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
1108572501	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	12/29/2023	5.490	5.504	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1017995491	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.360	5.322	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1017995463	TORONTO-DOMINION BANK - NEW YORK BRANCH	10/10/2023	5.360	5.322	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1060159993	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/18/2024	5.910	5.723	50,000,000.00	50,000,000.00	50,000,000.00	50,023,500.00
1089879330	WELLS FARGO BANK, NATIONAL ASSOCIATION	03/25/2024	5.770	5.577	50,000,000.00	50,000,000.00	50,000,000.00	50,039,500.00
1026103582	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	5.389	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
1026103581	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/30/2023	5.000	5.389	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
1019334168	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.454	50,000,000.00	50,000,000.00	50,000,000.00	49,927,000.00
1019326619	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	5.416	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1018532797	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.454	50,000,000.00	50,000,000.00	50,000,000.00	49,927,000.00
1019326621	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/10/2023	5.000	5.416	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1032796754	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	12/05/2023	5.300	5.361	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
1032796755	WESTPAC BANKING CORPORATION - NEW YORK BRANCH	12/05/2023	5.300	5.361	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
CD TOTAL				5.428	2,300,000,000.00	2,300,000,000.00	2,300,000,000.00	2,299,882,500.00
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	5.648	11,000,000.00	10,996,882.77	10,986,910.00	10,606,090.00
CORP NOTE FXD TOTAL				5.648	11,000,000.00	10,996,882.77	10,986,910.00	10,606,090.00
1110445157	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.440	5.383	50,000,000.00	49,289,777.78	49,274,666.67	49,289,777.76
1106460618	ATLANTIC ASSET SECURITIZATION CORP.	01/23/2024	5.520	5.540	49,000,000.00	48,143,480.00	48,075,860.00	48,125,350.00
1080274207	ATLANTIC ASSET SECURITIZATION CORP.	11/01/2023	5.380	5.389	25,000,000.00	24,884,180.55	24,678,694.44	24,876,500.00
1101839810	ATLANTIC ASSET SECURITIZATION CORP.	12/15/2023	5.460	5.503	50,000,000.00	49,431,250.00	49,309,916.67	49,411,500.00
1109719533	ATLANTIC ASSET SECURITIZATION CORP.	12/29/2023	5.540	5.519	35,000,000.00	34,528,423.61	34,512,527.78	34,511,750.00
1110445151	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.440	5.383	10,000,000.00	9,857,955.55	9,854,933.33	9,857,955.55
1050771142	ATLANTIC ASSET SECURITIZATION CORP.	10/06/2023	5.440	5.349	30,000,000.00	29,977,333.33	29,478,666.67	29,968,800.00
1082620469	ATLANTIC ASSET SECURITIZATION CORP.	11/15/2023	5.430	5.461	50,000,000.00	49,660,625.00	49,268,458.33	49,643,500.00
1096579439	ATLANTIC ASSET SECURITIZATION CORP.	12/01/2023	5.470	5.491	22,161,000.00	21,955,598.31	21,871,417.29	21,948,032.79
1097366055	ATLANTIC ASSET SECURITIZATION CORP.	11/08/2023	5.410	5.427	50,000,000.00	49,714,472.22	49,534,138.89	49,698,500.00
1095865298	ATLANTIC ASSET SECURITIZATION CORP.	12/01/2023	5.460	5.491	27,839,000.00	27,581,442.86	27,471,664.40	27,571,467.21
1110445153	AUTOBAHN FUNDING COMPANY, LLC	11/14/2023	5.390	5.270	35,000,000.00	34,769,427.78	34,758,947.22	34,769,427.78
1074833667	AUTOBAHN FUNDING COMPANY, LLC	10/02/2023	5.380	5.400	25,000,000.00	24,996,263.89	24,753,416.67	24,988,750.00
1084351523	AUTOBAHN FUNDING COMPANY, LLC	10/06/2023	5.370	5.349	50,000,000.0			

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1089877446	CAFCO LLC	12/01/2023	5.450	5.434	50,000,000.00	49,538,263.89	49,258,194.44	49,524,500.00
1107258719	CAFCO LLC	01/19/2024	5.510	5.577	25,000,000.00	24,579,097.22	24,556,138.89	24,566,250.00
1092925827	CAFCO LLC	12/15/2023	5.450	5.456	50,000,000.00	49,432,291.67	49,197,638.89	49,416,500.00
1107258717	CAFCO LLC	01/19/2024	5.510	5.577	50,000,000.00	49,158,194.45	49,112,277.78	49,132,500.00
1055914253	CAFCO LLC	10/20/2023	5.450	5.366	50,000,000.00	49,856,180.56	49,091,666.67	49,843,500.00
1055396491	CAFCO LLC	10/17/2023	5.460	5.360	30,000,000.00	29,927,200.00	29,463,100.00	29,919,600.00
1063792572	CAFCO LLC	11/16/2023	5.490	5.408	23,858,000.00	23,690,636.13	23,374,100.12	23,685,983.82
1055914257	CAFCO LLC	10/16/2023	5.460	5.358	25,000,000.00	24,943,125.00	24,560,166.67	24,936,750.00
1106471364	CAFCO LLC	01/23/2024	5.510	5.596	50,000,000.00	49,127,583.33	49,058,708.33	49,098,500.00
1055396493	CAFCO LLC	10/18/2023	5.440	5.362	50,000,000.00	49,871,555.56	49,100,888.89	49,858,500.00
1055396494	CAFCO LLC	10/18/2023	5.440	5.362	50,000,000.00	49,871,555.56	49,100,888.89	49,858,500.00
1100468283	CAFCO LLC	01/10/2024	5.490	5.536	50,000,000.00	49,229,875.00	49,092,625.00	49,208,000.00
1056321138	CAFCO LLC	10/24/2023	5.490	5.371	50,000,000.00	49,824,625.00	49,062,125.00	49,813,500.00
1105717473	CANCARA ASSET SECURITISATION LIMITED	12/21/2023	5.450	5.474	50,000,000.00	49,386,875.00	49,311,180.56	49,369,000.00
1107258720	CANCARA ASSET SECURITISATION LIMITED	12/18/2023	5.460	5.472	50,000,000.00	49,408,500.00	49,378,166.67	49,392,000.00
1074841171	CANCARA ASSET SECURITISATION LIMITED	10/16/2023	5.400	5.379	50,000,000.00	49,887,500.00	49,430,000.00	49,873,000.00
1098031063	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.465	50,000,000.00	49,432,291.66	49,258,194.44	49,415,500.00
1098031064	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.465	50,000,000.00	49,432,291.66	49,258,194.44	49,415,500.00
1074841172	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.374	50,000,000.00	49,910,000.00	49,445,000.00	49,895,500.00
1074841173	CANCARA ASSET SECURITISATION LIMITED	10/13/2023	5.400	5.374	12,000,000.00	11,978,400.00	11,866,800.00	11,974,920.00
1108572499	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.460	5.477	50,000,000.00	49,378,166.67	49,355,416.67	49,361,000.00
1108572498	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.460	5.477	50,000,000.00	49,378,166.67	49,355,416.67	49,361,000.00
1094460686	CANCARA ASSET SECURITISATION LIMITED	11/01/2023	5.400	5.378	50,000,000.00	49,767,500.00	49,542,500.00	49,753,500.00
1091845738	CANCARA ASSET SECURITISATION LLC	11/15/2023	5.420	5.408	50,000,000.00	49,661,250.00	49,420,361.11	49,647,000.00
1106471361	CANCARA ASSET SECURITISATION LLC	12/20/2023	5.450	5.475	50,000,000.00	49,394,444.45	49,349,027.78	49,376,500.00
1080255674	CHARIOT FUNDING LLC	11/03/2023	5.480	5.379	38,696,000.00	38,501,617.09	38,177,645.58	38,493,619.92
1089348092	CHARIOT FUNDING LLC	10/19/2023	5.380	5.364	50,000,000.00	49,865,500.00	49,581,555.56	49,851,000.00
1089879331	CHARIOT FUNDING LLC	10/24/2023	5.380	5.371	22,366,000.00	22,289,123.09	22,165,451.53	22,282,574.82
1073789124	CHARIOT FUNDING LLC	10/06/2023	5.390	5.349	50,000,000.00	49,962,569.44	49,461,000.00	49,948,000.00
1109093616	CHARIOT FUNDING LLC	12/20/2023	5.430	5.483	50,000,000.00	49,396,666.67	49,366,500.00	49,375,500.00
1099833817	CHARIOT FUNDING LLC	11/10/2023	5.420	5.400	50,000,000.00	49,698,888.89	49,555,861.11	49,685,000.00
1092401261	CHARIOT FUNDING LLC	11/22/2023	5.450	5.440	50,000,000.00	49,606,388.89	49,364,166.67	49,592,000.00
1075563994	CHARIOT FUNDING LLC	10/13/2023	5.420	5.349	50,000,000.00	49,909,666.67	49,442,944.44	49,896,000.00
1085654263	CHARIOT FUNDING LLC	11/14/2023	5.450	5.408	50,000,000.00	49,666,944.44	49,318,750.00	49,654,500.00
1088889711	CHARIOT FUNDING LLC	11/06/2023	5.420	5.391	50,000,000.00	49,729,000.00	49,435,416.67	49,715,500.00
1077023393	CHARIOT FUNDING LLC	10/31/2023	5.480	5.378	50,000,000.00	49,771,666.67	49,307,388.89	49,761,000.00
1092401258	CHARIOT FUNDING LLC	10/02/2023	5.380	5.400	20,381,000.00	20,377,954.17	20,280,487.70	20,371,828.55
1072160874	CHARIOT FUNDING LLC	10/23/2023	5.440	5.370	50,000,000.00	49,833,777.78	49,320,000.00	49,821,000.00
1092401259	CHARIOT FUNDING LLC	10/02/2023	5.380	5.400	50,000,000.00	49,992,527.78	49,753,416.67	49,977,500.00
1081319172	CHARIOT FUNDING LLC	11/06/2023	5.480	5.391	50,000,000.00	49,726,000.00	49,315,000.00	49,715,500.00
1097366054	CHARIOT FUNDING LLC	11/08/2023	5.430	5.391	50,000,000.00	49,713,416.67	49,532,416.67	49,700,500.00
1109093622	CHARIOT FUNDING LLC	12/20/2023	5.430	5.483	50,000,000.00	49,396,666.67	49,366,500.00	49,375,500.00
1074291822	CHARIOT FUNDING LLC	10/30/2023	5.480	5.377	50,000,000.00	49,779,277.78	49,276,944.44	49,768,500.00
1091845734	CHARIOT FUNDING LLC	11/30/2023	5.480	5.470	50,000,000.00	49,543,333.34	49,292,166.67	49,529,000.00
1074291821	CHARIOT FUNDING LLC	10/30/2023	5.480	5.377	50,000,000.00	49,779,277.78	49,276,944.44	49,768,500.00
1110444516	CIESCO, LLC	02/05/2024	5.500	5.457	50,000,000.00	49,029,861.11	49,014,583.33	49,029,861.11
1055397534	CIESCO, LLC	10/20/2023	5.440	5.366	25,000,000.00	24,928,222.22	24,542,888.89	24,921,750.00
1055397533	CIESCO, LLC	10/20/2023	5.440	5.366	50,000,000.00	49,856,444.44	49,085,777.78	49,843,500.00
1062046505	CIESCO, LLC	11/16/2023	5.500	5.408	30,000,000.00	29,789,166.67	29,376,666.67	29,783,700.00
1109093625	CIESCO, LLC	01/12/2024	5.500	5.510	50,000,000.00	49,213,194.45	49,182,638.89	49,196,500.00
1058969285	CIESCO, LLC	11/03/2023	5.480	5.379	50,000,000.00	49,748,833.33	49,025,777.78	49,738,500.00
1055397537	CRC FUNDING, LLC	10/20/2023	5.460	5.366	50,000,000.00	49,855,916.67	49,082,416.67	49,843,500.00
1099833814	CRC FUNDING, LLC	01/08/2024	5.500	5.525	50,000,000.00	49,243,750.00	49,098,611.11	49,225,000.00
1055397536	CRC FUNDING, LLC	10/20/2023	5.460	5.366	50,000,000.00	49,855,916.67	49,082,416.67	49,843,500.00
1050097815	CRC FUNDING, LLC	10/04/2023	5.460	5.400	50,000,000.00	49,977,250.00	49,135,500.00	49,962,500.00
1109093618	CRC FUNDING, LLC	01/16/2024	5.510	5.535	25,000,000.00	24,590,576.39	24,575,270.83	24,581,000.00
1100468282	CRC FUNDING, LLC	01/12/2024	5.500	5.530	50,000,000.00	49,213,194.44	49,075,694.44	49,193,500.00
1075564017	CRC FUNDING, LLC	10/30/2023	5.470	5.377	50,000,000.00	49,779,680.56	49,308,652.78	49,768,500.00
1089879328	CRC FUNDING, LLC	12/01/2023	5.450	5.463	25,000,000.00	24,769,131.94	24,629,097.22	24,761,000.00
1051460741	CRC FUNDING, LLC	10/10/2023	5.440	5.367	50,000,000.00	49,932,000.00	49,116,000.00	49,918,000.00
1051460740	CRC FUNDING, LLC	10/13/2023	5.440	5.349	50,000,000.00	49,909,333.33	49,085,777.78	49,896,000.00
1091473099	CRC FUNDING, LLC	11/27/2023	5.450	5.455	50,000,000.00	49,568,541.67	49,311,180.56	49,553,000.00
1055914252	CRC FUNDING, LLC	10/20/2023	5.460	5.366	50,000,000.00	49,855,916.67	49,090,000.00	49,843,500.00
1089879326	CRC FUNDING, LLC	12/01/2023	5.450	5.463	50,000,000.00	49,538,263.89	49,258,194.44	49,522,000.00
1108572507	CRC FUNDING, LLC	01/19/2024	5.510	5.541	50,000,000.00	49,158,194.45	49,119,930.56	49,138,000.00
1059446170	CRC FUNDING, LLC	11/01/2023	5.500	5.378	48,980,000.00	48,748,025.28	48,044,618.06	48,738,528.60
1107258715	CRC FUNDING, LLC	01/19/2024	5.500	5.541	50,000,000.00	49,159,722.22	49,113,888.89	49,138,000.00
1091473101	CRC FUNDING, LLC	11/27/2023	5.450	5.455	50,000,000.00	49,568,541.67	49,318,750.00	49,553,000.00
1075564010	CRC FUNDING, LLC	10/30/2023	5.470	5.377	50,000,000.00	49,779,680.56	49,308,652.78	49,768,500.00
1050771132	CRC FUNDING, LLC	10/06/2023	5.470	5.349	50,000,000.00	49,962,013.89	49,141,513.89	49,948,000.00
1109093621	CRC FUNDING, LLC	01/16/2024	5.510	5.535	50,000,000.00	49,181,152.78	49,150,541.67	49,162,000.00
1089348090	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	10/31/2023	5.290	5.276	30,314,000.00	30,180,365.79	30,011,095.78	30,171,827.34
1109719537	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEV	12/29/2023	5.400	5.451	50,000,000.00	49,332,500.00	49,310,000.00	49,311,000.00
1085654261	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.411	50,000,000.00	49,767,500.00	49,422,500.00	49,752,000.00
1078941950	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.410	21,850,000.00	21,741,642.21	21,547,911.61	21,735,069.00
1085654265	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.411	50,000,000.00	49,767,500.00	49,422,500.00	49,752,000.00
1069448876	ING (U.S.) FUNDING LLC	10/20/2023	5.420	5.349	50,000,000.00	49,856,972.22	49,292,388.89	49,844,000.00
1069448878	ING (U.S.) FUNDING LLC	10/20/2023	5.420	5.349	50,000,000.00	49,856,972.22	49,292,388.89	49,844,000.00
1078345031	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.410	23,000,000.00	22,885,939.17	22,678,555.83	22,879,020.00
1100468280	JOHNSON & JOHNSON	12/15/2023	5.310	5.321	50,000,000.00	49,446,875.00	49,314,125.00	49,431,000.00
1101832217	JOHNSON & JOHNSON	12/20/2023	5.300	5.321	25,000,000.00	24,705,555.56	24,646,666.67	24,697,000.00
1100468281	JOHNSON & JOHNSON	12/15/2023	5.310	5.321	50,000,000.00	49,446,875.00	49,314,125.00	49,431,000.00
1101832219	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,292,000.00	49,394,000.00
1101839812	JOHNSON & JOHNSON	12/18/2023	5.310	5.319	50,000,000.00	49,424,750.00	49,306,750.00	49,409,000.00
1084351526	JOHNSON & JOHNSON	10/16/2023	5.280	5.273	50,000,000.00	49,890,000.00	49,552,666.67	49,875,500.00
1101832222	JOHNSON & JOHNSON	12/20/2023	5.300	5.321	50,000,000.00	49,411,111.11	49,293,333.33	49,394,000.00
1100468278	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,277,250.00	49,394,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1100468279	JOHNSON & JOHNSON	12/20/2023	5.310	5.321	50,000,000.00	49,410,000.00	49,277,250.00	49,394,000.00
1072160880	JUPITER SECURITIZATION COMPANY LLC	10/06/2023	5.400	5.349	50,000,000.00	49,962,500.00	49,452,500.00	49,948,000.00
1074833669	JUPITER SECURITIZATION COMPANY LLC	10/06/2023	5.410	5.349	50,000,000.00	49,962,430.56	49,474,027.78	49,948,000.00
1080255673	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.379	50,000,000.00	49,749,291.67	49,331,444.44	49,738,500.00
1084351518	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.440	5.391	32,617,000.00	32,439,563.52	32,207,910.34	32,431,409.27
1099833816	JUPITER SECURITIZATION COMPANY LLC	11/10/2023	5.430	5.400	50,000,000.00	49,698,333.34	49,555,041.67	49,685,000.00
1075564003	JUPITER SECURITIZATION COMPANY LLC	10/25/2023	5.470	5.372	17,557,000.00	17,492,975.47	17,327,578.78	17,488,878.84
1106471865	JUPITER SECURITIZATION COMPANY LLC	01/19/2024	5.520	5.522	50,000,000.00	49,156,666.67	49,110,666.67	49,141,000.00
1088449820	JUPITER SECURITIZATION COMPANY LLC	10/11/2023	5.390	5.370	25,194,000.00	25,156,278.98	25,005,394.92	25,148,902.74
1074833666	JUPITER SECURITIZATION COMPANY LLC	10/26/2023	5.480	5.373	50,000,000.00	49,809,722.22	49,315,000.00	49,798,500.00
1071595368	JUPITER SECURITIZATION COMPANY LLC	10/02/2023	5.360	5.400	50,000,000.00	49,992,555.56	49,478,888.89	49,977,500.00
1079347956	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.379	50,000,000.00	49,749,291.67	49,308,652.78	49,738,500.00
1072160873	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.400	50,000,000.00	49,977,500.00	49,482,500.00	49,962,500.00
1081969030	JUPITER SECURITIZATION COMPANY LLC	11/07/2023	5.470	5.391	50,000,000.00	49,718,902.78	49,316,250.00	49,708,000.00
1081319171	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.470	5.391	50,000,000.00	49,726,500.00	49,316,250.00	49,715,500.00
1072160875	JUPITER SECURITIZATION COMPANY LLC	10/04/2023	5.400	5.400	50,000,000.00	49,977,500.00	49,482,500.00	49,962,500.00
1109093619	JUPITER SECURITIZATION COMPANY LLC	01/02/2024	5.510	5.495	50,000,000.00	49,288,291.67	49,257,680.56	49,275,000.00
1088889718	JUPITER SECURITIZATION COMPANY LLC	11/16/2023	5.420	5.408	50,000,000.00	49,653,722.22	49,360,138.89	49,639,500.00
1058952414	JUPITER SECURITIZATION COMPANY LLC	10/18/2023	5.440	5.362	35,152,000.00	35,061,698.42	34,557,071.93	35,052,519.84
1075569437	JUPITER SECURITIZATION COMPANY LLC	10/31/2023	5.470	5.378	50,000,000.00	49,772,083.33	49,301,055.56	49,761,000.00
1104834280	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.460	5.475	30,000,000.00	29,636,000.00	29,585,950.00	29,625,900.00
1110445155	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.411	50,000,000.00	49,165,833.34	49,150,666.67	49,165,833.34
1064289355	LA FAYETTE ASSET SECURITIZATION LLC	10/02/2023	5.420	5.400	50,000,000.00	49,992,472.22	49,345,083.33	49,977,500.00
1091473871	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.408	20,000,000.00	19,861,744.45	19,759,555.56	19,855,800.00
1026606901	LA FAYETTE ASSET SECURITIZATION LLC	10/18/2023	5.270	5.362	14,924,000.00	14,866,859.97	14,543,860.85	14,881,765.08
1063170220	LA FAYETTE ASSET SECURITIZATION LLC	10/03/2023	5.450	5.400	50,000,000.00	49,984,861.11	49,318,750.00	49,970,000.00
1091473870	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.408	50,000,000.00	49,654,361.11	49,398,888.89	49,639,500.00
1109719532	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.440	5.475	50,000,000.00	49,395,555.56	49,372,888.89	49,376,500.00
1098026949	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.460	5.448	20,325,000.00	20,124,629.38	20,053,729.00	20,118,904.50
1066660566	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.367	50,000,000.00	49,311,541.67	49,325,083.33	49,918,000.00
1110445148	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.411	50,000,000.00	49,165,833.34	49,150,666.67	49,165,833.34
1097366052	LA FAYETTE ASSET SECURITIZATION LLC	12/06/2023	5.480	5.453	50,000,000.00	49,497,666.67	49,315,000.00	49,485,000.00
1066660564	LA FAYETTE ASSET SECURITIZATION LLC	10/10/2023	5.460	5.367	8,500,000.00	8,488,397.50	8,385,264.17	8,486,060.00
1096587929	LA FAYETTE ASSET SECURITIZATION LLC	01/05/2024	5.530	5.499	50,000,000.00	49,262,666.67	49,070,652.78	49,251,500.00
1097366053	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.490	5.448	45,477,000.00	45,026,209.24	44,859,763.42	45,015,863.22
1104834278	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.475	11,124,000.00	10,988,781.60	10,970,189.07	10,985,283.72
1104834279	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.475	50,000,000.00	49,392,222.22	49,308,652.78	49,376,500.00
1104221926	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,438,444.44	49,511,000.00
1101832218	MICROSOFT CORPORATION	12/18/2023	5.330	5.346	50,000,000.00	49,422,583.33	49,304,138.89	49,406,000.00
1100468276	MICROSOFT CORPORATION	12/15/2023	5.330	5.344	50,000,000.00	49,444,791.67	49,311,541.67	49,428,500.00
1103469054	MICROSOFT CORPORATION	01/02/2024	5.330	5.362	50,000,000.00	49,311,541.67	49,215,305.56	49,292,500.00
1100468277	MICROSOFT CORPORATION	12/15/2023	5.330	5.344	50,000,000.00	49,444,791.67	49,311,541.67	49,428,500.00
1103469053	MICROSOFT CORPORATION	01/04/2024	5.330	5.367	50,000,000.00	49,296,736.11	49,200,500.00	49,277,000.00
1107258718	MICROSOFT CORPORATION	12/06/2023	5.330	5.336	50,000,000.00	49,511,416.67	49,467,000.00	49,496,000.00
1105717472	MICROSOFT CORPORATION	12/06/2023	5.330	5.336	50,000,000.00	49,511,416.67	49,437,388.89	49,496,000.00
1101832221	MICROSOFT CORPORATION	12/18/2023	5.330	5.346	50,000,000.00	49,422,583.33	49,304,138.89	49,406,000.00
1101040801	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,401,500.00	49,511,000.00
1103469052	MICROSOFT CORPORATION	01/04/2024	5.330	5.367	50,000,000.00	49,296,736.11	49,200,500.00	49,277,000.00
1101040795	MICROSOFT CORPORATION	12/01/2023	5.310	5.331	50,000,000.00	49,550,125.00	49,424,750.00	49,533,500.00
1101040796	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,289,333.33	49,391,000.00
1100468274	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,274,527.78	49,391,000.00
1107258729	MICROSOFT CORPORATION	12/06/2023	5.330	5.336	50,000,000.00	49,511,416.67	49,467,000.00	49,496,000.00
1100468275	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,274,527.78	49,391,000.00
1101040797	MICROSOFT CORPORATION	12/20/2023	5.330	5.347	50,000,000.00	49,407,777.78	49,289,333.33	49,391,000.00
1104834000	MICROSOFT CORPORATION	12/04/2023	5.320	5.335	50,000,000.00	49,527,111.11	49,445,833.33	49,511,000.00
1104221930	MICROSOFT CORPORATION	01/02/2024	5.340	5.362	50,000,000.00	49,310,250.00	49,221,250.00	49,292,500.00
1104833998	MICROSOFT CORPORATION	12/01/2023	5.320	5.331	50,000,000.00	49,549,277.78	49,468,000.00	49,533,500.00
1106471362	MICROSOFT CORPORATION	12/07/2023	5.330	5.337	50,000,000.00	49,504,013.89	49,437,388.89	49,488,500.00
1106471358	MONT BLANC CAPITAL CORP.	01/22/2024	5.530	5.525	50,000,000.00	49,132,097.22	49,086,013.89	49,117,500.00
1099207800	MONT BLANC CAPITAL CORP.	01/11/2024	5.510	5.507	38,182,000.00	37,585,915.34	37,469,036.00	37,574,524.38
1068082901	MONT BLANC CAPITAL CORP.	10/16/2023	5.480	5.358	41,362,000.00	41,267,556.76	40,789,044.38	41,257,354.14
1095956375	MONT BLANC CAPITAL CORP.	12/04/2023	5.490	5.449	48,138,000.00	47,668,173.12	47,477,305.95	47,657,101.38
1066159015	MONT BLANC CAPITAL CORP.	10/11/2023	5.450	5.370	50,000,000.00	49,924,305.56	49,311,180.56	49,910,500.00
1081319168	MONT BLANC CAPITAL CORP.	11/08/2023	5.490	5.391	50,000,000.00	49,710,250.00	49,298,500.00	49,700,500.00
1089348087	NATIXIS, NEW YORK BRANCH	11/03/2023	5.400	5.307	50,000,000.00	49,752,500.00	49,467,500.00	49,742,000.00
1095865299	NATIXIS, NEW YORK BRANCH	12/15/2023	5.390	5.409	50,000,000.00	49,438,541.67	49,243,902.78	49,421,500.00
1107258728	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.207	50,000,000.00	49,413,333.33	49,369,333.33	49,407,000.00
1107258724	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.207	50,000,000.00	49,413,333.33	49,369,333.33	49,407,000.00
1101040803	OLD LINE FUNDING, LLC	01/08/2024	5.470	5.528	50,000,000.00	49,247,875.00	49,118,722.22	49,224,500.00
1066159252	OLD LINE FUNDING, LLC	10/13/2023	5.380	5.349	25,000,000.00	24,955,166.67	24,656,277.78	24,948,000.00
1080274206	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.409	50,000,000.00	49,729,000.00	49,314,972.22	49,714,500.00
1081350302	OLD LINE FUNDING, LLC	11/08/2023	5.420	5.418	50,000,000.00	49,713,944.44	49,314,972.22	49,699,000.00
1106471359	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.561	50,000,000.00	49,162,777.77	49,132,333.33	49,135,000.00
1089879327	OLD LINE FUNDING, LLC	11/27/2023	5.400	5.485	50,000,000.00	49,572,500.00	49,317,500.00	49,550,500.00
1066159251	OLD LINE FUNDING, LLC	10/13/2023	5.380	5.349	50,000,000.00	49,910,333.33	49,312,555.56	49,896,000.00
1073789125	OLD LINE FUNDING, LLC	10/13/2023	5.360	5.349	50,000,000.00	49,910,666.67	49,419,333.33	49,896,000.00
1097366050	OLD LINE FUNDING, LLC	12/20/2023	5.440	5.492	50,000,000.00	49,395,555.56	49,244,444.44	49,374,500.00
1067200183	OLD LINE FUNDING, LLC	10/16/2023	5.380	5.358	50,000,000.00	49,887,916.67	49,327,500.00	49,873,500.00
1062046492	OLD LINE FUNDING, LLC	10/02/2023	5.380	5.400	50,000,000.00	49,992,527.78	49,320,027.78	49,977,500.00
1106471360	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.561	50,000,000.00	49,162,777.77	49,132,333.33	49,135,000.00
1099207793	OLD LINE FUNDING, LLC	01/10/2024	5.470	5.536	50,000,000.00	49,232,680.55	49,088,333.33	49,208,000.00
1107265301	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.541	50,000,000.00	49,221,777.78	49,191,555.56	49,192,000.00
1107265300	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.541	50,000,000.00	49,221,777.78	49,191,555.56	49,192,000.00
1080274204	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.409	10,000,000.00	9,945,800.00	9,862,994.44	9,942,900.00
1070530098	OLD LINE FUNDING, LLC	10/23/2023	5.400	5.355	50,000,000.00	49,835,000.00	49,287,500.00	49,821,500.00
1075564005	PEPSICO, INC.	10/30/2023	5.290	5.261	50,000,000.00	49,786,930.56	49,331,402.78	49,773,500.00
1068082903	PEPSICO, INC.	10/16/2023	5.210	5.252	25,000,000.00	24,945,729.17	24,670,756.94	

LOS ANGELES COUNTY TREASURER
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1074833671	PEPSICO, INC.	10/23/2023	5.270	5.250	30,000,000.00	29,903,383.33	29,617,925.00	29,895,000.00
1078376910	PEPSICO, INC.	10/31/2023	5.280	5.254	50,000,000.00	49,780,000.00	49,340,000.00	49,766,500.00
1079347958	PEPSICO, INC.	11/01/2023	5.310	5.247	25,000,000.00	24,885,687.50	24,671,812.50	24,879,750.00
1072160878	PEPSICO, INC.	10/13/2023	5.210	5.246	50,000,000.00	49,913,166.67	49,421,111.11	49,898,000.00
1074833668	PEPSICO, INC.	10/30/2023	5.280	5.261	15,000,000.00	14,936,200.00	14,793,200.00	14,932,050.00
1081319175	PEPSICO, INC.	11/07/2023	5.310	5.234	50,000,000.00	49,727,125.00	49,328,875.00	49,716,500.00
1070530103	PEPSICO, INC.	10/20/2023	5.210	5.246	45,000,000.00	44,876,262.50	44,400,850.00	44,862,300.00
1083123673	PEPSICO, INC.	11/13/2023	5.310	5.216	50,000,000.00	49,682,875.00	49,306,750.00	49,674,000.00
1074833672	PEPSICO, INC.	10/30/2023	5.280	5.261	50,000,000.00	49,787,333.33	49,310,666.67	49,773,500.00
1075564014	PEPSICO, INC.	10/30/2023	5.290	5.261	20,000,000.00	19,914,772.22	19,732,561.11	19,909,400.00
1080255675	PEPSICO, INC.	11/03/2023	5.310	5.246	50,000,000.00	49,756,625.00	49,351,000.00	49,745,000.00
1105713697	SHEFFIELD RECEIVABLES COMPANY LLC	12/18/2023	5.490	5.513	50,000,000.00	49,405,250.00	49,329,000.00	49,387,500.00
1083586163	SHEFFIELD RECEIVABLES COMPANY LLC	11/15/2023	5.470	5.492	50,000,000.00	49,658,125.00	49,293,458.33	49,641,500.00
1099207798	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.430	5.496	50,000,000.00	49,645,541.66	49,494,708.33	49,626,000.00
1087603543	SHEFFIELD RECEIVABLES COMPANY LLC	11/20/2023	5.470	5.504	50,000,000.00	49,620,138.89	49,308,652.78	49,602,500.00
1104221935	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.510	5.514	50,000,000.00	49,387,777.77	49,295,944.44	49,372,000.00
1082625325	SHEFFIELD RECEIVABLES COMPANY LLC	11/13/2023	5.470	5.480	50,000,000.00	49,673,319.44	49,278,263.89	49,657,500.00
1091473097	SHEFFIELD RECEIVABLES COMPANY LLC	11/27/2023	5.470	5.522	50,000,000.00	49,566,958.33	49,308,652.78	49,547,500.00
1109721500	SHEFFIELD RECEIVABLES COMPANY LLC	12/04/2023	5.420	5.525	50,000,000.00	49,518,222.22	49,495,638.89	49,493,500.00
1070530105	SHEFFIELD RECEIVABLES COMPANY LLC	10/18/2023	5.450	5.400	50,000,000.00	49,871,319.44	49,318,750.00	49,857,500.00
1092401263	SHEFFIELD RECEIVABLES COMPANY LLC	11/21/2023	5.430	5.509	50,000,000.00	49,615,375.00	49,374,041.67	49,594,500.00
1078955812	SHEFFIELD RECEIVABLES COMPANY LLC	11/03/2023	5.470	5.451	50,000,000.00	49,749,291.67	49,301,055.56	49,735,000.00
1075569436	SHEFFIELD RECEIVABLES COMPANY LLC	10/30/2023	5.450	5.435	50,000,000.00	49,780,486.11	49,311,180.56	49,766,000.00
1084352388	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.480	5.496	50,000,000.00	49,642,277.78	49,284,555.56	49,626,000.00
1063792569	SHEFFIELD RECEIVABLES COMPANY LLC	10/04/2023	5.440	5.400	50,000,000.00	49,977,333.33	49,320,000.00	49,962,500.00
1109093609	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.490	5.514	50,000,000.00	49,390,000.00	49,359,500.00	49,372,000.00
1065665015	SHEFFIELD RECEIVABLES COMPANY LLC	10/13/2023	5.440	5.400	50,000,000.00	49,909,333.33	49,289,777.78	49,895,000.00
1085654258	SHEFFIELD RECEIVABLES COMPANY LLC	11/14/2023	5.460	5.486	50,000,000.00	49,666,333.33	49,317,500.00	49,649,500.00
1066660569	SHEFFIELD RECEIVABLES COMPANY LLC	10/11/2023	5.460	5.370	50,000,000.00	49,924,166.67	49,317,500.00	49,910,500.00
1106471656	SHEFFIELD RECEIVABLES COMPANY LLC	12/19/2023	5.490	5.511	36,446,000.00	36,006,916.82	35,956,894.68	35,994,069.60
1103469051	THE PROCTER & GAMBLE COMPANY	01/02/2024	5.340	5.226	50,000,000.00	49,310,250.00	49,213,833.33	49,310,500.00
1083585349	THE PROCTER & GAMBLE COMPANY	11/14/2023	5.310	5.173	50,000,000.00	49,675,500.00	49,321,500.00	49,669,500.00
1032795635	THE PROCTER & GAMBLE COMPANY	10/30/2023	5.090	5.249	50,000,000.00	49,794,986.11	48,776,986.11	49,774,000.00
1097366048	THE PROCTER & GAMBLE COMPANY	12/05/2023	5.350	5.190	49,000,000.00	48,526,673.61	48,351,906.94	48,526,660.00
1032261878	THE PROCTER & GAMBLE COMPANY	10/30/2023	5.100	5.249	50,000,000.00	49,794,583.33	48,767,500.00	49,774,000.00
1097366049	THE PROCTER & GAMBLE COMPANY	01/05/2024	5.370	5.224	50,000,000.00	49,284,000.00	49,112,458.33	49,289,000.00
1096579438	THE PROCTER & GAMBLE COMPANY	12/01/2023	5.340	5.183	50,000,000.00	49,547,583.34	49,362,166.67	49,546,500.00
1083140300	THE PROCTER & GAMBLE COMPANY	11/13/2023	5.330	5.176	50,000,000.00	49,681,680.56	49,304,138.89	49,676,500.00
1104221928	THE PROCTER & GAMBLE COMPANY	01/10/2024	5.350	5.222	50,000,000.00	49,249,513.89	49,160,347.22	49,253,000.00
1107258723	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.482	25,000,000.00	24,641,111.11	24,626,000.00	24,630,750.00
1059446177	THUNDER BAY FUNDING, LLC	10/02/2023	5.370	5.400	50,000,000.00	49,992,541.67	49,291,458.33	49,977,500.00
1062046455	THUNDER BAY FUNDING, LLC	10/04/2023	5.380	5.400	50,000,000.00	49,977,583.33	49,305,083.33	49,962,500.00
1107258722	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.482	50,000,000.00	49,282,222.22	49,252,000.00	49,261,500.00
1083585348	THUNDER BAY FUNDING, LLC	11/09/2023	5.400	5.374	50,000,000.00	49,707,500.00	49,355,000.00	49,694,000.00
1072160877	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.349	35,000,000.00	34,937,233.33	34,592,016.67	34,927,200.00
1100468273	THUNDER BAY FUNDING, LLC	01/08/2024	5.490	5.493	50,000,000.00	49,245,125.00	49,123,125.00	49,229,500.00
1091473869	THUNDER BAY FUNDING, LLC	12/05/2023	5.420	5.432	50,000,000.00	49,510,694.44	49,254,750.00	49,494,500.00
1072160876	THUNDER BAY FUNDING, LLC	10/13/2023	5.380	5.349	50,000,000.00	49,910,333.33	49,417,166.67	49,896,000.00
1108572513	THUNDER BAY FUNDING, LLC	01/12/2024	5.420	5.499	50,000,000.00	49,224,638.89	49,194,527.78	49,198,000.00
1074292299	THUNDER BAY FUNDING, LLC	10/11/2023	5.380	5.370	50,000,000.00	49,925,277.78	49,462,000.00	49,910,500.00
1099207797	TOYOTA MOTOR CREDIT CORPORATION	12/18/2023	5.440	5.396	50,000,000.00	49,410,666.67	49,259,555.56	49,400,500.00
1108572502	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.417	50,000,000.00	49,227,500.00	49,197,500.00	49,210,000.00
1087603542	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.365	50,000,000.00	49,625,000.00	49,317,500.00	49,612,500.00
1072147165	TOYOTA MOTOR CREDIT CORPORATION	10/26/2023	5.400	5.333	50,000,000.00	49,812,500.00	49,310,000.00	49,800,000.00
1069448880	TOYOTA MOTOR CREDIT CORPORATION	10/11/2023	5.340	5.340	50,000,000.00	49,925,833.33	49,369,583.33	49,911,000.00
1087603541	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.365	50,000,000.00	49,625,000.00	49,317,500.00	49,612,500.00
1069448877	TOYOTA MOTOR CREDIT CORPORATION	10/23/2023	5.370	5.340	50,000,000.00	49,835,916.67	49,374,000.00	49,822,000.00
1066660563	TOYOTA MOTOR CREDIT CORPORATION	10/16/2023	5.340	5.336	50,000,000.00	49,888,750.00	49,302,833.33	49,874,000.00
1078345028	TOYOTA MOTOR CREDIT CORPORATION	11/01/2023	5.390	5.345	50,000,000.00	49,767,930.56	49,318,763.89	49,755,000.00
1080255676	TOYOTA MOTOR CREDIT CORPORATION	11/13/2023	5.420	5.360	50,000,000.00	49,676,305.56	49,262,277.78	49,665,000.00
1088889720	TOYOTA MOTOR CREDIT CORPORATION	11/17/2023	5.410	5.363	50,000,000.00	49,646,847.22	49,353,805.56	49,635,000.00
1108572515	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.417	50,000,000.00	49,227,500.00	49,197,500.00	49,210,000.00
1066660567	TOYOTA MOTOR CREDIT CORPORATION	10/16/2023	5.340	5.336	50,000,000.00	49,888,750.00	49,302,833.33	49,874,000.00
1088449826	TOYOTA MOTOR CREDIT CORPORATION	11/21/2023	5.410	5.366	50,000,000.00	49,616,791.67	49,316,236.11	49,605,000.00
CPD TOTAL				5.393	11,649,443,000.00	11,559,639,117.75	11,485,832,351.47	11,556,222,518.74
1052207560	LAC-CAL BAN	06/30/2025	5.939	5.824	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL					5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF	08/01/2024	2.958	5.596	23,000,000.00	23,354,994.88	24,865,760.00	22,508,490.00
CA MUNI BDN TOTAL					23,000,000.00	23,354,994.88	24,865,760.00	22,508,490.00
MUNI TOTAL				5.637	28,000,000.00	28,354,994.88	29,865,760.00	27,508,490.00
1017216913	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1074287219	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,250,388.89	49,736,500.00
1088889716	UNITED STATES TREASURY	12/19/2023	5.280	5.252	50,000,000.00	49,420,666.67	49,134,666.67	49,425,500.00
1022354446	UNITED STATES TREASURY	10/19/2023	4.860	4.568	50,000,000.00	49,878,500.00	48,778,250.00	49,875,500.00
1017995462	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1050771136	UNITED STATES TREASURY	10/03/2023	5.100	1.373	50,000,000.00	49,985,833.33	49,220,833.33	49,992,500.00
1054626742	UNITED STATES TREASURY	10/17/2023	5.130	4.483	50,000,000.00	49,886,000.00	49,152,125.00	49,890,000.00
1073789123	UNITED STATES TREASURY	10/31/2023	5.240	4.870	50,000,000.00	49,781,666.67	49,301,333.33	49,788,000.00
1058538172	UNITED STATES TREASURY	12/21/2023	5.190	5.266	50,000,000.00	49,416,125.00	48,724,125.00	49,410,000.00
1109093617	UNITED STATES TREASURY	01/16/2024	5.310	5.345	50,000,000.00	49,210,875.00	49,181,375.00	49,216,500.00
1105713698	UNITED STATES TREASURY	01/02/2024	5.285	5.296	50,000,000.00	49,317,354.17	49,243,951.39	49,322,000.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.44	47,552,152.78	48,149,500.00
1109719534	UNITED STATES TREASURY	01/11/2024	5.285	5.364	50,000,000.00	49,251,291.66	49,229,270.83	49,256,500.00
1094441546	UNITED STATES TREASURY	11/02/2023	5.265	4.918	50,000,000.00	49,766,000.00	49,546,625.00	49,772,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1017995475	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00
1064289354	UNITED STATES TREASURY	10/03/2023	5.185	1.373	50,000,000.00	49,985,597.22	49,366,277.78	49,992,500.00
1101040802	UNITED STATES TREASURY	01/02/2024	5.260	5.296	50,000,000.00	49,320,583.33	49,196,388.89	49,322,000.00
1074287218	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,250,388.89	49,736,500.00
1056998030	UNITED STATES TREASURY	10/12/2023	5.130	4.116	50,000,000.00	49,921,625.00	49,230,500.00	49,927,000.00
1071595373	UNITED STATES TREASURY	10/03/2023	5.195	1.373	50,000,000.00	49,985,569.44	49,487,715.28	49,992,500.00
1092918348	UNITED STATES TREASURY	01/04/2024	5.265	5.292	30,000,000.00	29,583,187.50	29,447,175.00	29,585,100.00
1044975192	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1053579572	UNITED STATES TREASURY	10/10/2023	5.095	3.897	50,000,000.00	49,936,312.50	49,179,138.89	49,941,500.00
1107258721	UNITED STATES TREASURY	01/04/2024	5.270	5.292	50,000,000.00	49,304,652.78	49,260,736.11	49,308,500.00
1080255672	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,330,444.44	49,736,500.00
1056998029	UNITED STATES TREASURY	10/12/2023	5.130	4.116	50,000,000.00	49,921,625.00	49,230,500.00	49,927,000.00
1058952411	UNITED STATES TREASURY	10/24/2023	5.170	4.729	50,000,000.00	49,834,847.22	49,152,694.44	49,839,000.00
1092918347	UNITED STATES TREASURY	01/04/2024	5.265	5.292	50,000,000.00	49,305,312.50	49,078,625.00	49,308,500.00
1042194780	UNITED STATES TREASURY	11/16/2023	5.145	5.081	50,000,000.00	49,671,291.67	48,756,625.00	49,669,000.00
1044975207	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	2.678	50,000,000.00	49,975,888.89	47,884,250.00	49,978,000.00
1091826526	UNITED STATES TREASURY	12/05/2023	5.300	5.200	50,000,000.00	49,521,527.78	49,278,611.11	49,528,500.00
1100459081	UNITED STATES TREASURY	01/02/2024	5.280	5.296	12,734,000.00	12,560,308.24	12,526,690.48	12,561,326.96
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1058538171	UNITED STATES TREASURY	12/21/2023	5.190	5.266	50,000,000.00	49,416,125.00	48,724,125.00	49,410,000.00
1050771135	UNITED STATES TREASURY	10/03/2023	5.100	1.373	50,000,000.00	49,985,833.33	49,220,833.33	49,992,500.00
1109719535	UNITED STATES TREASURY	01/11/2024	5.285	5.364	50,000,000.00	49,251,291.66	49,229,270.83	49,256,500.00
1064289356	UNITED STATES TREASURY	10/03/2023	5.185	1.373	50,000,000.00	49,985,597.22	49,366,277.78	49,992,500.00
1089348088	UNITED STATES TREASURY	12/05/2023	5.260	5.200	50,000,000.00	49,525,138.89	49,247,527.78	49,528,500.00
1050771139	UNITED STATES TREASURY	10/10/2023	5.110	3.897	50,000,000.00	49,936,125.00	49,169,625.00	49,941,500.00
1073789127	UNITED STATES TREASURY	10/31/2023	5.235	4.870	50,000,000.00	49,781,875.00	49,302,000.00	49,788,000.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	5.185	50,000,000.00	49,632,500.00	47,813,375.00	49,563,500.00
1058952423	UNITED STATES TREASURY	12/21/2023	5.180	5.266	50,000,000.00	49,417,250.00	48,733,777.78	49,410,000.00
1092918350	UNITED STATES TREASURY	11/30/2023	5.300	5.185	50,000,000.00	49,558,333.33	49,330,138.89	49,563,500.00
1101040798	UNITED STATES TREASURY	01/04/2024	5.260	5.292	50,000,000.00	49,305,972.22	49,181,777.78	49,308,500.00
1069973723	UNITED STATES TREASURY	11/14/2023	5.230	5.044	50,000,000.00	49,680,388.89	49,142,861.11	49,685,000.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1108572505	UNITED STATES TREASURY	01/16/2024	5.300	5.345	50,000,000.00	49,212,361.12	49,175,555.56	49,216,500.00
1042859808	UNITED STATES TREASURY	11/09/2023	5.160	5.009	50,000,000.00	49,720,500.00	48,831,833.33	49,721,000.00
1044975148	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1089348089	UNITED STATES TREASURY	12/05/2023	5.260	5.200	50,000,000.00	49,525,138.89	49,247,527.78	49,528,500.00
1105713694	UNITED STATES TREASURY	01/02/2024	5.285	5.296	50,000,000.00	49,317,354.17	49,243,951.39	49,322,000.00
1101040799	UNITED STATES TREASURY	01/02/2024	5.260	5.296	50,000,000.00	49,320,583.33	49,196,388.89	49,322,000.00
1044975233	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00
1017995488	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1101040800	UNITED STATES TREASURY	01/04/2024	5.260	5.292	1,922,000.00	1,895,321.57	1,890,547.54	1,895,418.74
1042194790	UNITED STATES TREASURY	11/16/2023	5.145	5.081	50,000,000.00	49,671,291.67	48,756,625.00	49,669,000.00
1059446188	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1058952421	UNITED STATES TREASURY	12/21/2023	5.180	5.266	50,000,000.00	49,417,250.00	48,733,777.78	49,410,000.00
1109093613	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.67	49,163,500.00
1109093627	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.67	49,163,500.00
1089868705	UNITED STATES TREASURY	12/19/2023	5.310	5.252	50,000,000.00	49,417,375.00	49,144,500.00	49,425,500.00
1083585352	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,388,666.67	49,736,500.00
1017995460	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1094441545	UNITED STATES TREASURY	11/02/2023	5.265	4.918	50,000,000.00	49,766,000.00	49,546,625.00	49,772,000.00
1026606900	UNITED STATES TREASURY	10/26/2023	4.810	4.775	50,000,000.00	49,832,986.11	48,784,138.89	49,824,500.00
1059446169	UNITED STATES TREASURY	12/28/2023	5.260	5.271	50,000,000.00	49,357,111.11	48,670,388.89	49,358,500.00
1049557167	UNITED STATES TREASURY	11/30/2023	5.120	5.185	50,000,000.00	49,573,333.33	48,762,666.67	49,563,500.00
1026606903	UNITED STATES TREASURY	10/26/2023	4.810	4.775	50,000,000.00	49,832,986.11	48,784,138.89	49,824,500.00
1053579578	UNITED STATES TREASURY	10/17/2023	5.110	4.483	50,000,000.00	49,886,444.45	49,155,430.56	49,890,000.00
1107258716	UNITED STATES TREASURY	11/30/2023	5.280	5.185	50,000,000.00	49,560,000.00	49,516,000.00	49,563,500.00
1110445150	UNITED STATES TREASURY	12/07/2023	5.280	5.217	17,065,000.00	16,897,307.93	16,892,302.20	16,898,786.90
1073789130	UNITED STATES TREASURY	10/31/2023	5.240	4.870	50,000,000.00	49,781,666.67	49,301,333.33	49,788,000.00
1106460613	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1109093610	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.67	49,163,500.00
930466416	UNITED STATES TREASURY	10/05/2023	4.340	2.678	50,000,000.00	49,975,888.89	47,884,250.00	49,978,000.00
1052171264	UNITED STATES TREASURY	11/30/2023	5.110	5.185	50,000,000.00	49,574,166.67	48,807,666.67	49,563,500.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1099835242	UNITED STATES TREASURY	01/09/2024	5.290	5.305	50,000,000.00	49,265,277.78	49,125,680.56	49,271,500.00
1019323662	UNITED STATES TREASURY	10/12/2023	4.725	4.116	50,000,000.00	49,927,812.50	48,805,625.00	49,927,000.00
1049557166	UNITED STATES TREASURY	10/19/2023	5.130	4.568	50,000,000.00	49,871,750.00	49,059,500.00	49,875,500.00
1089868703	UNITED STATES TREASURY	12/19/2023	5.310	5.252	50,000,000.00	49,417,375.00	49,144,500.00	49,425,500.00
1109093611	UNITED STATES TREASURY	01/09/2024	5.295	5.305	50,000,000.00	49,264,583.34	49,235,166.67	49,271,500.00
1055391892	UNITED STATES TREASURY	11/09/2023	5.128	5.009	50,000,000.00	49,722,260.42	48,995,864.58	49,721,000.00
1050771141	UNITED STATES TREASURY	10/10/2023	5.110	3.897	50,000,000.00	49,936,125.00	49,169,625.00	49,941,500.00
1042194786	UNITED STATES TREASURY	11/09/2023	5.150	5.009	50,000,000.00	49,721,041.67	48,834,097.22	49,721,000.00
1059446185	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1046321995	UNITED STATES TREASURY	10/12/2023	5.170	4.116	50,000,000.00	49,921,013.89	49,052,166.67	49,927,000.00
1017995456	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1068082897	UNITED STATES TREASURY	10/31/2023	5.220	4.870	50,000,000.00	49,782,500.00	49,238,750.00	49,788,000.00
1059446171	UNITED STATES TREASURY	12/28/2023	5.260	5.271	50,000,000.00	49,357,111.11	48,670,388.89	49,358,500.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1054626737	UNITED STATES TREASURY	10/17/2023	5.130	4.483	50,000,000.00	49,886,000.00	49,152,125.00	49,890,000.00
1085654267	UNITED STATES TREASURY	11/16/2023	5.255	5.081	50,000,000.00	49,664,328.89	49,328,527.78	49,669,000.00
1049557165	UNITED STATES TREASURY	11/30/2023	5.120	5.185	50,000,000.00	49,573,333.33	48,762,666.67	49,563,500.00
1020651941	UNITED STATES TREASURY	10/12/2023	4.830	4.116	50,000,000.00	49,926,208.33	48,805,916.67	49,927,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1058952418	UNITED STATES TREASURY	10/24/2023	5.170	4.729	50,000,000.00	49,834,847.22	49,152,694.44	49,839,000.00
1043310077	UNITED STATES TREASURY	11/09/2023	5.160	5.009	50,000,000.00	49,720,500.00	48,831,833.33	49,721,000.00
1110445147	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1059446186	UNITED STATES TREASURY	06/13/2024	5.050	5.410	50,000,000.00	48,204,444.45	47,552,152.78	48,149,500.00
1092387739	UNITED STATES TREASURY	11/21/2023	5.240	5.127	50,000,000.00	49,628,833.33	49,395,944.44	49,631,500.00
1020651942	UNITED STATES TREASURY	10/12/2023	4.830	4.116	50,000,000.00	49,926,208.33	48,805,916.67	49,927,000.00
1017216917	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1109093623	UNITED STATES TREASURY	01/16/2024	5.310	5.345	50,000,000.00	49,210,875.00	49,181,375.00	49,216,500.00
1106460612	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1110445160	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1110445146	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
1017216931	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1092387741	UNITED STATES TREASURY	11/21/2023	5.240	5.127	50,000,000.00	49,628,833.33	49,395,944.44	49,631,500.00
1107258727	UNITED STATES TREASURY	01/04/2024	5.270	5.292	50,000,000.00	49,304,652.78	49,260,736.11	49,308,500.00
1106460617	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1109093607	UNITED STATES TREASURY	01/23/2024	5.325	5.368	50,000,000.00	49,156,875.00	49,127,291.67	49,163,500.00
1088449827	UNITED STATES TREASURY	11/16/2023	5.260	5.081	50,000,000.00	49,663,944.44	49,371,722.22	49,669,000.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1078941955	UNITED STATES TREASURY	11/21/2023	5.260	5.127	50,000,000.00	49,627,416.67	49,196,388.89	49,631,500.00
1052171260	UNITED STATES TREASURY	11/30/2023	5.110	5.185	50,000,000.00	49,574,166.67	48,807,666.67	49,563,500.00
1110445145	UNITED STATES TREASURY	12/07/2023	5.280	5.217	50,000,000.00	49,508,666.67	49,494,000.00	49,513,000.00
1049557170	UNITED STATES TREASURY	10/19/2023	5.130	4.568	50,000,000.00	49,871,750.00	49,059,500.00	49,875,500.00
1108572512	UNITED STATES TREASURY	01/16/2024	5.300	5.345	50,000,000.00	49,212,361.12	49,175,555.56	49,216,500.00
1017216916	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1044975198	UNITED STATES TREASURY	11/30/2023	5.190	5.185	50,000,000.00	49,567,500.00	48,688,083.33	49,563,500.00
1055391888	UNITED STATES TREASURY	11/09/2023	5.128	5.009	50,000,000.00	49,722,260.42	48,995,864.58	49,721,000.00
1107258726	UNITED STATES TREASURY	11/30/2023	5.280	5.185	15,030,000.00	14,897,736.00	14,884,509.60	14,898,788.10
1053579568	UNITED STATES TREASURY	10/10/2023	5.095	3.897	50,000,000.00	49,936,312.50	49,179,138.89	49,941,500.00
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1083585346	UNITED STATES TREASURY	11/07/2023	5.240	4.972	50,000,000.00	49,730,722.22	49,388,666.67	49,736,500.00
1081319166	UNITED STATES TREASURY	11/14/2023	5.250	5.044	50,000,000.00	49,679,166.67	49,285,416.67	49,685,000.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	4.918	50,000,000.00	49,805,333.33	48,746,833.33	49,772,000.00
1017995451	UNITED STATES TREASURY	10/05/2023	4.720	2.678	50,000,000.00	49,973,777.78	48,833,111.11	49,978,000.00
1022354449	UNITED STATES TREASURY	10/19/2023	4.860	4.568	50,000,000.00	49,878,500.00	48,778,250.00	49,875,500.00
1042194782	UNITED STATES TREASURY	11/09/2023	5.150	5.009	50,000,000.00	49,721,041.67	48,834,097.22	49,721,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	5.451	50,000,000.00	48,965,611.11	47,919,194.44	48,737,000.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	5.185	50,000,000.00	49,632,500.00	47,813,375.00	49,563,500.00
1078941953	UNITED STATES TREASURY	11/21/2023	5.260	5.127	50,000,000.00	49,627,416.67	49,196,388.89	49,631,500.00
1091826528	UNITED STATES TREASURY	12/05/2023	5.300	5.200	50,000,000.00	49,521,527.78	49,278,611.11	49,528,500.00
1100459083	UNITED STATES TREASURY	01/02/2024	5.280	5.296	50,000,000.00	49,318,000.00	49,186,000.00	49,322,000.00
1096579441	UNITED STATES TREASURY	12/19/2023	5.290	5.252	29,096,000.00	28,758,235.85	28,651,348.46	28,761,686.96
1073789132	UNITED STATES TREASURY	10/31/2023	5.235	4.870	50,000,000.00	49,781,875.00	49,302,000.00	49,788,000.00
1084351522	UNITED STATES TREASURY	10/10/2023	5.275	3.897	50,000,000.00	49,934,062.50	49,589,722.22	49,941,500.00
1053579569	UNITED STATES TREASURY	10/17/2023	5.110	4.483	50,000,000.00	49,886,444.45	49,155,430.56	49,890,000.00
1017216914	UNITED STATES TREASURY	10/05/2023	4.570	2.678	50,000,000.00	49,974,611.11	48,844,805.56	49,978,000.00
1109093620	UNITED STATES TREASURY	01/09/2024	5.295	5.305	50,000,000.00	49,264,583.34	49,235,166.67	49,271,500.00
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	5.404	50,000,000.00	48,451,500.00	47,582,166.67	48,349,000.00
1083585345	UNITED STATES TREASURY	11/02/2023	5.230	4.918	50,000,000.00	49,767,555.56	49,418,888.89	49,772,000.00
1106460616	UNITED STATES TREASURY	01/02/2024	5.290	5.296	50,000,000.00	49,316,708.33	49,272,625.00	49,322,000.00
1051456840	UNITED STATES TREASURY	10/19/2023	5.100	4.568	50,000,000.00	49,872,500.00	49,107,500.00	49,875,500.00
1096579440	UNITED STATES TREASURY	12/19/2023	5.290	5.252	50,000,000.00	49,419,569.45	49,235,888.89	49,425,500.00
1110445144	UNITED STATES TREASURY	01/23/2024	5.300	5.368	50,000,000.00	49,160,833.33	49,146,111.11	49,163,500.00
US T-BILL GOVERNMENT TOTAL					7,505,847,000.00	7,435,236,472.13	7,343,551,517.76	7,433,593,607.66

821810741	UNITED STATES TREASURY	08/31/2028	1.125	4.637	50,000,000.00	49,633,822.65	49,484,375.00	42,353,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,656.00	44,906,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	49,242,303.06	48,953,143.50	38,902,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,691.32	49,937,500.00	42,410,000.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	50,000,000.00	50,000,000.00	38,902,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,691.32	49,937,500.00	42,410,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,656.00	44,906,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,656.00	44,906,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,882,678.41	49,766,000.00	45,215,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.637	50,000,000.00	49,543,365.75	49,357,000.00	42,353,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,824,815.83	49,650,400.00	45,215,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	4.557	50,000,000.00	50,000,000.00	50,000,000.00	38,902,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,948,720.72	49,914,062.50	42,410,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.875	50,000,000.00	49,924,368.79	49,855,000.00	45,043,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,962,485.21	49,937,500.00	42,410,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,656.00	44,906,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,972,062.37	49,953,125.00	42,410,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.875	50,000,000.00	49,924,368.79	49,855,000.00	45,043,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.465	50,000,000.00	49,979,193.40	49,900,000.00	48,412,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.483	50,000,000.00	49,933,245.17	49,718,750.00	48,201,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,924,762.56	49,875,000.00	42,410,000.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.857	50,000,000.00	49,833,610.12	49,667,950.00	45,215,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.865	50,000,000.00	49,850,246.55	49,722,656.00	44,906,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.390	50,000,000.00	49,892,996.32	49,717,000.00	47,494,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.674	50,000,000.00	49,897,561.94	49,828,125.00	42,410,000.00
US T-NOTE GOVERNMENT TOTAL					2,850,000,000.00	2,843,419,669.81	2,836,989,998.50	2,539,857,000.00
				GRAND TOTAL	50,030,323,444.44	49,820,778,613.33	49,612,363,308.19	46,824,610,074.99

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	15,351,445.80
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,198,668.00
FHLB TOTAL						26,430,000.00	26,430,000.00	16,550,113.80
AVCCD TOTAL						26,430,000.00	26,430,000.00	16,550,113.80
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	6,762,690.00
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	5,163,760.00
FFCB TOTAL						16,000,000.00	16,000,000.00	11,926,450.00
ESUSD TOTAL						16,000,000.00	16,000,000.00	11,926,450.00
FIRST5LA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,402,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,593,360.00
FHLB TOTAL						84,000,000.00	84,000,000.00	82,995,360.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,412,500.00
FHLMC TOTAL						50,000,000.00	50,000,000.00	49,412,500.00
FIRST5LA TOTAL						134,000,000.00	134,000,000.00	132,407,860.00
GF - GENERAL FUND								
821801187	35272RPVLAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
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	14,577,984.25
FFCB TOTAL						22,675,000.00	22,675,000.00	14,577,984.25
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,975,000.00	3,900,000.00	3,975,000.00
FHLB TOTAL						4,000,000.00	3,975,000.00	3,975,000.00
821801196	3134GWSD9	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,250,270.00
FHLMC TOTAL						9,500,000.00	9,500,000.00	5,250,270.00
PHHPA TOTAL						36,175,000.00	36,150,000.00	23,803,254.25
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,010,730.78	10,018,200.00	9,890,500.00
FFCB TOTAL						10,000,000.00	10,010,730.78	9,890,500.00
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
UST NOTES TOTAL						10,000,000.00	9,990,786.26	9,839,100.00
SCP61 - SCAQMD TOTAL						20,000,000.00	20,001,517.04	19,729,600.00
SCP6G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,990,786.26	9,956,250.00	9,839,100.00
UST NOTES TOTAL						10,000,000.00	9,990,786.26	9,839,100.00
SCP6G - SCAQMD TOTAL						10,000,000.00	9,990,786.26	9,839,100.00
SCAQMD-P9A								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,981,572.53	19,912,500.00	19,678,200.00
UST NOTES TOTAL						20,000,000.00	19,981,572.53	19,678,200.00
SCP9A - SCAQMD TOTAL						20,000,000.00	19,981,572.53	19,678,200.00
SCAQMD - SOUTH COAST AIR QUALITY MG								
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99
1019883116	SOFCLAIFMMF	S OF C LAIF	12/31/2023		252,547.20	252,547.20	252,547.20	252,547.20
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2023		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMF	S OF C LAIF	12/31/2023		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
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	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
1067192408	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,206.61	29,206.61	29,206.61	29,206.61
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
1019882651	SOFCLAIFMMF	S OF C LAIF	12/31/2023		23,393.02	23,393.02	23,393.02	23,393.02
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2023		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
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: SEPTEMBER 1, 2023 TO SEPTEMBER 30, 2023
 FUND: SPECIFIC PURPOSE INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
WASIA - WHITTIER AREA SCHOOLS INS								
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2023		41,438.47	41,438.47	41,438.47	41,438.47
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68
1067192501	SOFCLAIFMMF	S OF C LAIF	12/31/2023		352.83	352.83	352.83	352.83
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90
1019883193	SOFCLAIFMMF	S OF C LAIF	12/31/2023		282.60	282.60	282.60	282.60
MMFUND TOTAL					42,543.60	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	306,612,642.09	306,406,966.26	277,993,344.31

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

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,498,529.90
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	329,378.70
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$23,829,870.75</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	11,783,960.02
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,576,611.21
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,410,597.65
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,638.79
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,767,786.17
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$96,552,685.95</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,066,742.04
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,037,889.78
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,576,619.88
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,649,269.81
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	4,615,570.66
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$35,946,092.17</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>305,657.66</u>
	TREASURER TOTAL	<u><u>\$305,657.66</u></u>

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
1052207560	LAC-CAL BANS	5.939%	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 SEPTEMBER 30, 2023
ATTACHMENT XIII**

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

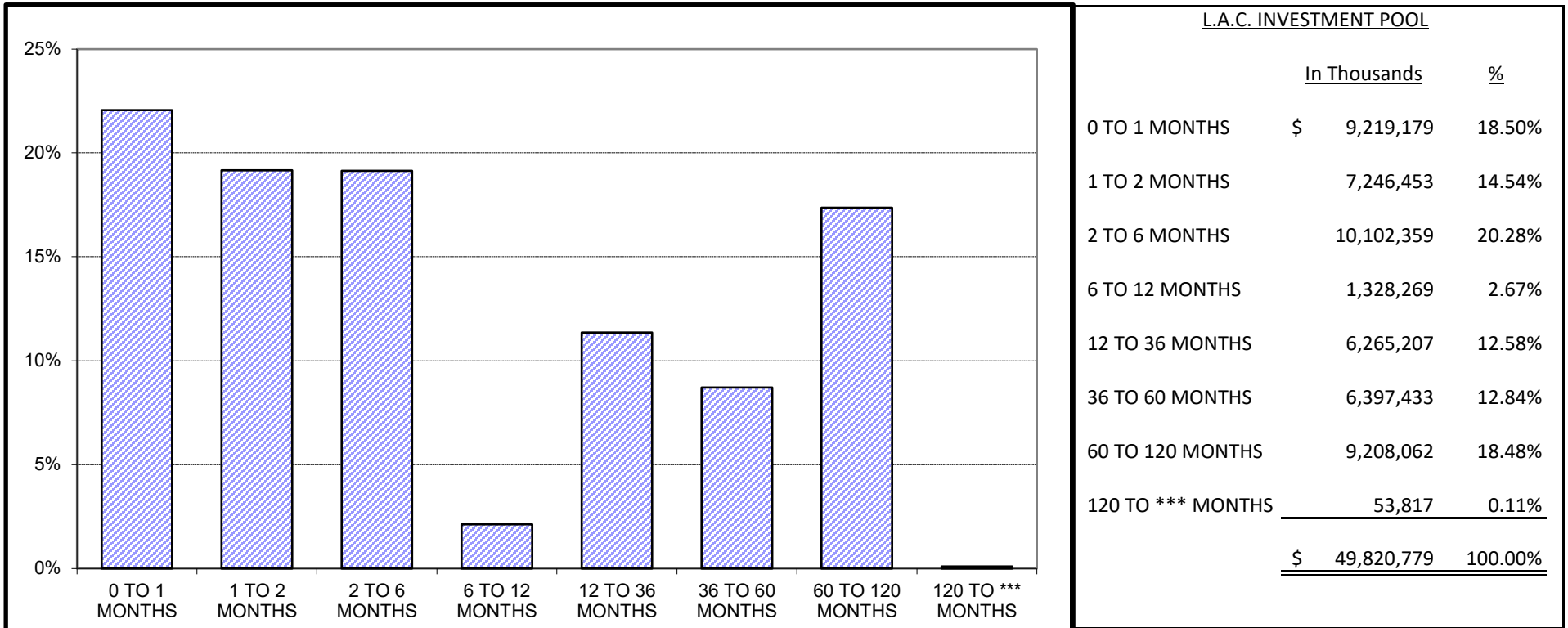
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTD AVG DAYS TO MATURITY
AS OF SEPTEMBER 30, 2023
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	25,643,131,475.99	1,399.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,300,000,000.00	65.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,996,882.77	262.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	11,559,639,117.75	52.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,354,994.88	365.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,278,656,141.94	346.00 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	\$49,820,778,613.33	805.00 DAYS	\$0.00	0.00 DAYS

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

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	10/01/23 - 10/31/23	\$ 9,219,178,705.24	18.5%
1 to 2 Months	11/01/23 - 11/30/23	\$ 7,246,453,533.71	14.6%
2 to 3 Months	12/01/23 - 12/31/23	\$ 5,452,091,944.32	10.9%
3 to 4 Months	01/01/24 - 01/31/24	\$ 3,956,459,634.94	7.9%
4 to 5 Months	02/01/24 - 02/29/24	\$ 249,029,861.11	0.5%
5 to 6 Months	03/01/24 - 03/31/24	\$ 444,777,390.25	0.9%
6 to 12 Months	04/01/24 - 09/30/24	\$ 1,328,268,621.43	2.7%
12 to 24 Months	10/01/24 - 09/30/25	\$ 2,615,547,389.31	5.3%
24 to 36 Months	10/01/25 - 09/30/26	\$ 3,649,659,505.76	7.3%
36 to 48 Months	10/01/26 - 09/30/27	\$ 4,192,990,281.55	8.4%
48 to 60 Months	10/01/27 - 09/30/28	\$ 2,204,442,664.59	4.4%
60 to 120 Months	10/01/28 - 09/30/33	\$ 9,208,062,183.17	18.5%
120 to *** Months	10/01/33 -	\$ 53,816,897.95	0.1%
Portfolio Total:		\$ 49,820,778,613.33	100.00%
AVCCD			
1 to 2 Months	11/01/23 - 11/30/23	\$ 1,200,000.00	4.5%
120 to *** Months	10/01/33 -	\$ 25,230,000.00	95.5%
Portfolio Total:		\$ 26,430,000.00	100.0%
ESUSD			
120 to *** Months	10/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
24 to 36 Months	10/01/25 - 09/30/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	10/01/27 - 09/30/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
1 to 2 Months	11/01/23 - 11/30/23	\$ 3,975,000.00	11.0%
120 to *** Months	10/01/33 -	\$ 32,175,000.00	89.0%
Portfolio Total:		\$ 36,150,000.00	100.0%
SCP61			
4 to 5 Months	02/01/24 - 02/29/24	\$ 9,990,786.26	50.0%
12 to 24 Months	10/01/24 - 09/30/25	\$ 10,010,730.78	50.0%
Portfolio Total:		\$ 20,001,517.04	100.0%
SCP6G			
4 to 5 Months	02/01/24 - 02/29/24	\$ 9,990,786.26	100.0%
Portfolio Total:		\$ 9,990,786.26	100.0%
SCP9A			
4 to 5 Months	02/01/24 - 02/29/24	\$ 19,981,572.52	100.0%
Portfolio Total:		\$ 19,981,572.52	100.0%
SCAQMD			
2 to 3 Months	12/01/23 - 12/31/23	\$ 38,019,537.29	100.0%
Portfolio Total:		\$ 38,019,537.29	100.0%
SLIM			
2 to 3 Months	12/01/23 - 12/31/23	\$ 3,521,685.37	100.0%
Portfolio Total:		\$ 3,521,685.37	100.0%
WASIA			
2 to 3 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 SEPTEMBER 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 SEPTEMBER 30, 2023
 ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$38,019,537.29
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,521,685.37
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	42,543.60
	LAIF TOTAL	<u>\$41,583,766.26</u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

AUGUST 31, 2023

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

AUGUST 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	August 2023	August 2022	Change
Average Daily Portfolio (\$)	170,690,854	228,216,461	-57,525,607
Accrued Earnings (\$)	496,979	247,297	+249,682
Effective Yield (%)	3.434	1.276	+2.158
Average Life-Month End (In Days)	237	304	-67
Total Security Transactions			
Amount (\$)	38,953,044	40,828,748	-1,875,704
Number	801	822	-21
Total Time Deposit Transactions			
Amount (\$)	1,310,000	1,539,000	-229,000
Number	45	60	-15
Average Workday Investment Activity (\$)	1,750,567	1,842,076	-91,509
Prescribed Demand Account Balances For Services (\$)	255,000	265,000	-10,000



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

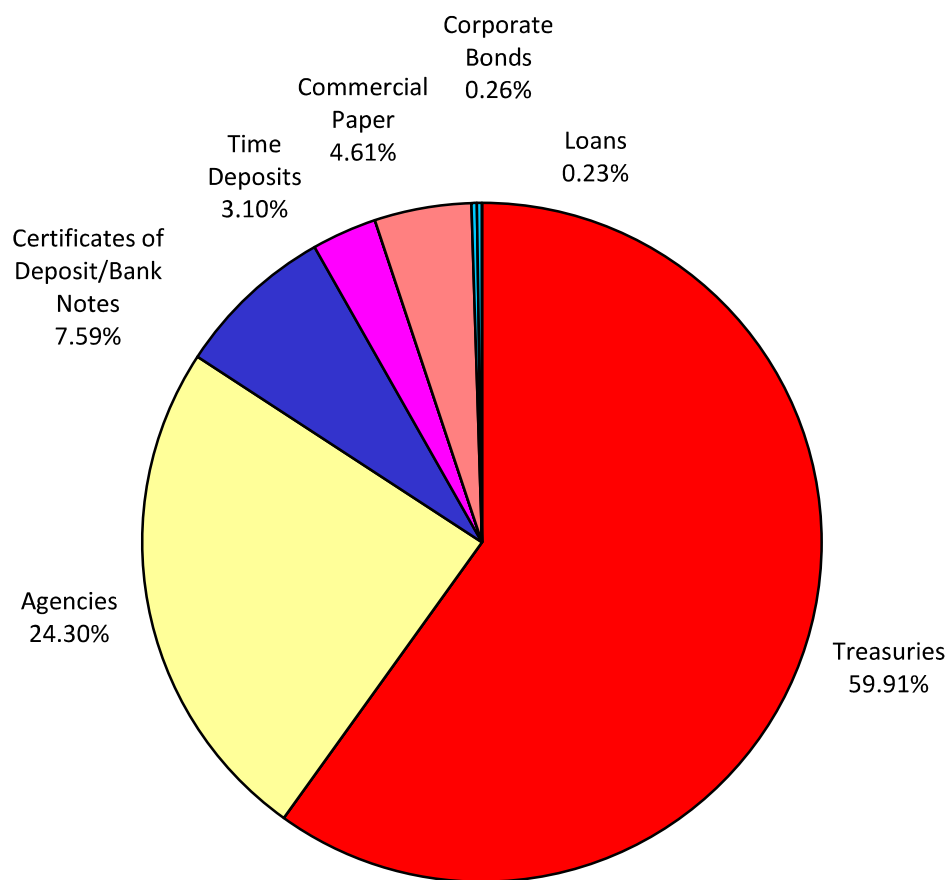
August 31, 2023

<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	22,023,790	13.10	-0.11
Bonds	0	0.00	0
Notes	78,659,969	46.81	-1.21
Strips	0	0.00	0
Total Government	100,683,759	59.91	-1.32
Agency Debentures	13,086,024	7.78	-0.22
Certificates of Deposit	12,650,000	7.53	-0.22
Bank Notes	100,000	0.06	0
Repurchases	0	0.00	0
Agency Discount Notes	27,765,400	16.52	+1.42
Time Deposits	5,203,000	3.10	+0.10
GNMAs	0	0.00	0
Commercial Paper	7,748,831	4.61	+0.20
Remics	2,496	0.00	0
Corporate Bonds	438,849	0.26	+0.01
PMIA Loans	380,513	0.23	+0.03
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	168,058,872	100.00	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>August 2023</u>		<u>July 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	801	38,953,044	716	35,481,329
Other	5	201,817	2	5,326
Time Deposits	45	1,310,000	55	2,084,000
Total	851	40,464,861	773	37,570,655
PMIA Monthly Average Effective Yield (%)		3.434	3.305	
Year to Date Yield Last Day of Month (%)		3.369	3.305	

Pooled Money Investment Account Portfolio Composition \$168.1 billion 08/31/2023



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>
08/01/23	REDEMPTIONS								
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000	21	149,625.00	5.201
	CD	BMO HARRIS	5.130	08/01/23	5.130	50,000	21	149,625.00	5.201
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	CR AG NY		08/01/23	5.270	50,000	1	7,319.44	5.344
	CP	GTA		08/01/23	4.920	50,000	181	1,236,833.33	5.115
	DN	IBRD		08/01/23	4.680	50,000	173	1,124,500.00	4.854
	DN	IBRD		08/01/23	4.680	50,000	173	1,124,500.00	4.854
	DN	IBRD		08/01/23	4.680	50,000	181	1,176,500.00	4.859
	DN	IBRD		08/01/23	4.680	50,000	181	1,176,500.00	4.859
	DN	FFCB		08/01/23	3.450	50,000	329	1,576,458.33	3.612
	DN	FFCB		08/01/23	3.450	50,000	329	1,576,458.33	3.612
	DN	FFCB		08/01/23	3.320	50,000	336	1,549,333.33	3.474
	DN	FFCB		08/01/23	3.320	50,000	336	1,549,333.33	3.474
	DN	FHLB		08/01/23	3.140	50,000	351	1,530,750.00	3.284
	DN	FHLB		08/01/23	3.140	50,000	351	1,530,750.00	3.284
	DN	FHLB		08/01/23	3.030	50,000	357	1,502,375.00	3.167
	DN	FHLB		08/01/23	3.030	50,000	357	1,502,375.00	3.167
	DN	FFCB		08/01/23	3.170	50,000	357	1,571,791.67	3.318
	DN	FFCB		08/01/23	3.170	50,000	357	1,571,791.67	3.318
	DN	FHLB		08/01/23	3.030	50,000	362	1,523,416.67	3.169
	DN	FHLB		08/01/23	3.030	50,000	362	1,523,416.67	3.169
	DN	FFCB		08/01/23	3.050	50,000	363	1,537,708.33	3.190
	DN	FFCB		08/01/23	3.050	50,000	363	1,537,708.33	3.190
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.000	50,000	106	736,111.11	5.145
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	5.015	50,000	106	738,319.44	5.161
	TR	BILL		08/01/23	4.890	50,000	109	740,291.67	5.032
	TR	BILL		08/01/23	4.890	50,000	109	740,291.67	5.032
	TR	BILL		08/01/23	4.895	50,000	109	741,048.61	5.038
	TR	BILL		08/01/23	4.895	50,000	109	741,048.61	5.038
	TR	BILL		08/01/23	4.800	50,000	112	746,666.67	4.940
	TR	BILL		08/01/23	4.800	50,000	112	746,666.67	4.940
	TR	BILL		08/01/23	4.825	50,000	112	750,555.56	4.967
	TR	BILL		08/01/23	4.825	50,000	112	750,555.56	4.967
	TR	BILL		08/01/23	4.850	50,000	112	754,444.44	4.993
	TR	BILL		08/01/23	4.850	50,000	112	754,444.44	4.993
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.855	50,000	112	755,222.22	4.998
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008
	TR	BILL		08/01/23	4.865	50,000	112	756,777.78	5.008

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>
08/01/23	REDEMPTIONS (Continued)								
	TR	BILL		08/01/23	4.780	50,000	119	790,027.78	4.924
	TR	BILL		08/01/23	4.780	50,000	119	790,027.78	4.924
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000	173	1,201,388.89	5.069
	YCD	RABOBANK	5.000	08/01/23	5.000	50,000	173	1,201,388.89	5.069
	YCD	CIC	5.030	08/01/23	5.030	50,000	174	1,215,583.33	5.100
	YCD	CIC	5.030	08/01/23	5.030	50,000	174	1,215,583.33	5.100
	YCD	ANZ	4.830	08/01/23	4.830	50,000	186	1,247,750.00	4.897
	YCD	ANZ	4.830	08/01/23	4.830	50,000	186	1,247,750.00	4.897
08/01/23	PURCHASES								
	TR	BILL		11/28/23	5.285	50,000			
	TR	BILL		11/28/23	5.285	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.288	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.290	50,000			
	TR	BILL		11/28/23	5.291	50,000			
	TR	BILL		11/28/23	5.291	50,000			
08/02/23	REDEMPTIONS								
	CP	MUFG BK		08/02/23	5.150	50,000	13	92,986.11	5.231
	CP	MUFG BK		08/02/23	5.150	50,000	13	92,986.11	5.231
	CP	MUFG BK		08/02/23	5.140	50,000	22	157,055.56	5.228
	CP	MUFG BK		08/02/23	5.140	50,000	22	157,055.56	5.228
	CP	BNP NY		08/02/23	5.220	50,000	93	674,250.00	5.365
	CP	BNP NY		08/02/23	5.220	50,000	93	674,250.00	5.365
	CP	OLD LINE		08/02/23	4.920	50,000	160	1,093,333.33	5.100
	CP	OLD LINE		08/02/23	4.920	50,000	160	1,093,333.33	5.100
	DN	IBRD		08/02/23	4.600	50,000	125	798,611.11	4.740
	DN	IBRD		08/02/23	4.600	50,000	125	798,611.11	4.740
	DN	FHLB		08/02/23	4.680	50,000	173	1,124,500.00	4.854
	DN	FHLB		08/02/23	4.680	50,000	173	1,124,500.00	4.854
	DN	FHLB		08/02/23	4.765	50,000	176	1,164,777.78	4.946
	DN	FHLB		08/02/23	4.765	50,000	176	1,164,777.78	4.946
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000	28	200,277.78	5.222
	YCD	SUMI TRUST	5.150	08/02/23	5.150	50,000	28	200,277.78	5.222
	YCD	KBC	5.100	08/02/23	5.100	50,000	30	212,500.00	5.171
	YCD	KBC	5.100	08/02/23	5.100	50,000	30	212,500.00	5.171
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000	35	247,916.67	5.171
	YCD	NORDEA ABP	5.100	08/02/23	5.100	50,000	35	247,916.67	5.171
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000	103	723,861.11	5.130
	YCD	SVENSKA	5.060	08/02/23	5.060	50,000	103	723,861.11	5.130

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>
08/02/23	REDEMPTIONS (Continued)								
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000	106	758,194.44	5.222
	YCD	SUMITOMO	5.150	08/02/23	5.150	50,000	106	758,194.44	5.222
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000	119	862,750.00	5.293
	YCD	MIZUHO	5.220	08/02/23	5.220	50,000	119	862,750.00	5.293
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000	174	1,225,250.00	5.140
	YCD	MONTREAL	5.070	08/02/23	5.070	50,000	174	1,225,250.00	5.140
08/02/23	PURCHASES								
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	CP	SOC GEN NY		08/25/23	5.310	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	TR	BILL		08/29/23	5.250	50,000			
	YCD	KBC	5.320	09/08/23	5.320	50,000			
	YCD	KBC	5.320	09/08/23	5.320	50,000			
	YCD	ANZ	5.450	02/09/24	5.450	50,000			
	YCD	ANZ	5.450	02/09/24	5.450	50,000			
08/03/23	REDEMPTIONS								
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
	TR	BILL		08/03/23	4.795	50,000	160	1,065,555.56	4.967
08/03/23	PURCHASES								
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
	TR	BILL		02/01/24	5.250	50,000			
08/04/23	REDEMPTIONS								
	CD	US BANK	5.150	08/04/23	5.150	50,000	15	107,291.67	5.222
	CD	US BANK	5.150	08/04/23	5.150	50,000	15	107,291.67	5.222
	CP	RABO NY		08/04/23	5.180	50,000	15	107,916.67	5.263
	CP	RABO NY		08/04/23	5.180	50,000	15	107,916.67	5.263
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156
	CP	CR AG NY		08/04/23	5.070	50,000	22	154,916.67	5.156

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>
08/04/23	REDEMPTIONS (Continued)								
	CP	PEPSICO		08/04/23	5.080	50,000	72	508,000.00	5.203
	CP	PEPSICO		08/04/23	5.080	50,000	72	508,000.00	5.203
	CP	LIBERTY		08/04/23	5.250	50,000	98	714,583.33	5.400
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	CP	MUFG BK		08/04/23	5.260	50,000	101	737,861.11	5.413
	DEB	FHLB	3.000	08/04/23	3.100	50,000	365	1,549,000.00	3.101
	DEB	FHLB	3.000	08/04/23	3.219	50,000	365	1,607,000.00	3.221
	DEB	FHLB	3.000	08/04/23	3.219	50,000	365	1,607,000.00	3.221
	DN	FHLB		08/04/23	4.965	50,000	94	648,208.33	5.100
	DN	FHLB		08/04/23	4.965	50,000	94	648,208.33	5.100
	DN	FHLB		08/04/23	4.760	50,000	169	1,117,277.78	4.936
	DN	FHLB		08/04/23	4.760	50,000	169	1,117,277.78	4.936
	YCD	DNB	5.080	08/04/23	5.080	50,000	29	204,611.11	5.151
	YCD	DNB	5.080	08/04/23	5.080	50,000	29	204,611.11	5.151
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000	32	226,666.67	5.171
	YCD	NORINCHUK	5.100	08/04/23	5.100	50,000	32	226,666.67	5.171
	YCD	BNP	5.160	08/04/23	5.160	50,000	63	451,500.00	5.232
	YCD	BNP	5.160	08/04/23	5.160	50,000	63	451,500.00	5.232
	YCD	SUMI TRUST	5.280	08/04/23	5.280	50,000	109	799,333.33	5.353
	YCD	SUMI TRUST	5.280	08/04/23	5.280	50,000	109	799,333.33	5.353
08/04/23	PURCHASES								
	CP	MUFG BK		08/11/23	5.270	50,000			
	CP	MUFG BK		08/11/23	5.270	50,000			
	CP	MUFG BK		08/11/23	5.270	50,000			
08/07/23	NO REDEMPTIONS								
08/07/23	NO PURCHASES								
08/08/23	REDEMPTIONS								
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
	CD	US BANK	5.160	08/08/23	5.160	50,000	33	236,500.00	5.232
08/08/23	PURCHASES								
	CP	RABO NY		08/11/23	5.300	50,000			
	CP	RABO NY		08/11/23	5.300	50,000			
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000			
	YCD	SUMI TRUST	5.310	08/21/23	5.310	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>
08/09/23	REDEMPTIONS								
	CP	JUPITER		08/09/23	5.340	50,000	61	452,416.67	5.464
	CP	MIZUHO NY		08/09/23	5.140	50,000	113	806,694.44	5.297
	CP	MIZUHO NY		08/09/23	5.140	50,000	113	806,694.44	5.297
	DN	FHLB		08/09/23	5.150	50,000	70	500,694.44	5.274
	DN	FHLB		08/09/23	5.150	50,000	70	500,694.44	5.274
	YCD	DNB	5.000	08/09/23	5.000	50,000	181	1,256,944.44	5.069
	YCD	DNB	5.000	08/09/23	5.000	50,000	181	1,256,944.44	5.069
08/09/23	PURCHASES								
	CP	CHARIOT		12/08/23	5.530	50,000			
	CP	CHARIOT		12/08/23	5.530	50,000			
	CP	RBC NY		02/09/24	5.530	50,000			
	CP	RBC NY		02/09/24	5.530	50,000			
	DN	FHLB		09/25/23	5.220	50,000			
	DN	FHLB		09/25/23	5.220	50,000			
	DN	IADB		10/02/23	5.200	50,000			
	DN	IBRD		12/04/23	5.250	50,000			
	DN	IBRD		12/04/23	5.250	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FHLMC		03/29/24	5.050	50,000			
	DN	FFCB		07/29/24	5.040	50,000			
	DN	FFCB		07/29/24	5.040	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	TR	BILL		11/28/23	5.270	50,000			
	YCD	KBC	5.320	09/11/23	5.320	50,000			
	YCD	KBC	5.320	09/11/23	5.320	50,000			
	YCD	CIC	5.730	02/09/24	5.730	50,000			
	YCD	CIC	5.730	02/09/24	5.730	50,000			
08/10/23	REDEMPTIONS								
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	4.718	50,000	182	1,192,479.17	4.900
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.315	50,000	344	1,583,833.33	3.471
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.105	50,000	359	1,548,187.50	3.249
	TR	BILL		08/10/23	3.125	50,000	359	1,558,159.72	3.270
	TR	BILL		08/10/23	3.125	50,000	359	1,558,159.72	3.270

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>
08/10/23	REDEMPTIONS (continued)								
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.125	50,000	360	1,562,500.00	3.271
	TR	BILL		08/10/23	3.153	50,000	364	1,593,763.89	3.302
	TR	BILL		08/10/23	3.153	50,000	364	1,593,763.89	3.302
	TR	BILL		08/10/23	3.160	50,000	364	1,597,555.56	3.310
	TR	BILL		08/10/23	3.160	50,000	364	1,597,555.56	3.310
	TR	BILL		08/10/23	3.170	50,000	364	1,602,611.11	3.320
	TR	BILL		08/10/23	3.170	50,000	364	1,602,611.11	3.320
08/10/23	PURCHASES								
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000			
	CD	WELLS FGO	5.800	08/01/24	5.800	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	MUFG BK		08/28/23	5.280	50,000			
	CP	SOC GEN NY		08/28/23	5.300	50,000			
	CP	SOC GEN NY		08/28/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	CR AG NY		09/01/23	5.300	50,000			
	CP	ATLANTIC		12/08/23	5.530	50,000			
	DN	FNMA		08/28/23	5.180	50,000			
	DN	FNMA		08/28/23	5.180	50,000			
	DN	FHLB		08/28/23	5.210	50,000			
	DN	FHLB		08/28/23	5.210	50,000			
	DN	FHLB		08/31/23	5.210	50,000			
	DN	FHLB		08/31/23	5.210	50,000			
	DN	IADB		10/27/23	5.300	50,000			
	DN	IADB		10/27/23	5.300	50,000			
	DN	FHLMC		12/01/23	5.190	50,000			
	DN	FHLMC		12/01/23	5.190	50,000			
	DN	IFC		12/04/23	5.260	50,000			
	DN	IBRD		12/26/23	5.200	50,000			
	DN	IBRD		12/26/23	5.200	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	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>
08/10/23	PURCHASES (Continued)								
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	TR	BILL		08/31/23	5.240	50,000			
	YCD	DNB	5.270	08/21/23	5.270	50,000			
	YCD	DNB	5.270	08/21/23	5.270	50,000			
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000			
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000			
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000			
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000			
08/11/23	REDEMPTIONS								
	CP	RABO NY		08/11/23	5.300	50,000	3	22,083.33	5.376
	CP	RABO NY		08/11/23	5.300	50,000	3	22,083.33	5.376
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	MUFG BK		08/11/23	5.270	50,000	7	51,236.11	5.349
	CP	DEERE CAP		08/11/23	5.120	50,000	86	611,555.56	5.255
	CP	DEERE CAP		08/11/23	5.120	50,000	86	611,555.56	5.255
08/11/23	PURCHASES								
	CP	CR AG NY		09/22/23	5.300	50,000			
	CP	CR AG NY		09/22/23	5.300	50,000			
08/14/23	REDEMPTIONS								
	CD	US BANK	5.190	08/14/23	5.190	50,000	49	353,208.33	5.262
	CD	US BANK	5.190	08/14/23	5.190	50,000	49	353,208.33	5.262
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000	60	440,833.33	5.363
	CD	BMO HARRIS	5.290	08/14/23	5.290	50,000	60	440,833.33	5.363
	CP	CHARIOT		08/14/23	5.220	50,000	97	703,250.00	5.368
	CP	JOHNSON		08/14/23	4.780	50,000	185	1,228,194.44	4.968
	CP	JOHNSON		08/14/23	4.780	50,000	185	1,228,194.44	4.968
	DN	FHLMC		08/14/23	4.905	50,000	49	333,812.50	5.007
	DN	FHLMC		08/14/23	4.905	50,000	49	333,812.50	5.007
	DN	IBRD		08/14/23	5.000	50,000	60	416,666.67	5.112
	DN	IBRD		08/14/23	5.000	50,000	60	416,666.67	5.112
	DN	FHLB		08/14/23	5.060	50,000	62	435,722.22	5.175
	DN	FHLB		08/14/23	5.060	50,000	62	435,722.22	5.175
	DN	FHLB		08/14/23	5.065	50,000	63	443,187.50	5.181
	DN	IADB		08/14/23	5.050	50,000	91	638,263.89	5.186
	DN	IADB		08/14/23	5.050	50,000	91	638,263.89	5.186
	DN	FNMA		08/14/23	4.900	50,000	104	707,777.78	5.039
	DN	FNMA		08/14/23	4.900	50,000	104	707,777.78	5.039
	DN	FHLB		08/14/23	4.750	50,000	180	1,187,500.00	4.933
	DN	FHLB		08/14/23	4.750	50,000	180	1,187,500.00	4.933

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>
08/14/23	REDEMPTIONS (Continued)								
	YCD	KBC	5.250	08/14/23	5.250	50,000	61	444,791.67	5.323
	YCD	KBC	5.250	08/14/23	5.250	50,000	61	444,791.67	5.323
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000	61	451,569.44	5.404
	YCD	MUFG BK	5.330	08/14/23	5.330	50,000	61	451,569.44	5.404
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000	104	769,888.89	5.404
	YCD	MONTREAL	5.330	08/14/23	5.330	50,000	104	769,888.89	5.404
	YCD	FORTIS	5.040	08/14/23	5.040	50,000	180	1,260,000.00	5.110
	YCD	FORTIS	5.040	08/14/23	5.040	50,000	180	1,260,000.00	5.110
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000	180	1,275,000.00	5.171
	YCD	SOC GEN	5.100	08/14/23	5.100	50,000	180	1,275,000.00	5.171
08/14/23	PURCHASES								
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000			
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000			
	CP	MUFG BK		09/22/23	5.370	50,000			
	CP	MUFG BK		09/22/23	5.370	50,000			
	TR	BILL		09/21/23	5.258	50,000			
	TR	BILL		09/21/23	5.258	50,000			
	TR	BILL		09/21/23	5.258	50,000			
08/15/23	REDEMPTIONS								
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	4.950	50,000	117	804,375.00	5.101
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.015	50,000	118	821,902.78	5.170
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.020	50,000	119	829,694.44	5.176
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.025	50,000	119	830,520.83	5.181
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	BILL		08/15/23	5.030	50,000	119	831,347.22	5.186
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.881	50,000	404	1,591,699.76	2.888
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895
	TR	NOTE	2.500	08/15/23	2.888	50,000	404	1,595,606.01	2.895

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.103	50,000	484	1,403,099.10	2.105
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.106	50,000	484	1,405,052.22	2.108
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	2.500	08/15/23	2.109	50,000	484	1,407,005.35	2.111
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.451	50,000	636	392,238.45	0.453
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.454	50,000	636	394,191.58	0.455
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.267	50,000	775	283,159.96	0.268
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	838	247,162.03	0.216
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.217	50,000	838	249,115.16	0.217
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.214	50,000	853	249,751.81	0.214
	TR	NOTE	0.125	08/15/23	0.215	50000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.215	50,000	853	251,704.94	0.216
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255
	TR	NOTE	0.125	08/15/23	0.209	50,000	868	248,435.34	0.255

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>
08/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
	TR	NOTE	0.125	08/15/23	0.168	50,000	942	217,179.01	0.168
08/15/23	PURCHASES								
	CD	BOFA	5.570	12/01/23	5.570	50,000			
	CD	BOFA	5.570	12/01/23	5.570	50,000			
	CD	BOFA	5.730	02/26/24	5.730	50,000			
	CD	BOFA	5.730	02/26/24	5.730	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	CP	APPLE		09/22/23	5.260	50,000			
	DN	FNMA		09/20/23	5.175	50,000			
	DN	FNMA		09/20/23	5.175	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FFCB		09/20/23	5.200	50,000			
	DN	FNMA		09/22/23	5.170	50,000			
	DN	FNMA		09/22/23	5.170	50,000			
	DN	FHLMC		09/22/23	5.175	50,000			
	DN	FHLMC		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	DN	FFCB		03/29/24	5.100	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	BILL		09/21/23	5.255	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.547	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.564	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	TR	NOTE	4.375	08/15/26	4.646	50,000			
	YCD	KBC	5.320	09/20/23	5.320	50,000			
	YCD	KBC	5.320	09/20/23	5.320	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>
08/15/23	PURCHASES (Continued)								
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000			
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000			
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000			
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000			
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000			
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000			
08/16/23	NO REDEMPTIONS								
08/16/23	PURCHASES								
	CD	US BANK	5.140	09/08/23	5.140	50,000			
	CD	US BANK	5.140	09/08/23	5.140	50,000			
	CP	SHEFFIELD		09/01/23	5.330	50,000			
	CP	CR AG NY		09/20/23	5.300	50,000			
	CP	CR AG NY		09/20/23	5.300	50,000			
	DN	FFCB		09/20/23	5.250	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FNMA		09/22/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/21/23	5.250	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	TR	BILL		09/28/23	5.265	50,000			
	YCD	DNB	5.300	09/25/23	5.300	50,000			
	YCD	DNB	5.300	09/25/23	5.300	50,000			
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000			
	YCD	BARCLAYS	6.000	06/03/24	6.000	50,000			
08/17/23	NO REDEMPTIONS								
08/17/23	PURCHASES								
	CP	APPLE		09/20/23	5.270	50,000			
	CP	GTA		09/29/23	5.350	50,000			
	CP	GTA		09/29/23	5.350	50,000			
	CP	PEPSICO		11/27/23	5.310	50,000			
	CP	VERSAILLES		12/04/23	5.510	50,000			
	CP	VERSAILLES		12/04/23	5.510	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FNMA		09/22/23	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>
08/17/23	PURCHASES (Continued)								
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FNMA		09/22/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000			
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000			
	YCD	SE BANKEN	5.480	11/27/23	5.480	50,000			
	YCD	CIBC	5.710	02/26/24	5.710	50,000			
	YCD	CIBC	5.710	02/26/24	5.710	50,000			
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000			
	YCD	RABOBANK	5.770	03/29/24	5.770	50,000			
08/18/23	REDEMPTIONS								
	DEB	FFCB	3.250	08/18/23	3.289	50,000	365	1,643,950.00	3.289
	DEB	FFCB	3.250	08/18/23	3.289	50,000	365	1,643,950.00	3.289
08/18/23	PURCHASES								
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLB		09/20/23	5.250	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FHLMC		09/25/23	5.175	50,000			
	DN	FNMA		09/27/23	5.180	50,000			
	DN	FNMA		09/27/23	5.180	50,000			
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000			
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000			
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000			
	YCD	CB AUS	5.790	08/28/24	5.790	50,000			
	YCD	CB AUS	5.790	08/28/24	5.790	50,000			
08/21/23	REDEMPTIONS								
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000	33	241,083.33	5.333
	CD	BMO HARRIS	5.260	08/21/23	5.260	50,000	33	241,083.33	5.333

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>
08/21/23	REDEMPTIONS (Continued)								
	CP	CAFCO		08/21/23	5.200	50,000	122	881,111.11	5.367
	CP	CAFCO		08/21/23	5.200	50,000	122	881,111.11	5.367
	DN	FNMA		08/21/23	5.125	50,000	33	234,895.83	5.221
	DN	FNMA		08/21/23	5.125	50,000	33	234,895.83	5.221
	YCD	DNB	5.270	08/21/23	5.270	50,000	11	80,513.89	5.343
	YCD	DNB	5.270	08/21/23	5.270	50,000	11	80,513.89	5.343
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000	13	95,875.00	5.384
	YCD	SUMI TRUST	5.310	08/21/23	5.310	50,000	13	95,875.00	5.384
08/21/23	PURCHASES								
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	MUFG BK		08/29/23	5.250	50,000			
	CP	RABO NY		08/29/23	5.300	50,000			
	CP	RABO NY		08/29/23	5.300	50,000			
	YCD	DNB	5.270	08/29/23	5.270	50,000			
	YCD	DNB	5.270	08/29/23	5.270	50,000			
	YCD	FORTIS	5.300	08/29/23	5.300	50,000			
	YCD	FORTIS	5.300	08/29/23	5.300	50,000			
08/22/23	NO REDEMPTIONS								
08/22/23	PURCHASES								
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000			
	CP	RABO NY		08/31/23	5.300	50,000			
	CP	RABO NY		08/31/23	5.300	50,000			
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000			
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000			
08/23/23	SALES								
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
	TR	NOTE	2.750	08/31/23		50,000	419	1,697,860.06	2.958
08/23/23	NO REDEMPTIONS								
08/23/23	PURCHASES								
	CD	US BANK	5.200	09/25/23	5.200	50,000			
	CD	US BANK	5.200	09/25/23	5.200	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>
08/23/23	PURCHASES (Continued)								
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	BNP NY		08/31/23	5.290	50,000			
	CP	UNITEDHEALTH		09/01/23	5.320	50,000			
	CP	UNITEDHEALTH		09/01/23	5.320	50,000			
	CP	DISNEY		11/27/23	5.450	50,000			
	CP	DISNEY		11/27/23	5.450	50,000			
	DN	FNMA		09/05/23	5.195	50,000			
	DN	FFCB		09/20/23	5.240	50,000			
	DN	FNMA		09/22/23	5.185	50,000			
	DN	FNMA		09/22/23	5.185	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FNMA		10/02/23	5.185	50,000			
	DN	FNMA		10/02/23	5.185	50,000			
	TR	BILL		08/31/23	5.200	50,000			
	TR	BILL		08/31/23	5.200	50,000			
	TR	BILL		08/31/23	5.245	50,000			
	TR	BILL		08/31/23	5.245	50,000			
	TR	BILL		09/21/23	5.235	50,000			
	TR	BILL		09/21/23	5.235	50,000			
	TR	BILL		09/21/23	5.242	50,000			
	TR	BILL		09/21/23	5.242	50,000			
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000			
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000			
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000			
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000			
	YCD	KBC	5.310	09/25/23	5.310	50,000			
	YCD	KBC	5.310	09/25/23	5.310	50,000			
08/24/23	REDEMPTIONS								
	DEB	FHLMC	0.250	08/24/23	3.030	50,000	413	1,674,869.44	3.054
	DEB	FHLMC	0.250	08/24/23	2.637	50,000	440	1,557,894.44	2.660
	DEB	FHLMC	0.250	08/24/23	2.637	50,000	440	1,557,894.44	2.660
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.178	50,000	945	230,908.33	0.178
	DEB	FHLMC	0.250	08/24/23	0.254	50,000	1,008	350,986.11	0.254
	DEB	FHLMC	0.250	08/24/23	0.254	50,000	1,008	350,986.11	0.254

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>
08/24/23	REDEMPTIONS (Continued)								
	DEB	FHLMC	0.250	08/24/23	0.236	50,000	1,029	332,780.56	0.236
	DEB	FHLMC	0.250	08/24/23	0.236	50,000	1,029	332,780.56	0.236
	DEB	FHLMC	0.250	08/24/23	0.239	50,000	1,063	347,986.11	0.239
08/24/23	PURCHASES								
	CP	CR AG NY		09/08/23	5.300	50,000			
	CP	CHARIOT		09/25/23	5.330	50,000			
	CP	CHARIOT		09/25/23	5.330	50,000			
	CP	GTA		09/25/23	5.330	50,000			
	CP	GTA		09/25/23	5.330	50,000			
	CP	JUPITER		10/02/23	5.380	50,000			
	CP	JUPITER		10/02/23	5.380	50,000			
	CP	PEPSICO		02/09/24	5.360	50,000			
	CP	PEPSICO		02/09/24	5.360	50,000			
	DN	FNMA		09/08/23	5.195	50,000			
	DN	FNMA		09/08/23	5.195	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLMC		09/25/23	5.180	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/25/23	5.250	50,000			
	DN	FHLB		09/27/23	5.220	50,000			
	DN	FHLB		09/27/23	5.220	50,000			
	DN	FHLMC		09/29/23	5.185	50,000			
	DN	FHLMC		09/29/23	5.185	50,000			
	DN	FHLMC		10/02/23	5.190	50,000			
	DN	FHLMC		10/02/23	5.190	50,000			
	DN	IADB		10/02/23	5.280	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.240	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.243	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/21/23	5.245	50,000			
	TR	BILL		09/26/23	5.250	50,000			
	TR	BILL		09/26/23	5.250	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>
08/24/23	PURCHASES (Continued)								
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000			
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000			
	YCD	ANZ	5.460	02/26/24	5.460	50,000			
	YCD	ANZ	5.460	02/26/24	5.460	50,000			
08/25/23	REDEMPTIONS								
	CD	CITIBANK	4.100	08/25/23	4.100	50,000	365	2,078,472.22	4.157
	CD	CITIBANK	4.100	08/25/23	4.100	50,000	365	2,078,472.22	4.157
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	CP	SOC GEN NY		08/25/23	5.310	50,000	23	169,625.00	5.402
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000	31	225,180.56	5.303
	YCD	SWEDBANK	5.230	08/25/23	5.230	50,000	31	225,180.56	5.303
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000	38	278,666.67	5.353
	YCD	NORINCHUK	5.280	08/25/23	5.280	50,000	38	278,666.67	5.353
08/25/23	PURCHASES								
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
08/28/23	REDEMPTIONS								
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	MUFG BK		08/28/23	5.280	50,000	18	132,000.00	5.368
	CP	SOC GEN NY		08/28/23	5.300	50,000	18	132,500.00	5.388
	CP	SOC GEN NY		08/28/23	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		08/28/23	5.290	50,000	32	235,111.11	5.389
	CP	CR AG NY		08/28/23	5.290	50,000	32	235,111.11	5.389
	CP	DEERE CAP		08/28/23	5.230	50,000	40	290,555.56	5.334
	CP	SHEFFIELD		08/28/23	5.320	50,000	63	465,500.00	5.445
	CP	SHEFFIELD		08/28/23	5.320	50,000	63	465,500.00	5.445
	CP	NATIXIS NY		08/28/23	5.200	50,000	122	881,111.11	5.367
	CP	NATIXIS NY		08/28/23	5.200	50,000	122	881,111.11	5.367
	CP	CRC		08/28/23	5.220	50,000	122	884,500.00	5.388
	CP	SUMI TRUST		08/28/23	5.210	50,000	125	904,513.89	5.380
	CP	SUMI TRUST		08/28/23	5.210	50,000	125	904,513.89	5.380
	CP	ATLANTIC		08/28/23	5.070	50,000	186	1,309,750.00	5.279
	DN	FNMA		08/28/23	5.180	50,000	18	129,500.00	5.266
	DN	FNMA		08/28/23	5.180	50,000	18	129,500.00	5.266
	DN	FHLB		08/28/23	5.210	50,000	18	130,250.00	5.296
	DN	FHLB		08/28/23	5.210	50,000	18	130,250.00	5.296
	DN	FNMA		08/28/23	5.150	50,000	33	236,041.67	5.246
	DN	FNMA		08/28/23	5.150	50,000	33	236,041.67	5.246

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>
08/28/23	REDEMPTIONS (Continued)								
	DN	FHLMC		08/28/23	5.090	50,000	41	289,847.22	5.191
	DN	FHLMC		08/28/23	5.090	50,000	41	289,847.22	5.191
	DN	FNMA		08/28/23	5.090	50,000	47	332,263.89	5.195
	DN	FNMA		08/28/23	5.090	50,000	47	332,263.89	5.195
	DN	FHLB		08/28/23	5.010	50,000	63	438,375.00	5.125
	DN	FHLB		08/28/23	5.010	50,000	63	438,375.00	5.125
	DN	IBRD		08/28/23	4.980	50,000	104	719,333.33	5.123
	DN	IBRD		08/28/23	4.980	50,000	104	719,333.33	5.123
	DN	IBRD		08/28/23	4.950	50,000	105	721,875.00	5.092
	DN	IBRD		08/28/23	4.950	50,000	105	721,875.00	5.092
	DN	IADB		08/28/23	5.000	50,000	111	770,833.33	5.149
	DN	IADB		08/28/23	5.000	50,000	111	770,833.33	5.149
	DN	FNMA		08/28/23	4.920	50,000	118	806,333.33	5.070
	DN	FNMA		08/28/23	4.920	50,000	118	806,333.33	5.070
	DN	IBRD		08/28/23	4.850	50,000	122	821,805.56	5.000
	DN	IBRD		08/28/23	4.850	50,000	122	821,805.56	5.000
	DN	FHLB		08/28/23	4.870	50,000	186	1,258,083.33	5.065
	DN	FHLB		08/28/23	4.870	50,000	186	1,258,083.33	5.065
	DN	FHLMC		08/28/23	4.775	50,000	192	1,273,333.33	4.968
	DN	FHLMC		08/28/23	4.775	50,000	192	1,273,333.33	4.968
	DN	FHLB		08/28/23	4.790	50,000	194	1,290,638.89	4.985
	DN	FHLB		08/28/23	4.790	50,000	194	1,290,638.89	4.985
	DN	FHLB		08/28/23	4.785	50,000	202	1,342,458.33	4.985
	DN	FHLB		08/28/23	4.785	50,000	202	1,342,458.33	4.985
	YCD	DNB	5.240	08/28/23	5.240	50,000	33	240,166.67	5.313
	YCD	DNB	5.240	08/28/23	5.240	50,000	33	240,166.67	5.313
	YCD	KBC	5.280	08/28/23	5.280	50,000	34	249,333.33	5.353
	YCD	KBC	5.280	08/28/23	5.280	50,000	34	249,333.33	5.353
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000	35	257,638.89	5.374
	YCD	NORDEA ABP	5.300	08/28/23	5.300	50,000	35	257,638.89	5.374
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000	52	371,944.44	5.222
	YCD	SWEDBANK	5.150	08/28/23	5.150	50,000	52	371,944.44	5.222
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000	53	393,083.33	5.414
	YCD	MUFG BK	5.340	08/28/23	5.340	50,000	53	393,083.33	5.414
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000	119	875,972.22	5.374
	YCD	MIZUHO	5.300	08/28/23	5.300	50,000	119	875,972.22	5.374
	YCD	FORTIS	5.370	08/28/23	5.370	50,000	131	977,041.67	5.445
	YCD	FORTIS	5.370	08/28/23	5.370	50,000	131	977,041.67	5.445
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000	194	1,339,138.89	5.039
	YCD	NB CANADA	4.970	08/28/23	4.970	50,000	194	1,339,138.89	5.039
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000	194	1,371,472.22	5.161
	YCD	RABOBANK	5.090	08/28/23	5.090	50,000	194	1,371,472.22	5.161
08/28/23	PURCHASES								
	CP	CHARIOT		09/29/23	5.380	50,000			
	CP	CHARIOT		09/29/23	5.380	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>
08/28/23	PURCHASES (Continued)								
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.150	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FHLB		08/31/23	5.230	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FHLMC		09/25/23	5.195	50,000			
	DN	FHLMC		09/25/23	5.195	50,000			
	DN	FHLB		09/29/23	5.250	50,000			
	DN	FHLB		09/29/23	5.250	50,000			
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000			
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000			
08/29/23	REDEMPTIONS								
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	MUFG BK		08/29/23	5.250	50,000	8	58,333.33	5.329
	CP	RABO NY		08/29/23	5.300	50,000	8	58,888.89	5.380
	CP	RABO NY		08/29/23	5.300	50,000	8	58,888.89	5.380
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.250	50,000	27	196,875.00	5.344
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	TR	BILL		08/29/23	5.235	50,000	35	254,479.17	5.335
	YCD	DNB	5.270	08/29/23	5.270	50,000	8	58,555.56	5.343
	YCD	DNB	5.270	08/29/23	5.270	50,000	8	58,555.56	5.343
	YCD	FORTIS	5.300	08/29/23	5.300	50,000	8	58,888.89	5.374
	YCD	FORTIS	5.300	08/29/23	5.300	50,000	8	58,888.89	5.374
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000	35	258,125.00	5.384
	YCD	NORINCHUK	5.310	08/29/23	5.310	50,000	35	258,125.00	5.384
08/29/23	PURCHASES								
	CP	LIBERTY		12/01/23	5.430	50,000			
	CP	SHEFFIELD		12/01/23	5.480	50,000			
	CP	SHEFFIELD		12/01/23	5.480	50,000			
	DN	FHLB		09/22/23	5.240	50,000			
	DN	FHLB		09/22/23	5.240	50,000			
	DN	FHLMC		09/27/23	5.200	50,000			
	DN	FHLMC		09/27/23	5.200	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>
08/29/23	PURCHASES (Continued)								
	DN	FHLMC		09/29/23	5.200	50,000			
	DN	FHLMC		09/29/23	5.200	50,000			
08/30/23	NO REDEMPTIONS								
08/30/23	PURCHASES								
	DN	FNMA		09/08/23	5.190	50,000			
	DN	FNMA		09/08/23	5.190	50,000			
	DN	IADB		09/25/23	5.280	50,000			
	DN	FFCB		09/27/23	5.200	50,000			
	DN	FFCB		09/27/23	5.200	50,000			
08/31/23	REDEMPTIONS								
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CD	BMO HARRIS	5.300	08/31/23	5.300	50,000	9	66,250.00	5.374
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	BNP NY		08/31/23	5.290	50,000	8	58,777.78	5.370
	CP	RABO NY		08/31/23	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		08/31/23	5.300	50,000	9	66,250.00	5.381
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.150	50,000	3	21,458.33	5.224
	DN	FHLB		08/31/23	5.230	50,000	3	21,791.67	5.305
	DN	FHLB		08/31/23	5.230	50,000	3	21,791.67	5.305
	DN	FHLB		08/31/23	5.230	50,000	6	43,583.33	5.307
	DN	FHLB		08/31/23	5.230	50,000	6	43,583.33	5.307
	DN	FHLB		08/31/23	5.210	50,000	21	151,958.33	5.298
	DN	FHLB		08/31/23	5.210	50,000	21	151,958.33	5.298
	TR	BILL		08/31/23	5.200	50,000	8	57,777.78	5.278
	TR	BILL		08/31/23	5.200	50,000	8	57,777.78	5.278
	TR	BILL		08/31/23	5.245	50,000	8	58,277.78	5.324
	TR	BILL		08/31/23	5.245	50,000	8	58,277.78	5.324
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	BILL		08/31/23	5.240	50,000	21	152,833.33	5.329
	TR	NOTE	2.750	08/31/23	2.964	50,000	427	1,729,704.48	2.964
	TR	NOTE	2.750	08/31/23	2.964	50,000	427	1,729,704.48	2.964
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968
	TR	NOTE	2.750	08/31/23	2.967	50,000	427	1,731,657.61	2.968

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
08/31/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.220	50,000	707	212,825.88	0.220
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.210	50,000	708	203,232.91	0.210
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.222	50,000	708	214,951.66	0.222
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.208	50,000	709	201,452.43	0.208
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.211	50,000	730	210,937.50	0.211
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	TR	NOTE	0.125	08/31/23	0.246	50,000	730	246,093.75	0.247
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000	8	58,888.89	5.374
	YCD	SUMI TRUST	5.300	08/31/23	5.300	50,000	8	58,888.89	5.374
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000	9	66,500.00	5.394
	YCD	CR AG CIB	5.320	08/31/23	5.320	50,000	9	66,500.00	5.394

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>
08/31/23	PURCHASES								
	CP	WALMART		09/25/23	5.250	50,000			
	CP	WALMART		09/25/23	5.250	50,000			
	CP	METLIFE STF		03/01/24	5.520	50,000			
	CP	METLIFE STF		03/01/24	5.520	50,000			
	DN	FNMA		09/08/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FNMA		09/22/23	5.190	50,000			
	DN	FFCB		09/25/23	5.200	50,000			
	DN	FFCB		09/25/23	5.200	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	03/17/23	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
New Omni Bank, N.A.	08/30/23	5.340	8,000,000.00	02/28/24
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	08/31/23	5.400	2,000,000.00	11/30/23
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 MONTE				
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
Cathay Bank	08/17/23	5.330	50,000,000.00	02/15/24
Cathay Bank	08/23/23	5.320	100,000,000.00	02/21/24
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
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

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 (Continued)				
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
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
First Foundation Bank	08/31/23	5.420	47,000,000.00	11/30/23
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)	03/17/23	4.390	40,000,000.00	09/15/23
CTBC Bank Corp. (USA)	08/18/23	5.320	60,000,000.00	02/16/24
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
Hanmi Bank	08/11/23	5.310	15,000,000.00	02/09/24
Manufacturers Bank	08/31/23	5.400	20,000,000.00	11/30/23
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	08/11/23	5.330	30,000,000.00	11/10/23
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</u> <u>DATE</u>	<u>YIELD (%)</u>	<u>PAR</u> <u>AMOUNT (\$)</u>	<u>MATURITY</u> <u>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	08/17/23	5.330	1,000,000.00	02/15/24
Metropolitan Bank	08/31/23	5.340	2,000,000.00	02/29/24
ONTARIO				
Citizens Business Bank	08/24/23	5.350	50,000,000.00	11/30/23
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.	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
American Plus Bank, N.A.	08/02/23	5.260	3,000,000.00	01/31/24
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	04/19/23	4.890	9,000,000.00	10/18/23
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
REDWOOD CITY				
Provident Credit Union	03/03/23	5.000	20,000,000.00	09/01/23
Provident Credit Union	03/08/23	5.000	20,000,000.00	09/06/23
Provident Credit Union	03/17/23	4.410	20,000,000.00	09/15/23
Provident Credit Union	04/06/23	4.670	20,000,000.00	10/05/23
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
REDWOOD CITY (Continued)				
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
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
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	03/15/23	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
Axos Bank	08/30/23	5.360	25,000,000.00	02/28/24
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	08/16/23	5.310	1,000,000.00	02/14/24
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

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
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	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
Technology Credit Union	08/17/23	5.360	50,000,000.00	11/16/23
Technology Credit Union	08/31/23	5.360	100,000,000.00	02/29/24
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	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
Poppy Bank	08/17/23	5.340	30,000,000.00	02/15/24
SUN VALLEY				
Mission Valley Bank	08/02/23	5.280	10,000,000.00	11/01/23
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 AUGUST 2023			5,203,000,000.00	

BANK DEMAND DEPOSITS
AUGUST 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	\$	816,102	\$	1,000,000	\$	3,539,775
2		900,184		1,000,000		3,311,049
3		1,002,720		1,050,000		3,620,294
4		1,022,124		1,050,000		3,695,189
5		1,022,124		1,050,000		3,695,189
6		1,022,124		1,050,000		3,695,189
7		912,019		950,000		3,545,853
8		962,172		960,000		3,301,989
9		985,323		1,170,000		3,618,489
10		902,180		1,065,000		3,260,937
11		1,005,124		1,175,000		4,078,703
12		1,005,124		1,175,000		4,078,703
13		1,005,124		1,175,000		4,078,703
14		895,276		1,015,000		3,771,162
15		987,717		1,135,000		3,659,501
16		983,074		1,150,000		3,346,828
17		951,428		1,095,000		3,590,246
18		915,242		1,000,000		4,415,149
19		915,242		1,000,000		4,415,149
20		915,242		1,000,000		4,415,149
21		864,429		1,000,000		10,073,200
22		1,093,589		1,050,000		3,634,194
23		1,017,485		1,075,000		3,558,397
24		969,209		1,075,000		3,521,223
25		909,285		1,035,000		4,467,765
26		909,285		1,035,000		4,467,765
27		909,285		1,035,000		4,467,765
28		1,003,545		1,035,000		3,651,904
29		954,585		1,045,000		2,869,563
30		967,607		1,085,000		5,868,770
31		1,099,036		1,060,000		3,115,769
AVERAGE DOLLAR DAYS		\$962,032 <u>a/</u>		\$1,057,903 <u>b/</u>		

a/ The prescribed bank balance for August was \$323,354. This consisted of \$255,282 in compensating balances for services, balances for uncollected funds of \$69,103 and a deduction of \$1,031 for August 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**

1890

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on August 16, 2023, has determined and designated the amount of money available for deposit and investment as of August 11, 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 \$ 255,000,000

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)	8/14/2023	8/18/2023	\$ 1,057,000,000	\$ (4,151,000,000)	\$ 5,208,000,000	\$ 1,057,000,000
(2)	8/21/2023	8/25/2023	\$ 3,316,400,000	\$ (834,600,000)	\$ 5,208,000,000	\$ 4,373,400,000
(3)	8/28/2023	9/1/2023	\$ (6,077,400,000)	\$ (6,912,000,000)	\$ 5,208,000,000	\$ (1,704,000,000)
(4)	9/4/2023	9/8/2023	\$ (3,099,700,000)	\$ (10,011,700,000)	\$ 5,208,000,000	\$ (4,803,700,000)
(5)	9/11/2023	9/15/2023	\$ (1,170,900,000)	\$ (11,182,600,000)	\$ 5,208,000,000	\$ (5,974,600,000)
(6)	9/18/2023	9/22/2023	\$ 1,059,300,000	\$ (10,123,300,000)	\$ 5,208,000,000	\$ (4,915,300,000)
(7)	9/25/2023	9/29/2023	\$ (6,639,000,000)	\$ (16,762,300,000)	\$ 5,208,000,000	\$ (11,554,300,000)
(8)	10/2/2023	10/6/2023	\$ (7,294,400,000)	\$ (24,056,700,000)	\$ 5,208,000,000	\$ (18,848,700,000)
(9)	10/9/2023	10/13/2023	\$ 3,883,600,000	\$ (20,173,100,000)	\$ 5,208,000,000	\$ (14,965,100,000)
(10)	10/16/2023	10/20/2023	\$ 17,364,800,000	\$ (2,808,300,000)	\$ 5,208,000,000	\$ 2,399,700,000

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 \$ 255,000,000.

Dated: August 16, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

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

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