KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
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Telephone: (213) 584-1571 Fax: (213) 626-1701
ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors

HILDA L. SOLIS
First District

HOLLY J. MITCHELL
Second District

LINDSEY P. HORVATH
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

November 30, 2023

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

FROM: Keith Knox
Treasurer and Tax Collector

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

The Report of Investments for the month of October 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 October 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 OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2023

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 10/31/23		
At Cost	$ 50,412,071,107	$ 307,011,644
At Market	$ 47,382,916,675	$ 276,410,824
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	3.87%	0.00%
United States Government and Agency Obligations	70.44%	85.53%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.61%	0.00%
Municipal Obligations	0.06%	0.80%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.67%
1-60 days	30.48%	15.36%
61 days-1 year	24.49%	13.02%
Over 1 year	45.03%	71.62%
Weighted Average Days to Maturity	806	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2023

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	25.61%
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	3.87%
U.S. Agency Securities	AA+	Aaa	AAA	51.64%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.64%
U.S. Treasury Bills	AA+	Aaa	AAA	13.16%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.67%
Los Angeles County Securities	AAA	Aa2	AA+	0.80%
U.S. Agency Securities	AA+	Aaa	AAA	72.51%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.02%
				100.00%

POOLED SURPLUS EARNINGS REPORT
OCTOBER 31, 2023

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 10/31/23	$	50,412,071,107
Market Value at 10/31/23	$	47,382,916,675
Average Daily Balance	$	48,692,091,365
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	$	160,506,776
Earnings for the Past 12 Months	$	1,820,194,660
Earnings Rate for the Month		3.88%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF OCTOBER 31, 2023

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	114,031,868.15	
Bank of Montreal - Concentration	$	110,708,525.08	(A)
Citibank - Concentration	$	469.31	
JP Morgan Chase - Concentration	$	105,976,392.04	(B)
U.S. Bank - Concentration	$	-	
Wells Fargo - Concentration	$	-	
Total Ledger Balance for all Banks	$	330,717,254.58	

(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 OCTOBER 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 October 2023

Total Deposits	$	7,267,074,121.08
Total Disbursements	$	6,789,669,236.32
Discretionary Funds Liquidity Withdrawal Ratio:		
As of October 31, 2023		1.97

Six-Month Cash Availability Projection:

	Investment			Cumulative
Month	Maturities	Deposits	Disbursements	Available Cash
November	$ 7,956,509,000.00	$ 8,943,500,000.00	$ 6,268,100,000.00	$ 10,631,909,000.00
December	$ 7,674,466,000.00	$ 13,362,500,000.00	$ 8,075,000,000.00	$ 23,593,875,000.00
January	$ 7,700,519,000.00	$ 4,804,200,000.00	$ 8,168,800,000.00	$ 27,929,794,000.00
February	$ 2,391,203,000.00	$ 4,928,000,000.00	$ 6,088,400,000.00	$ 29,160,597,000.00
March	$ 850,000,000.00	$ 7,058,000,000.00	$ 6,738,600,000.00	$ 30,329,997,000.00
April	$ 300,000,000.00	$ 11,071,100,000.00	$ 7,667,600,000.00	$ 34,033,497,000.00

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 October 2023, the Treasurer placed $123.51 million in the Bank of Montreal Market Plus Account and $107.72 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 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.

ATTACHMENT I

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.

ATTACHMENT II

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

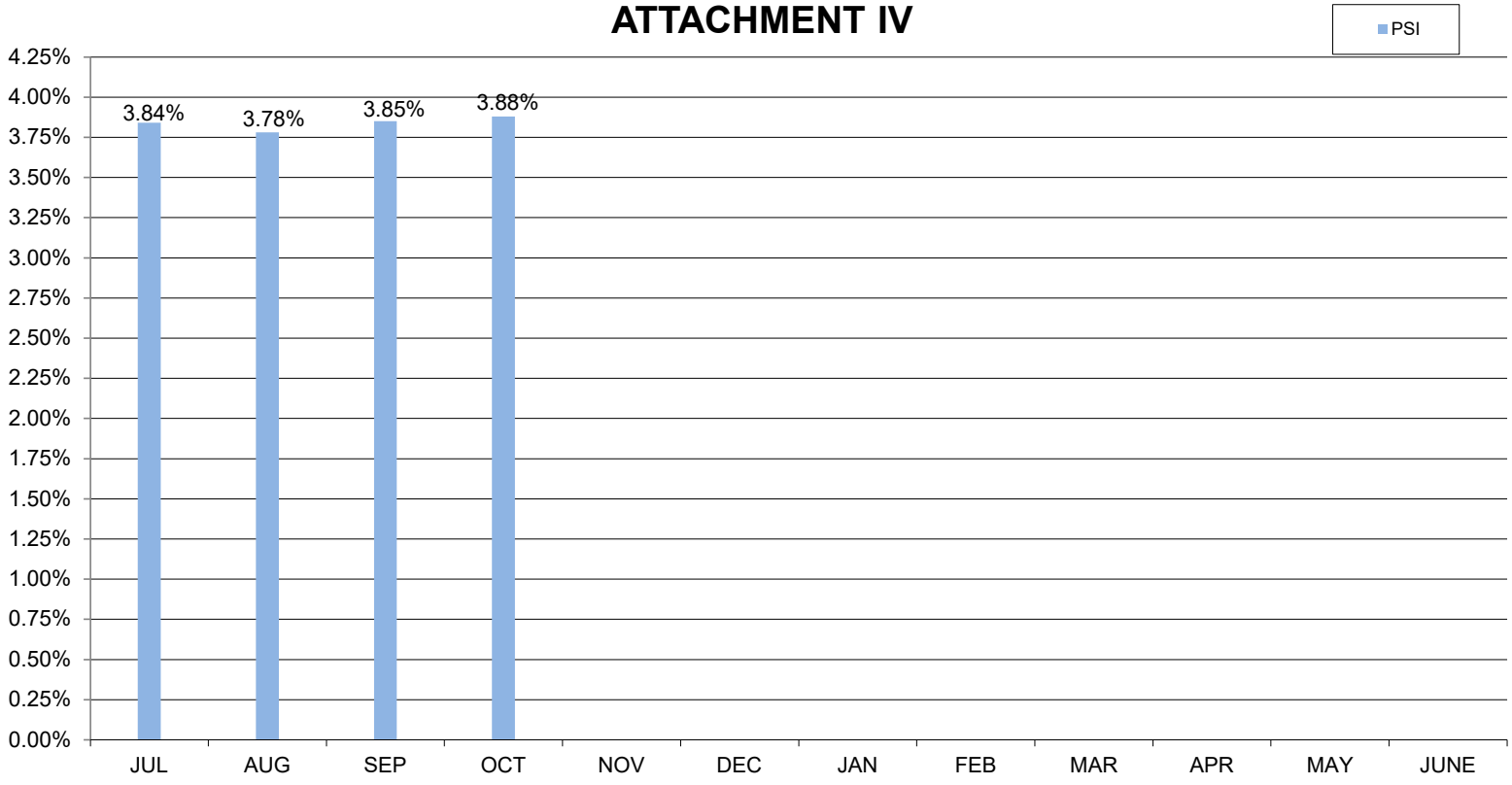
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2023

No exceptions noted.

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

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
10/1/2023	$ 49,824,411,220.81	$ 306,613,416.82
10/2/2023	49,244,246,389.63	306,614,191.55
10/3/2023	49,208,088,983.48	306,614,966.28
10/4/2023	48,978,353,075.07	306,615,741.00
10/5/2023	48,477,969,205.64	306,616,515.75
10/6/2023	48,116,180,170.59	306,617,290.47
10/7/2023	48,119,587,980.76	306,618,065.21
10/8/2023	48,122,995,790.92	306,618,839.93
10/9/2023	48,126,403,601.09	306,619,614.67
10/10/2023	48,074,122,442.50	306,620,389.40
10/11/2023	48,033,796,951.59	306,621,164.12
10/12/2023	48,147,143,121.87	306,621,938.86
10/13/2023	48,027,144,460.05	306,997,699.28
10/14/2023	48,030,560,823.23	306,998,474.01
10/15/2023	48,033,977,186.42	306,999,248.73
10/16/2023	47,920,818,135.51	307,000,023.46
10/17/2023	48,232,776,047.97	307,000,798.19
10/18/2023	48,247,299,644.26	307,001,572.94
10/19/2023	48,273,894,325.22	307,002,347.67
10/20/2023	48,347,930,674.39	307,003,122.39
10/21/2023	48,351,389,721.88	307,003,897.13
10/22/2023	48,354,848,769.36	307,004,671.85
10/23/2023	48,336,042,318.97	307,005,446.59
10/24/2023	48,518,608,732.91	307,006,221.31
10/25/2023	48,479,973,808.89	307,006,996.05
10/26/2023	48,729,003,587.71	307,007,770.77
10/27/2023	50,193,926,922.11	307,008,545.50
10/28/2023	50,197,580,415.90	307,009,320.24
10/29/2023	50,201,233,909.69	307,010,094.97
10/30/2023	50,092,452,801.80	307,010,869.70
10/31/2023	50,412,071,107.13	307,011,644.42
	$ 48,692,091,365.40	**$ 306,854,867.72**

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$ 52,216,121	$ 834,865
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	108,290,655	24,017
Total Revenues	$ 160,506,776	$ 858,882
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	11,996
	$ -	$ 11,996
NET INCOME	$ 160,506,776	$ 846,886

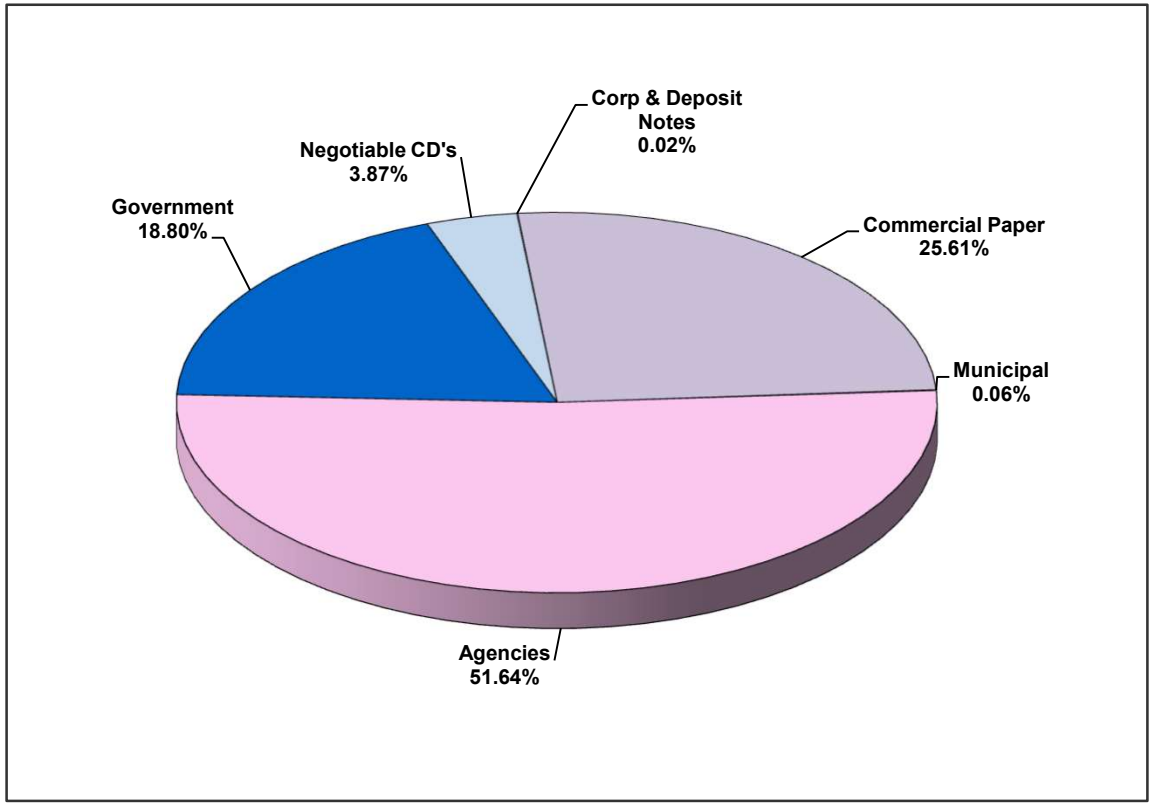
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.75%	
Los Angeles County and Related Entities	40.05%	
Consolidated Sanitation Districts		0.95%
Metropolitan Transportation Authority		1.53%
Miscellaneous Agencies Pooled Investments		1.11%
South Coast Air Quality Management District		2.45%
Miscellaneous		0.01%
Subtotal	93.80%	6.05%
County Bond Proceeds and Repayment Funds		0.15%
Grand Total	**93.80%**	**6.20%**

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF OCTOBER 2023
ATTACHMENT VII



	In Thousands
Negotiable CD's	1,950,000
Corp & Deposit Notes	10,997
Bankers Acceptance	-
Commercial Paper	12,912,226
Municipal	28,319
Agencies	26,032,528
Other	-
Government	9,478,001
Total	$ 50,412,071

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: OCTOBER 1, 2023 TO OCTOBER 31, 2023
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1109046085	FREDDIE MAC 5.835 10/04/27 '24 MTN	10/04/2023	10/04/2027	5.83500	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1109046086	FREDDIE MAC 5.830 10/04/27 '24 MTN	10/04/2023	10/04/2027	5.83000	25,000,000.00	25,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1109093626	FEDERAL FARM 5.200 09/25/26 '25	10/02/2023	09/25/2026	5.20000	40,708,000.00	40,667,292.00	41,160.31	LOOP CAPITAL MARKETS, LLC
NTRD	1110447150	FREDDIE MAC 6.050 10/12/28 '24 MTN	10/12/2023	10/12/2028	6.05000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1114129013	FREDDIE MAC 5.900 10/25/27 '24 MTN	10/27/2023	10/25/2027	5.90000	25,000,000.00	25,000,000.00	0.00	STIFEL, NICOLAUS & COMPANY, INC.
NTRD	1114129017	FHLBANKS D NOTE 01/03/24	10/04/2023	01/03/2024	5.34000	50,000,000.00	49,325,083.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1114139737	FANNIE MAE 5.900 10/28/27 '24	10/27/2023	10/28/2027	5.90000	50,000,000.00	50,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1114139738	FANNIE MAE 5.900 10/25/27 '24	10/27/2023	10/25/2027	5.90000	50,000,000.00	50,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1114139739	FANNIE MAE 6.000 10/23/28 '24	10/27/2023	10/23/2028	6.00000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1114940509	FHLBANKS D NOTE 12/14/23	10/04/2023	12/14/2023	5.28000	25,836,000.00	25,566,961.12	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1114940511	FEDERAL FARM D NOTE 01/18/24	10/04/2023	01/18/2024	5.32000	50,000,000.00	49,216,777.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1114949306	FREDDIE MAC 6.060 10/26/27 '24 MTN	10/27/2023	10/26/2027	6.06000	50,000,000.00	50,000,000.00	0.00	INSPEREX LLC
NTRD	1115547787	FEDERAL FARM 5.360 10/20/27 '25	10/20/2023	10/20/2027	5.36000	40,000,000.00	40,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1115547788	FHLBANKS D NOTE 01/05/24	10/06/2023	01/05/2024	5.35000	50,000,000.00	49,323,819.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1115547789	FHLBANKS D NOTE 01/05/24	10/06/2023	01/05/2024	5.35000	50,000,000.00	49,323,819.44	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1115547794	FHLBANKS D NOTE 12/14/23	10/05/2023	12/14/2023	5.29000	50,000,000.00	49,485,694.44	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1115547795	FHLBANKS D NOTE 12/14/23	10/05/2023	12/14/2023	5.29000	50,000,000.00	49,485,694.44	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1116254856	FHLBANKS D NOTE 12/12/23	10/06/2023	12/12/2023	5.35000	48,524,000.00	48,040,849.23	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1117569435	FREDDIE MAC 6.070 10/26/27 '24 MTN	10/27/2023	10/26/2027	6.07000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1117569439	FHLBANKS D NOTE 12/15/23	10/10/2023	12/15/2023	5.35000	33,682,000.00	33,351,635.72	0.00	BLAYLOCK VAN, LLC
NTRD	1118108042	FEDERAL FARM 5.360 10/20/27 '25	10/20/2023	10/20/2027	5.36000	25,000,000.00	25,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1118108043	FEDERAL FARM D NOTE 02/13/24	10/11/2023	02/13/2024	5.35000	45,000,000.00	44,164,062.50	0.00	MIZUHO SECURITIES USA LLC
NTRD	1118108047	FHLBANKS D NOTE 12/20/23	10/11/2023	12/20/2023	5.29000	40,655,000.00	40,236,818.15	0.00	BANCROFT CAPITAL, LLC
NTRD	1118524164	FHLBANKS D NOTE 12/18/23	10/12/2023	12/18/2023	5.29000	50,000,000.00	49,507,736.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1119013056	FHLBANKS D NOTE 12/29/23	10/13/2023	12/29/2023	5.29500	50,000,000.00	49,433,729.17	0.00	MIZUHO SECURITIES USA LLC
NTRD	1119013061	FANNIE MAE D NOTE 12/05/23	10/13/2023	12/05/2023	5.22500	50,000,000.00	49,615,381.94	0.00	BANCROFT CAPITAL, LLC
NTRD	1119013066	FHLBANKS D NOTE 01/19/24	10/13/2023	01/19/2024	5.29500	50,000,000.00	49,279,291.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1119925386	FHLBANKS D NOTE 12/29/23	10/16/2023	12/29/2023	5.29500	50,000,000.00	49,455,791.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1119925388	FHLBANKS D NOTE 12/29/23	10/16/2023	12/29/2023	5.29500	49,035,000.00	48,501,294.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1121394790	FEDERAL FARM 5.520 10/20/28 '25	10/27/2023	10/20/2028	5.52000	39,370,000.00	39,370,000.00	42,257.13	LOOP CAPITAL MARKETS, LLC
NTRD	1121394797	FHLBANKS D NOTE 12/20/23	10/17/2023	12/20/2023	5.28000	50,000,000.00	49,530,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1121394800	FEDERAL FARM D NOTE 03/25/24	10/17/2023	03/25/2024	5.32000	50,000,000.00	48,817,777.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1121394801	FHLBANKS D NOTE 12/20/23	10/17/2023	12/20/2023	5.28000	50,000,000.00	49,530,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1121399595	FREDDIE MAC 6.090 10/26/27 '24 MTN	10/27/2023	10/26/2027	6.09000	50,000,000.00	50,000,000.00	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1121403903	FREDDIE MAC 5.920 10/28/27 '24 MTN	10/27/2023	10/28/2027	5.92000	50,000,000.00	50,000,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1122064630	FHLBANKS D NOTE 12/29/23	10/18/2023	12/29/2023	5.30000	50,000,000.00	49,470,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1122064631	FEDERAL FARM 5.420 10/27/26 '25	10/27/2023	10/27/2026	5.42000	50,000,000.00	50,000,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1122064635	FHLBANKS D NOTE 12/29/23	10/18/2023	12/29/2023	5.30000	50,000,000.00	49,470,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1122570848	FHLBANKS D NOTE 01/19/24	10/20/2023	01/19/2024	5.34000	50,000,000.00	49,325,083.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1122570851	FHLBANKS D NOTE 01/19/24	10/20/2023	01/19/2024	5.34000	50,000,000.00	49,325,083.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1123180850	FHLBANKS D NOTE 01/25/24	10/20/2023	01/25/2024	5.33000	32,107,000.00	31,645,898.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1124010220	FREDDIE MAC 6.010 10/25/28 '24 MTN	10/27/2023	10/25/2028	6.01000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1124010221	FREDDIE MAC 6.000 10/30/28 '24 MTN	10/30/2023	10/30/2028	6.00000	25,000,000.00	25,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1124010222	FREDDIE MAC 6.200 10/30/28 '24 MTN	10/30/2023	10/30/2028	6.20000	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1124577024	FHLBANKS D NOTE 12/20/23	10/25/2023	12/20/2023	5.30500	50,000,000.00	49,587,388.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1124577027	FEDERAL FARM D NOTE 03/14/24	10/24/2023	03/14/2024	5.32000	50,000,000.00	48,950,777.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1126839216	FHLBANKS D NOTE 01/26/24	10/27/2023	01/26/2024	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1126839217	FHLBANKS D NOTE 01/26/24	10/27/2023	01/26/2024	5.32000	50,000,000.00	49,327,611.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1126839219	FHLBANKS D NOTE 12/29/23	10/26/2023	12/29/2023	5.30000	1,265,000.00	1,253,080.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1126839220	FHLBANKS D NOTE 12/29/23	10/26/2023	12/29/2023	5.30000	50,000,000.00	49,528,888.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1126839221	FHLBANKS D NOTE 12/22/23	10/27/2023	12/22/2023	5.30300	50,000,000.00	49,587,544.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1126839225	FHLBANKS D NOTE 12/22/23	10/27/2023	12/22/2023	5.30300	50,000,000.00	49,587,544.44	0.00	MIZUHO SECURITIES USA LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1127449312	FHLBANKS D NOTE 12/20/23	10/27/2023	12/20/2023	5.30000	32,519,000.00	32,260,473.95	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1128097597	FHLBANKS D NOTE 12/29/23	10/30/2023	12/29/2023	5.30500	50,000,000.00	49,557,916.67	0.00	PIPER SANDLER COMPANIES
NTRD	1128759680	FHLBANKS D NOTE 12/29/23	10/31/2023	12/29/2023	5.30000	50,000,000.00	49,565,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1128759685	FHLBANKS D NOTE 12/20/23	10/31/2023	12/20/2023	5.30500	50,000,000.00	49,631,597.22	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1128759690	FHLBANKS D NOTE 12/20/23	10/31/2023	12/20/2023	5.30500	50,000,000.00	49,631,597.22	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1128759695	FHLBANKS D NOTE 12/29/23	10/31/2023	12/29/2023	5.30000	5,767,000.00	5,716,907.20	0.00	MISCHLER FINANCIAL GROUP INC.
	AGENCIES TOTAL					**2,534,468,000.00**	**2,513,981,543.96**	**83,417.44**	
NTRD	1112680368	SVNSKA HNDLSB NY 5.480 01/02/24	10/02/2023	01/02/2024	5.48000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1114129016	CIBC NY 5.770 04/01/24	10/03/2023	04/01/2024	5.77000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1116286554	BMO CHICAGO 5.590 01/12/24	10/06/2023	01/12/2024	5.59000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1116286557	BMO CHICAGO 5.590 01/12/24	10/06/2023	01/12/2024	5.59000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1117569440	SVNSKA HNDLSB NY 5.470 01/08/24	10/10/2023	01/08/2024	5.47000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1119036355	CREDIT AGRI NY 5.520 01/31/24	10/13/2023	01/31/2024	5.52000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1122064634	SVNSKA HNDLSB NY 5.470 01/19/24	10/18/2023	01/19/2024	5.47000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1126840675	CREDIT AGRI NY 5.560 01/31/24	10/27/2023	01/31/2024	5.56000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1127459667	WELLS FARGO BANK, NATIONAL ASSOCI	10/27/2023	10/28/2024	5.87000	50,000,000.00	50,000,000.00	0.00	
NTRD	1127459668	WELLS FARGO BANK, NATIONAL ASSOCI	10/27/2023	10/28/2024	5.87000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
	CDS TOTAL					**500,000,000.00**	**500,000,000.00**	**0.00**	
NTRD	1112680363	CHARIOT FUNDING 11/07/23	10/02/2023	11/07/2023	5.37000	50,000,000.00	49,731,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1112680364	CANCARA ASSETSEC 12/14/23	10/02/2023	12/14/2023	5.41000	50,000,000.00	49,451,486.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1112680365	NATIXIS NY 02/01/24	10/02/2023	02/01/2024	5.51000	50,000,000.00	49,066,361.11	0.00	BLAYLOCK VAN, LLC
NTRD	1112680367	CHARIOT FUNDING 11/07/23	10/02/2023	11/07/2023	5.37000	50,000,000.00	49,731,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1112680369	NATIXIS NY 02/01/24	10/02/2023	02/01/2024	5.51000	50,000,000.00	49,066,361.11	0.00	BLAYLOCK VAN, LLC
NTRD	1112680370	MICROSOFT 01/05/24	10/02/2023	01/05/2024	5.34000	50,000,000.00	49,295,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1112694474	FAYETE AST SECUR 01/03/24	10/02/2023	01/03/2024	5.45000	25,000,000.00	24,648,020.83	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1112695082	THUNDER BAY FDG 01/05/24	10/04/2023	01/05/2024	5.44000	50,000,000.00	49,297,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1114129012	CREDIT AGRI NY 10/06/23 MATD	10/03/2023	10/06/2023	5.27000	50,000,000.00	49,978,041.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1114129014	CREDIT AGRI NY 11/03/23 MATD	10/03/2023	11/03/2023	5.28000	50,000,000.00	49,772,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1114129015	CREDIT AGRI NY 11/03/23 MATD	10/03/2023	11/03/2023	5.28000	11,308,000.00	11,256,586.29	0.00	GREAT PACIFIC SECURITIES
NTRD	1114129018	CREDIT AGRI NY 10/06/23 MATD	10/03/2023	10/06/2023	5.27000	50,000,000.00	49,978,041.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1114129019	FAYETE AST SECUR 01/02/24	10/03/2023	01/02/2024	5.45000	50,000,000.00	49,311,180.56	0.00	BLAYLOCK VAN, LLC
NTRD	1114940505	THUNDER BAY FDG 01/17/24	10/10/2023	01/17/2024	5.43000	50,000,000.00	49,253,375.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1114940506	JUPITER SECU 12/20/23	10/04/2023	12/20/2023	5.42000	50,000,000.00	49,420,361.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1114940507	THUNDER BAY FDG 01/17/24	10/10/2023	01/17/2024	5.43000	50,000,000.00	49,253,375.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1114940510	FAYETE AST SECUR 01/04/24	10/04/2023	01/04/2024	5.45000	50,000,000.00	49,303,611.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1114940512	JUPITER SECU 12/20/23	10/04/2023	12/20/2023	5.42000	50,000,000.00	49,420,361.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1114940513	AUTOBAHN FUND 01/02/24	10/04/2023	01/02/2024	5.44000	50,000,000.00	49,320,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1115547790	EMERSON ELECTRIC 12/20/23	10/05/2023	12/20/2023	5.43000	38,000,000.00	37,564,393.33	0.00	BLAYLOCK VAN, LLC
NTRD	1115547793	NATIXIS NY 02/05/24	10/05/2023	02/05/2024	5.49000	11,562,000.00	11,345,125.79	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1116254855	OLD LINE FDG 01/08/24	10/10/2023	01/08/2024	5.43000	50,000,000.00	49,321,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1116286553	COCA-COLA 01/05/24	10/06/2023	01/05/2024	5.37000	50,000,000.00	49,321,291.67	0.00	BLAYLOCK VAN, LLC
NTRD	1116286555	JUPITER SECU 12/15/23	10/06/2023	12/15/2023	5.43000	50,000,000.00	49,472,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1116286556	COCA-COLA 01/05/24	10/06/2023	01/05/2024	5.37000	50,000,000.00	49,321,291.67	0.00	BLAYLOCK VAN, LLC
NTRD	1117569431	ATLANTIC AST SEC 12/13/23	10/10/2023	12/13/2023	5.43000	35,000,000.00	34,662,133.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1117569434	AUTOBAHN FUND 11/20/23	10/10/2023	11/20/2023	5.38000	50,000,000.00	49,693,638.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1117569436	AUTOBAHN FUND 01/08/24	10/10/2023	01/08/2024	5.47000	50,000,000.00	49,316,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1117569437	TOYOTA MOTOR CRD 01/10/24	10/10/2023	01/10/2024	5.42000	50,000,000.00	49,307,444.44	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1117569438	COCA-COLA 01/08/24	10/10/2023	01/08/2024	5.36500	40,000,000.00	39,463,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1118108045	ATLANTIC AST SEC 01/09/24	10/11/2023	01/09/2024	5.44000	50,000,000.00	49,320,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1118108046	MONT BLANC CAPTL 01/09/24	10/11/2023	01/09/2024	5.50000	50,000,000.00	49,312,500.00	0.00	ING FINANCIAL MARKETS LLC
NTRD	1118108281	SHEFFIELD RECEIV 01/12/24	10/11/2023	01/12/2024	5.50000	50,000,000.00	49,289,583.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1118524160	CREDIT AGRI NY 10/13/23 MATD	10/12/2023	10/13/2023	5.25000	50,000,000.00	49,992,708.33	0.00	GREAT PACIFIC SECURITIES

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1118524162	MONT BLANC CAPTL 01/09/24	10/12/2023	01/09/2024	5.50000	13,391,000.00	13,208,919.60	0.00	ING FINANCIAL MARKETS LLC
NTRD	1118524163	OLD LINE FDG 02/09/24	10/12/2023	02/09/2024	5.49000	50,000,000.00	49,085,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1118524165	FAYETE AST SECUR 12/19/23	10/12/2023	12/19/2023	5.43000	50,000,000.00	49,487,166.67	0.00	BLAYLOCK VAN, LLC
NTRD	1118524166	CREDIT AGRI NY 10/13/23 MATD	10/12/2023	10/13/2023	5.25000	50,000,000.00	49,992,708.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1118529639	SHEFFIELD RECEIV 01/10/24	10/12/2023	01/10/2024	5.49000	50,000,000.00	49,313,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1119013054	NATIXIS NY 02/09/24	10/13/2023	02/09/2024	5.56000	50,000,000.00	49,081,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1119013055	CIBC 01/12/24	10/13/2023	01/12/2024	5.44000	50,000,000.00	49,312,444.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1119013058	CREDIT AGRI NY 01/31/24	10/13/2023	01/31/2024	5.50000	50,000,000.00	49,159,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1119013059	CIBC 01/12/24	10/13/2023	01/12/2024	5.44000	25,000,000.00	24,656,222.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1119013062	CREDIT AGRI NY 01/31/24	10/13/2023	01/31/2024	5.50000	50,000,000.00	49,159,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1119013063	CANCARA ASSETSEC 12/15/23	10/13/2023	12/15/2023	5.40000	12,000,000.00	11,886,600.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1119013064	NATIXIS NY 02/09/24	10/13/2023	02/09/2024	5.56000	50,000,000.00	49,081,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1119013065	CANCARA ASSETSEC 12/15/23	10/13/2023	12/15/2023	5.40000	50,000,000.00	49,527,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1119925385	NATIXIS NY 02/15/24	10/16/2023	02/15/2024	5.56000	50,000,000.00	49,057,888.89	0.00	BLAYLOCK VAN, LLC
NTRD	1119925387	TOYOTA MOTOR CRD 01/19/24	10/16/2023	01/19/2024	5.42000	50,000,000.00	49,284,861.11	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1119925389	NATIXIS NY 02/15/24	10/16/2023	02/15/2024	5.56000	50,000,000.00	49,057,888.89	0.00	BLAYLOCK VAN, LLC
NTRD	1119929594	CANCARA ASSETSEC 12/29/23	10/16/2023	12/29/2023	5.40000	50,000,000.00	49,445,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1121394791	TOYOTA MOTOR CRD 01/22/24	10/17/2023	01/22/2024	5.43000	50,000,000.00	49,268,458.33	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1121394792	JUPITER SECU 12/20/23	10/17/2023	12/20/2023	5.42000	50,000,000.00	49,518,222.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1121394793	TD 02/20/24	10/17/2023	02/20/2024	5.47000	50,000,000.00	49,042,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1121394794	TD 02/20/24	10/17/2023	02/20/2024	5.47000	50,000,000.00	49,042,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1121394796	CREDIT AGRI NY 12/20/23	10/17/2023	12/20/2023	5.29000	46,273,000.00	45,837,828.14	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1122064632	JUPITER SECU 12/22/23	10/18/2023	12/22/2023	5.43000	50,000,000.00	49,509,791.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1122064633	SHEFFIELD RECEIV 01/18/24	10/18/2023	01/18/2024	5.53000	23,589,000.00	23,255,635.01	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1122064636	ATLANTIC AST SEC 01/17/24	10/18/2023	01/17/2024	5.50000	40,000,000.00	39,443,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1122570849	ATLANTIC AST SEC 12/18/23	10/19/2023	12/18/2023	5.44000	50,000,000.00	49,546,666.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1122570850	CIBC 01/19/24	10/19/2023	01/19/2024	5.45000	50,000,000.00	49,303,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1122570852	CRC FUNDING 02/15/24	10/19/2023	02/15/2024	5.56000	50,000,000.00	49,081,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1122570855	FAYETE AST SECUR 01/18/24	10/19/2023	01/18/2024	5.54000	28,506,000.00	28,106,805.14	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1122570856	JUPITER SECU 11/16/23	10/19/2023	11/16/2023	5.37000	50,000,000.00	49,791,166.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1123180848	CIBC 01/19/24	10/20/2023	01/19/2024	5.44500	50,000,000.00	49,311,812.50	0.00	BLAYLOCK VAN, LLC
NTRD	1123180849	CRC FUNDING 02/13/24	10/20/2023	02/13/2024	5.56000	50,000,000.00	49,104,222.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1123180851	CAFCO 02/07/24	10/20/2023	02/07/2024	5.57000	50,000,000.00	49,149,027.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1123180853	CIBC 01/19/24	10/20/2023	01/19/2024	5.44500	50,000,000.00	49,311,812.50	0.00	BLAYLOCK VAN, LLC
NTRD	1123180855	MONT BLANC CAPTL 02/21/24	10/23/2023	02/21/2024	5.57000	15,299,000.00	15,012,581.47	0.00	ING FINANCIAL MARKETS LLC
NTRD	1124004302	TOYOTA MOTOR CRD 01/25/24	10/23/2023	01/25/2024	5.40000	50,000,000.00	49,295,000.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1124004303	FAYETE AST SECUR 01/18/24	10/23/2023	01/18/2024	5.55000	50,000,000.00	49,329,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124004304	TOYOTA MOTOR CRD 01/25/24	10/23/2023	01/25/2024	5.40000	50,000,000.00	49,295,000.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1124004305	FAYETE AST SECUR 01/18/24	10/23/2023	01/18/2024	5.55000	11,494,000.00	11,339,836.73	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124004306	CAFCO 02/15/24	10/23/2023	02/15/2024	5.56000	50,000,000.00	49,111,944.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1124004307	CIBC 01/25/24	10/23/2023	01/25/2024	5.45000	50,000,000.00	49,288,472.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1124004308	PROCTER GAMBLE 01/16/24	10/23/2023	01/16/2024	5.35000	50,000,000.00	49,368,402.78	0.00	BLAYLOCK VAN, LLC
NTRD	1124577015	JUPITER SECU 10/25/23 MATD	10/24/2023	10/25/2023	5.31000	50,000,000.00	49,992,625.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124577016	CAFCO 02/14/24	10/24/2023	02/14/2024	5.58000	50,000,000.00	49,124,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124577018	CAFCO 02/16/24	10/24/2023	02/16/2024	5.58000	50,000,000.00	49,108,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1124577019	JUPITER SECU 10/25/23 MATD	10/24/2023	10/25/2023	5.31002	9,630,000.00	9,628,579.57	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124577023	CHARIOT FUNDING 12/29/23	10/24/2023	12/29/2023	5.44000	50,000,000.00	49,501,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1124587250	NATIXIS NY 02/06/24	10/24/2023	02/06/2024	5.59000	50,000,000.00	49,184,791.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1125148198	NATIXIS NY 02/07/24	10/25/2023	02/07/2024	5.59000	50,000,000.00	49,184,791.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1125148200	CHARIOT FUNDING 12/22/23	10/25/2023	12/22/2023	5.42000	50,000,000.00	49,563,388.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1125148202	CRC FUNDING 02/14/24	10/25/2023	02/14/2024	5.58000	45,000,000.00	44,218,800.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1126839218	CRC FUNDING 02/21/24	10/26/2023	02/21/2024	5.57000	50,000,000.00	49,087,138.89	0.00	GREAT PACIFIC SECURITIES

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1126839224	JUPITER SECU 11/22/23	10/26/2023	11/22/2023	5.38000	50,000,000.00	49,798,250.00	0.00	BARCLAYS CAPITAL INC
NTRD	1126839227	JUPITER SECU 11/22/23	10/26/2023	11/22/2023	5.38000	50,000,000.00	49,798,250.00	0.00	BARCLAYS CAPITAL INC
NTRD	1126839228	CAFCO 02/20/24	10/26/2023	02/20/2024	5.58000	50,000,000.00	49,093,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1126839230	CAFCO 02/20/24	10/26/2023	02/20/2024	5.58000	50,000,000.00	49,093,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1126840673	CREDIT AGRI NY 01/19/24	10/26/2023	01/19/2024	5.47000	50,000,000.00	49,354,236.11	0.00	BLAYLOCK VAN, LLC
NTRD	1126840674	CREDIT AGRI NY 01/19/24	10/26/2023	01/19/2024	5.47000	50,000,000.00	49,354,236.11	0.00	BLAYLOCK VAN, LLC
NTRD	1126840676	PROCTER GAMBLE 01/19/24	10/27/2023	01/19/2024	5.36000	50,000,000.00	49,374,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1126840677	PROCTER GAMBLE 01/19/24	10/27/2023	01/19/2024	5.36000	50,000,000.00	49,374,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1127449311	CAFCO 02/15/24	10/27/2023	02/15/2024	5.58000	25,000,000.00	24,569,875.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1127449313	FAYETE AST SECUR 01/25/24	10/27/2023	01/25/2024	5.61000	50,000,000.00	49,298,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1127449314	CHARIOT FUNDING 12/28/23	10/27/2023	12/28/2023	5.44000	50,000,000.00	49,531,555.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1127449315	CAFCO 02/15/24	10/27/2023	02/15/2024	5.58000	50,000,000.00	49,139,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1127449317	CREDIT AGRI NY 02/01/24	10/27/2023	02/01/2024	5.57000	50,000,000.00	49,249,597.22	0.00	BLAYLOCK VAN, LLC
NTRD	1127449318	CREDIT AGRI NY 02/01/24	10/27/2023	02/01/2024	5.57000	50,000,000.00	49,249,597.22	0.00	BLAYLOCK VAN, LLC
NTRD	1127449319	CAFCO 02/23/24	10/27/2023	02/23/2024	5.58000	50,000,000.00	49,077,750.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1128097596	PROCTER GAMBLE 01/22/24	10/30/2023	01/22/2024	5.38000	50,000,000.00	49,372,333.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1128097598	CAFCO 02/21/24	10/30/2023	02/21/2024	5.59000	14,342,000.00	14,088,122.70	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1128097599	OLD LINE FDG 02/02/24	10/30/2023	02/02/2024	5.47000	45,000,000.00	44,350,437.50	0.00	BLAYLOCK VAN, LLC
NTRD	1128097600	JUPITER SECU 12/19/23	10/30/2023	12/19/2023	5.43000	50,000,000.00	49,622,916.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1128097601	PROCTER GAMBLE 01/22/24	10/30/2023	01/22/2024	5.38000	50,000,000.00	49,372,333.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1128097602	TD 02/28/24	10/30/2023	02/28/2024	5.48000	50,000,000.00	49,079,055.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1128097603	CAFCO 02/21/24	10/30/2023	02/21/2024	5.59000	50,000,000.00	49,114,916.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1128097604	CHARIOT FUNDING 12/29/23	10/30/2023	12/29/2023	5.41000	50,000,000.00	49,549,166.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1128097606	OLD LINE FDG 02/02/24	10/30/2023	02/02/2024	5.47000	50,000,000.00	49,278,263.89	0.00	BLAYLOCK VAN, LLC
NTRD	1128097607	CRC FUNDING 02/12/24	10/30/2023	02/12/2024	5.58000	50,000,000.00	49,186,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1128759681	CREDIT AGRI NY 11/10/23	10/31/2023	11/10/2023	5.29000	50,000,000.00	49,926,527.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1128759682	TD 03/01/24	10/31/2023	03/01/2024	5.49000	50,000,000.00	49,069,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1128759683	CAFCO 02/08/24	10/31/2023	02/08/2024	5.59000	50,000,000.00	49,223,611.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1128759684	TD 03/01/24	10/31/2023	03/01/2024	5.49000	50,000,000.00	49,069,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1128759687	CREDIT AGRI NY 11/10/23	10/31/2023	11/10/2023	5.29000	50,000,000.00	49,926,527.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1128759688	PROCTER GAMBLE 01/25/24	10/31/2023	01/25/2024	5.37000	50,000,000.00	49,358,583.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1128759689	PROCTER GAMBLE 01/25/24	10/31/2023	01/25/2024	5.37000	50,000,000.00	49,358,583.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1128759693	CRC FUNDING 02/08/24	10/31/2023	02/08/2024	5.59000	50,000,000.00	49,223,611.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1128759696	SHEFFIELD RECEIV 01/31/24	10/31/2023	01/31/2024	5.55000	50,000,000.00	49,290,833.33	0.00	LOOP CAPITAL MARKETS, LLC
	CPD TOTAL					**5,515,394,000.00**	**5,444,136,099.89**	**0.00**	
NTRD	1115547791	US TREASURY BILL 01/30/24	10/05/2023	01/30/2024	5.33000	50,000,000.00	49,133,875.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1115547792	US TREASURY BILL 01/30/24	10/05/2023	01/30/2024	5.33000	50,000,000.00	49,133,875.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1117569432	US TREASURY BILL 01/30/24	10/10/2023	01/30/2024	5.32500	50,000,000.00	49,171,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1118108044	US TREASURY BILL 02/06/24	10/11/2023	02/06/2024	5.33000	50,000,000.00	49,126,472.22	0.00	PIPER SANDLER COMPANIES
NTRD	1118524167	US TREASURY BILL 01/11/24	10/12/2023	01/11/2024	5.33000	50,000,000.00	49,326,347.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1119013053	US TREASURY BILL 01/30/24	10/13/2023	01/30/2024	5.31000	50,000,000.00	49,196,125.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1119013057	US TREASURY BILL 01/30/24	10/13/2023	01/30/2024	5.31000	50,000,000.00	49,196,125.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1121394795	US TREASURY BILL 01/30/24	10/17/2023	01/30/2024	5.32000	50,000,000.00	49,224,166.67	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1121394798	US TREASURY BILL 01/30/24	10/17/2023	01/30/2024	5.32000	50,000,000.00	49,224,166.67	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1121394799	US TREASURY BILL 12/28/23	10/17/2023	12/28/2023	5.28000	50,000,000.00	49,472,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1122570853	US TREASURY BILL 04/18/24	10/19/2023	04/18/2024	5.32500	50,000,000.00	48,653,958.33	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1122570854	US TREASURY BILL 04/18/24	10/19/2023	04/18/2024	5.32500	50,000,000.00	48,653,958.33	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1123180852	US TREASURY BILL 02/06/24	10/20/2023	02/06/2024	5.27000	50,000,000.00	49,202,180.56	0.00	UBS SECURITIES LLC
NTRD	1123180854	US TREASURY BILL 02/06/24	10/20/2023	02/06/2024	5.27000	50,000,000.00	49,202,180.56	0.00	UBS SECURITIES LLC
NTRD	1124577014	US TREASURY BILL 02/20/24	10/24/2023	02/20/2024	5.31000	50,000,000.00	49,122,375.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1124577017	US TREASURY BILL 03/28/24	10/24/2023	03/28/2024	5.29000	50,000,000.00	48,853,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1124577020	US TREASURY BILL 02/20/24	10/24/2023	02/20/2024	5.31000	50,000,000.00	49,122,375.00	0.00	J.P. MORGAN SECURITIES LLC

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1124577026	US TREASURY BILL 03/28/24	10/24/2023	03/28/2024	5.29000	50,000,000.00	48,853,833.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1125148197	US TREASURY BILL 01/02/24	10/25/2023	01/02/2024	5.28000	44,594,000.00	44,142,708.72	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1125148199	US TREASURY BILL 02/13/24	10/25/2023	02/13/2024	5.31000	50,000,000.00	49,181,375.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1125148201	US TREASURY BILL 02/13/24	10/25/2023	02/13/2024	5.31000	50,000,000.00	49,181,375.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1126839222	US TREASURY BILL 01/30/24	10/27/2023	01/30/2024	5.28500	50,000,000.00	49,302,673.61	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1126839226	US TREASURY BILL 01/30/24	10/27/2023	01/30/2024	5.28500	50,000,000.00	49,302,673.61	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1126839229	US TREASURY BILL 02/20/24	10/26/2023	02/20/2024	5.31000	50,000,000.00	49,137,125.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1127449316	US TREASURY BILL 01/25/24	10/27/2023	01/25/2024	5.30000	50,000,000.00	49,337,500.00	0.00	PIPER SANDLER COMPANIES
NTRD	1128097595	US TREASURY BILL 12/21/23	10/31/2023	12/21/2023	5.29000	50,000,000.00	49,625,291.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1128097605	US TREASURY BILL 12/21/23	10/31/2023	12/21/2023	5.29000	50,000,000.00	49,625,291.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1128759686	US TREASURY BILL 03/07/24	10/31/2023	03/07/2024	5.28000	50,000,000.00	49,061,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1128759692	US TREASURY BILL 03/07/24	10/31/2023	03/07/2024	5.28000	50,000,000.00	49,061,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1128759694	US TREASURY BILL 01/02/24	10/31/2023	01/02/2024	5.28000	50,000,000.00	49,538,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1128759698	US TREASURY BILL 01/02/24	10/31/2023	01/02/2024	5.28000	50,000,000.00	49,538,000.00	0.00	WELLS FARGO SECURITIES, LLC
	US TBILLS TOTAL					**1,544,594,000.00**	**1,519,904,194.83**	**0.00**	
NTRD- PSI TOTAL						**10,094,456,000.00**	**9,978,021,838.68**	**83,417.44**	
		PSI TOTAL				**10,094,456,000.00**	**9,978,021,838.68**	**83,417.44**	

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
SCAQM-SOUTH COAST AIR QUALITY MG									
LAIF-SCAQMD	1119045543	S OF C LAIF	10/13/2023	12/31/2023	0.00000	342,844.91	342,844.91	0.00	NONE
MMFUND TOTAL						**342,844.91**	**342,844.91**	**0.00**	
SCAQM TOTAL						**342,844.91**	**342,844.91**	**0.00**	
SLIM-SCHOOLS LINKED INSURANCE MG									
LAIF-SLIM	1119044120	S OF C LAIF	10/13/2023	12/31/2023	0.00000	31,757.14	31,757.14	0.00	NONE
MMFUND TOTAL						**31,757.14**	**31,757.14**	**0.00**	
SLIM TOTAL						**31,757.14**	**31,757.14**	**0.00**	
WASIA-WHITTIER AREA SCHOOLS INS									
LAIF-WASIA	1119058422	S OF C LAIF	10/13/2023	12/31/2023	0.00000	383.64	383.64	0.00	NONE
MMFUND TOTAL						**383.64**	**383.64**	**0.00**	
WASIA TOTAL						**383.64**	**383.64**	**0.00**	
		SPI TOTAL				**374,985.69**	**374,985.69**	**0.00**	

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**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	1,950,000,000.00	1,950,047,000.00	47,000.00	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	12,912,225,943.94	12,911,586,444.44	(639,499.50)	0.00	0.00	0.00
Governments	9,478,001,083.64	9,170,814,930.09	(307,186,153.55)	39,970,711.29	39,484,400.00	(486,311.29)
Agencies	26,032,527,913.11	23,312,272,550.34	(2,720,255,362.77)	222,607,181.18	192,492,672.20	(30,114,508.98)
Municipals	28,318,913.43	27,548,740.00	(770,173.43)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,997,253.01	10,647,010.00	(350,243.01)	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	41,958,751.95	41,958,751.95	0.00
TOTAL	$50,412,071,107.13	$47,382,916,674.87	($3,029,154,432.26)	$307,011,644.42	$276,410,824.15	($30,600,820.27)

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 OCTOBER 31, 2023
ATTACHMENT IXa

There were no Market Pricing Exceptions

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	5.445	25,000,000.00	24,992,843.31	24,991,250.00	19,048,750.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.357	25,000,000.00	24,995,508.55	24,993,750.00	18,671,750.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.401	50,000,000.00	50,000,000.00	50,000,000.00	48,939,500.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.397	50,000,000.00	50,000,000.00	50,000,000.00	37,812,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.152	25,000,000.00	25,000,000.00	25,000,000.00	21,997,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	5.252	9,880,000.00	9,880,000.00	9,880,000.00	9,126,551.20
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	5.308	21,450,000.00	21,385,893.28	21,371,707.50	18,908,389.50
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	5.419	20,000,000.00	20,000,000.00	20,000,000.00	15,587,400.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.356	50,000,000.00	50,000,000.00	50,000,000.00	38,727,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	5.456	30,000,000.00	30,000,000.00	30,000,000.00	23,477,400.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	5.343	25,000,000.00	24,918,546.34	24,881,250.00	18,761,500.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.381	50,000,000.00	50,000,000.00	50,000,000.00	38,274,000.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.266	25,000,000.00	25,000,000.00	25,000,000.00	20,812,500.00
1104833997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.494	25,000,000.00	25,000,000.00	25,000,000.00	24,804,250.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.401	25,000,000.00	25,000,000.00	25,000,000.00	19,066,000.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.357	50,000,000.00	49,931,599.13	49,900,000.00	38,341,500.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	5.115	50,000,000.00	50,000,000.00	50,000,000.00	43,272,500.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	5.253	36,274,000.00	36,267,536.18	36,255,863.00	33,793,946.62
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.381	50,000,000.00	50,000,000.00	50,000,000.00	38,419,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.356	25,000,000.00	25,000,000.00	25,000,000.00	20,658,000.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	20,925,000.00	20,960,175.72	20,995,517.25	18,261,247.50
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.384	50,000,000.00	50,000,000.00	50,000,000.00	46,536,000.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	5.266	25,000,000.00	25,000,000.00	25,000,000.00	20,873,000.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.284	20,000,000.00	20,000,000.00	20,000,000.00	15,915,800.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.869	25,000,000.00	25,000,000.00	25,000,000.00	24,509,250.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.733	25,000,000.00	25,000,000.00	25,000,000.00	24,751,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	5.142	35,500,000.00	35,500,000.00	35,500,000.00	30,801,930.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	5.121	25,000,000.00	24,981,208.94	24,962,500.00	22,603,250.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.358	32,190,000.00	32,190,000.00	32,190,000.00	24,813,339.60
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.421	25,000,000.00	25,000,000.00	25,000,000.00	19,873,250.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.533	25,000,000.00	24,985,048.40	24,981,250.00	23,096,250.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.397	50,000,000.00	50,000,000.00	50,000,000.00	37,812,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.737	25,000,000.00	25,000,000.00	25,000,000.00	22,859,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	5.370	25,000,000.00	24,897,143.64	24,875,000.00	19,469,000.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	5.042	25,000,000.00	24,988,796.55	24,982,500.00	22,412,750.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.089	25,000,000.00	25,000,000.00	25,000,000.00	22,273,750.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.396	50,000,000.00	49,911,178.78	49,875,000.00	37,985,000.00
1122064631	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2026	5.420	5.496	50,000,000.00	50,000,000.00	50,000,000.00	49,895,500.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.357	50,000,000.00	50,000,000.00	50,000,000.00	38,341,500.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.349	25,000,000.00	24,991,210.31	24,987,500.00	18,741,750.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.108	25,000,000.00	25,000,000.00	25,000,000.00	22,484,250.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.270	25,000,000.00	25,000,000.00	25,000,000.00	21,143,500.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.465	25,000,000.00	25,000,000.00	25,000,000.00	19,840,000.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.420	25,000,000.00	25,000,000.00	25,000,000.00	19,864,750.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.429	25,000,000.00	24,966,982.21	24,962,500.00	24,627,750.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.169	25,000,000.00	25,000,000.00	25,000,000.00	22,703,500.00
1121394790	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2028	5.520	5.632	39,370,000.00	39,370,000.00	39,370,000.00	39,179,842.90
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.461	25,000,000.00	25,000,000.00	25,000,000.00	19,697,000.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	5.380	50,000,000.00	50,000,000.00	50,000,000.00	38,219,000.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.399	25,000,000.00	25,000,000.00	25,000,000.00	18,877,500.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.381	25,000,000.00	25,000,000.00	25,000,000.00	19,137,000.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.258	40,000,000.00	39,929,445.08	39,885,600.00	32,541,200.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	5.095	25,000,000.00	24,980,190.85	24,973,000.00	20,927,000.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.108	25,000,000.00	25,000,000.00	25,000,000.00	22,484,250.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.844	25,000,000.00	24,978,024.91	24,975,000.00	23,053,250.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	5.578	25,000,000.00	25,000,000.00	25,000,000.00	24,107,750.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.134	25,000,000.00	25,000,000.00	25,000,000.00	22,030,500.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	5.102	20,000,000.00	20,000,000.00	20,000,000.00	17,339,600.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.108	25,000,000.00	25,000,000.00	25,000,000.00	22,484,250.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	5.149	25,000,000.00	25,000,000.00	25,000,000.00	21,342,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.381	50,000,000.00	50,000,000.00	50,000,000.00	38,274,000.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.111	20,000,000.00	19,993,986.86	19,990,000.00	17,917,600.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.421	25,000,000.00	25,000,000.00	25,000,000.00	19,873,250.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.112	25,000,000.00	25,000,000.00	25,000,000.00	22,422,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	5.152	25,000,000.00	25,000,000.00	25,000,000.00	21,997,000.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.111	20,000,000.00	20,000,000.00	20,000,000.00	17,860,800.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.453	25,000,000.00	25,000,000.00	25,000,000.00	19,423,000.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	35,000,000.00	35,000,000.00	35,000,000.00	30,544,500.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.859	20,000,000.00	19,930,730.91	19,920,000.00	18,442,000.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.348	10,551,000.00	10,540,854.62	10,536,228.60	8,059,064.82
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.344	20,000,000.00	20,000,000.00	20,000,000.00	16,557,000.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	5.111	20,000,000.00	20,000,000.00	20,000,000.00	17,860,800.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	5.453	20,000,000.00	20,000,000.00	20,000,000.00	15,538,400.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.401	50,000,000.00	49,956,774.37	49,940,000.00	38,132,000.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	5.239	25,000,000.00	25,000,000.00	25,000,000.00	19,999,750.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	5.107	20,000,000.00	20,000,000.00	20,000,000.00	16,778,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	5.266	25,000,000.00	25,000,000.00	25,000,000.00	20,812,500.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	5.125	17,300,000.00	17,295,454.57	17,292,215.00	14,555,874.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	5.258	30,000,000.00	30,000,000.00	30,000,000.00	24,576,000.00
1118108042	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	5.505	25,000,000.00	25,000,000.00	25,000,000.00	24,871,750.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	5.138	25,000,000.00	25,000,000.00	25,000,000.00	21,901,000.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.272	25,000,000.00	25,000,000.00	25,000,000.00	21,193,000.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,445,750.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	5.380	50,000,000.00	50,000,000.00	50,000,000.00	38,219,000.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.344	20,000,000.00	20,000,000.00	20,000,000.00	16,557,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.420	25,000,000.00	25,000,000.00	25,000,000.00	19,864,750.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	5.276	25,000,000.00	25,000,000.00	25,000,000.00	23,588,000.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	5.357	50,000,000.00	50,000,000.00	50,000,000.00	38,341,500.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	5.149	25,000,000.00	25,000,000.00	25,000,000.00	21,342,000.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.349	25,000,000.00	24,972,751.93	24,961,250.00	18,741,750.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	5.348	50,000,000.00	49,951,922.30	49,930,000.00	38,191,000.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	5.296	37,000,000.00	36,848,360.22	36,794,280.00	27,041,450.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	5.150	25,000,000.00	24,996,920.60	24,995,350.00	24,011,750.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.258	25,000,000.00	25,000,000.00	25,000,000.00	20,338,250.00
1109093626	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.494	40,708,000.00	40,668,413.43	40,667,292.00	40,389,256.36
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.533	20,000,000.00	20,000,000.00	20,000,000.00	18,477,000.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	5.439	50,000,000.00	50,027,628.33	50,292,500.00	49,156,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.131	25,000,000.00	25,000,000.00	25,000,000.00	21,707,750.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	5.484	50,000,000.00	50,000,000.00	50,000,000.00	49,176,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.140	40,000,000.00	40,000,000.00	40,000,000.00	34,762,400.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	5.294	25,000,000.00	25,000,000.00	25,000,000.00	21,279,250.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.305	25,000,000.00	25,000,000.00	25,000,000.00	19,857,250.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	5.419	25,000,000.00	25,000,000.00	25,000,000.00	19,484,250.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.447	25,000,000.00	25,000,000.00	25,000,000.00	19,737,250.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.272	25,000,000.00	25,000,000.00	25,000,000.00	21,193,000.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	5.138	50,000,000.00	49,979,153.34	49,962,500.00	43,876,000.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	5.356	50,000,000.00	50,000,000.00	50,000,000.00	38,727,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	5.125	50,000,000.00	49,986,862.92	49,977,500.00	42,069,000.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.396	50,000,000.00	50,000,000.00	50,000,000.00	37,985,000.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	5.135	50,000,000.00	50,000,000.00	50,000,000.00	43,662,500.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	5.356	25,000,000.00	25,000,000.00	25,000,000.00	23,410,750.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.465	25,000,000.00	25,000,000.00	25,000,000.00	19,840,000.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.357	21,750,000.00	21,750,000.00	21,750,000.00	16,244,422.50
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.633	25,000,000.00	25,000,000.00	25,000,000.00	23,421,250.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	5.381	6,000,000.00	6,000,000.00	6,000,000.00	4,610,280.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	5.111	25,000,000.00	25,000,000.00	25,000,000.00	22,397,000.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.305	43,338,000.00	43,295,913.28	43,272,993.00	34,422,940.02
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	5.235	22,000,000.00	22,000,000.00	22,000,000.00	18,522,460.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	5.284	25,000,000.00	25,000,000.00	25,000,000.00	19,894,750.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.381	25,000,000.00	25,000,000.00	25,000,000.00	19,137,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.633	25,000,000.00	25,000,000.00	25,000,000.00	23,421,250.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	5.131	25,000,000.00	25,000,000.00	25,000,000.00	21,707,750.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	5.285	50,000,000.00	49,780,156.97	49,675,000.00	41,362,500.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.669	25,000,000.00	25,000,000.00	25,000,000.00	23,438,000.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.305	45,200,000.00	45,200,000.00	45,200,000.00	35,901,908.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	5.347	50,000,000.00	49,937,256.29	49,910,000.00	37,459,000.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.152	50,000,000.00	50,000,000.00	50,000,000.00	42,989,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.456	25,000,000.00	25,000,000.00	25,000,000.00	19,545,750.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.461	25,000,000.00	25,000,000.00	25,000,000.00	19,697,000.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	50,000,000.00	50,000,000.00	50,000,000.00	43,635,000.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.605	50,000,000.00	50,000,000.00	50,000,000.00	48,992,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	5.358	50,000,000.00	50,000,000.00	50,000,000.00	38,542,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	5.149	25,000,000.00	25,000,000.00	25,000,000.00	22,518,000.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.397	50,000,000.00	50,000,000.00	50,000,000.00	37,812,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	5.206	25,000,000.00	25,000,000.00	25,000,000.00	23,911,750.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.433	50,000,000.00	49,986,929.37	49,940,000.00	48,012,000.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	5.357	22,956,000.00	22,954,350.30	22,953,704.40	17,145,147.72
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	5.109	25,000,000.00	25,000,000.00	25,000,000.00	22,445,750.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	5.140	50,000,000.00	50,000,000.00	50,000,000.00	43,453,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.363	18,330,000.00	18,330,000.00	18,330,000.00	12,987,171.60
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.401	50,000,000.00	49,990,992.21	49,987,500.00	38,132,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	5.381	6,525,000.00	6,525,000.00	6,525,000.00	4,994,757.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	5.441	45,000,000.00	45,000,000.00	45,000,000.00	35,064,900.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	5.349	20,000,000.00	19,906,990.25	19,868,200.00	14,993,400.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.838	25,000,000.00	25,000,000.00	25,000,000.00	24,583,250.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	5.134	25,000,000.00	25,000,000.00	25,000,000.00	22,030,500.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.420	25,000,000.00	25,000,000.00	25,000,000.00	19,864,750.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.633	50,000,000.00	50,000,000.00	50,000,000.00	46,842,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.152	50,000,000.00	50,000,000.00	50,000,000.00	42,989,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	5.187	25,000,000.00	25,000,000.00	25,000,000.00	20,701,750.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	---	25,000,000.00	25,000,000.00	25,000,000.00	24,817,000.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	5.419	45,000,000.00	45,000,000.00	45,000,000.00	35,566,200.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.363	18,340,000.00	18,340,000.00	18,340,000.00	12,994,256.80
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	5.151	25,000,000.00	24,967,906.05	24,950,000.00	21,281,750.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	50,000,000.00	50,000,000.00	50,000,000.00	43,635,000.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.789	25,000,000.00	25,000,000.00	25,000,000.00	24,733,750.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.356	25,000,000.00	25,000,000.00	25,000,000.00	20,658,000.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	5.397	48,935,000.00	48,897,531.95	48,882,639.55	37,007,093.75
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.112	10,000,000.00	10,000,000.00	10,000,000.00	8,968,800.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.417	8,200,000.00	8,200,000.00	8,200,000.00	7,469,216.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.825	25,000,000.00	25,000,000.00	25,000,000.00	24,573,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.152	50,000,000.00	50,000,000.00	50,000,000.00	42,989,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	5.506	38,700,000.00	38,667,171.67	38,661,300.00	29,247,912.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	5.305	25,000,000.00	24,983,849.08	24,975,000.00	19,857,250.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	5.399	50,000,000.00	50,000,000.00	50,000,000.00	37,755,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	5.396	50,000,000.00	49,911,178.78	49,875,000.00	37,985,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	5.138	27,000,000.00	27,000,000.00	27,000,000.00	23,653,080.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	5.089	12,000,000.00	11,992,458.09	11,988,000.00	10,691,400.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	5.169	25,000,000.00	25,000,000.00	25,000,000.00	22,703,500.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	5.285	20,945,000.00	20,852,907.76	20,808,857.50	17,326,751.25

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	5.342	25,000,000.00	25,000,000.00	25,000,000.00	20,596,750.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.789	25,000,000.00	25,000,000.00	25,000,000.00	24,733,750.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	5.134	25,000,000.00	25,000,000.00	25,000,000.00	21,504,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	5.416	50,000,000.00	49,907,280.22	49,875,000.00	39,640,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	5.438	15,150,000.00	15,150,000.00	15,150,000.00	11,556,268.50
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	5.107	26,200,000.00	26,200,000.00	26,200,000.00	22,124,852.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.272	25,000,000.00	25,000,000.00	25,000,000.00	21,193,000.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	5.364	25,000,000.00	25,000,000.00	25,000,000.00	20,026,000.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	5.396	50,000,000.00	49,946,419.79	49,925,000.00	37,609,000.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	5.417	21,000,000.00	21,000,000.00	21,000,000.00	19,128,480.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	5.677	25,000,000.00	25,000,000.00	25,000,000.00	22,211,250.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	5.143	21,250,000.00	21,231,172.27	21,223,437.50	18,627,962.50
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	5.421	25,000,000.00	25,000,000.00	25,000,000.00	19,873,250.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	5.270	25,000,000.00	25,000,000.00	25,000,000.00	21,143,500.00
1115547787	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	5.505	40,000,000.00	40,000,000.00	40,000,000.00	39,794,800.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	5.327	50,000,000.00	49,996,226.56	49,884,500.00	49,847,500.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.472	18,000,000.00	18,016,186.20	18,103,140.00	17,547,660.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.461	25,000,000.00	25,000,000.00	25,000,000.00	19,697,000.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	5.272	25,000,000.00	25,000,000.00	25,000,000.00	21,193,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	5.355	50,000,000.00	49,969,963.59	49,961,000.00	44,249,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	5.264	20,000,000.00	20,000,000.00	20,000,000.00	16,594,000.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	5.420	50,000,000.00	49,851,535.09	49,800,000.00	39,729,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	5.356	27,200,000.00	27,200,000.00	27,200,000.00	22,475,904.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	5.434	11,923,000.00	11,923,000.00	11,923,000.00	9,364,443.43
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	5.103	16,250,000.00	16,218,610.49	16,210,512.50	14,739,400.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	5.112	20,000,000.00	20,000,000.00	20,000,000.00	17,937,600.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	5.108	25,000,000.00	25,000,000.00	25,000,000.00	22,484,250.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	5.461	20,900,000.00	20,900,000.00	20,900,000.00	16,466,692.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	5.300	21,072,000.00	20,992,893.26	20,966,640.00	17,315,073.12
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	5.343	25,000,000.00	25,000,000.00	25,000,000.00	24,111,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	5.185	20,000,000.00	20,000,000.00	20,000,000.00	16,438,000.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	5,000,000.00	5,000,000.00	5,000,000.00	4,363,500.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.401	25,000,000.00	25,000,000.00	25,000,000.00	19,066,000.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	5.363	18,330,000.00	18,330,000.00	18,330,000.00	12,987,171.60
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.472	50,000,000.00	50,044,961.68	50,286,500.00	48,743,500.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	5.356	25,000,000.00	25,000,000.00	25,000,000.00	23,410,750.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	5.344	20,000,000.00	20,000,000.00	20,000,000.00	16,557,000.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5.045	25,000,000.00	25,000,000.00	25,000,000.00	21,817,500.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	5.401	25,000,000.00	25,000,000.00	25,000,000.00	19,066,000.00
1104833999	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.494	25,000,000.00	25,000,000.00	25,000,000.00	24,804,250.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	5.447	25,000,000.00	25,000,000.00	25,000,000.00	19,737,250.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.456	25,000,000.00	25,000,000.00	25,000,000.00	19,545,750.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	5.456	25,000,000.00	25,000,000.00	25,000,000.00	19,545,750.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	5.150	25,000,000.00	25,000,000.00	25,000,000.00	22,568,250.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	5.152	50,000,000.00	49,928,829.23	49,887,500.00	42,989,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	5.942	25,000,000.00	25,000,000.00	25,000,000.00	24,496,750.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	5.258	25,000,000.00	25,000,000.00	25,000,000.00	20,338,250.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	5.620	25,000,000.00	25,000,000.00	25,000,000.00	23,380,750.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	5.362	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	5.145	32,995,000.00	32,995,000.00	32,995,000.00	27,296,763.50
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.415	25,000,000.00	25,000,000.00	25,000,000.00	24,250,250.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.439	50,000,000.00	50,000,000.00	50,000,000.00	36,633,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.361	50,000,000.00	50,000,000.00	50,000,000.00	38,111,500.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	5.503	25,000,000.00	25,000,000.00	25,000,000.00	23,883,750.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	5.263	25,000,000.00	25,000,000.00	25,000,000.00	20,624,250.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.473	50,000,000.00	50,000,000.00	50,000,000.00	47,676,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	5.333	25,000,000.00	25,000,000.00	25,000,000.00	23,739,000.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	5.405	25,000,000.00	25,000,000.00	25,000,000.00	24,189,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	5.124	24,185,000.00	24,181,818.18	24,178,953.75	20,893,663.35
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.526	25,000,000.00	25,000,000.00	25,000,000.00	24,770,250.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	5.250	25,000,000.00	25,000,000.00	25,000,000.00	23,439,500.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	5.145	50,000,000.00	50,000,000.00	50,000,000.00	44,654,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.477	25,000,000.00	25,000,000.00	25,000,000.00	23,858,750.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	5.440	25,000,000.00	25,000,000.00	25,000,000.00	24,162,250.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	5.111	25,000,000.00	25,000,000.00	25,000,000.00	22,383,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	5.097	25,000,000.00	25,000,000.00	25,000,000.00	21,701,500.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	5.090	50,000,000.00	50,000,000.00	50,000,000.00	44,673,500.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.477	50,000,000.00	50,000,000.00	50,000,000.00	47,691,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	5.096	25,000,000.00	25,000,000.00	25,000,000.00	22,365,500.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.477	50,000,000.00	50,000,000.00	50,000,000.00	47,710,500.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.704	25,000,000.00	25,000,000.00	25,000,000.00	24,674,000.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	5.126	25,000,000.00	25,000,000.00	25,000,000.00	21,314,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.123	40,950,000.00	40,950,000.00	40,950,000.00	37,454,098.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	5.401	50,000,000.00	50,000,000.00	50,000,000.00	37,902,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	5.233	12,000,000.00	12,000,000.00	12,000,000.00	10,088,760.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.477	50,000,000.00	50,000,000.00	50,000,000.00	47,618,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	5.400	50,000,000.00	50,000,000.00	50,000,000.00	37,730,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.526	50,000,000.00	50,000,000.00	50,000,000.00	49,540,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.528	25,000,000.00	25,000,000.00	25,000,000.00	23,802,500.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.477	50,000,000.00	50,000,000.00	50,000,000.00	47,608,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	5.115	25,000,000.00	25,000,000.00	25,000,000.00	21,650,500.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.436	25,000,000.00	25,000,000.00	25,000,000.00	24,234,250.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	5.096	25,000,000.00	25,000,000.00	25,000,000.00	22,386,000.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.495	25,000,000.00	25,000,000.00	25,000,000.00	23,870,500.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.397	25,000,000.00	25,000,000.00	25,000,000.00	18,921,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	5.439	25,000,000.00	25,000,000.00	25,000,000.00	24,264,750.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	5.437	25,000,000.00	25,000,000.00	25,000,000.00	24,227,000.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.441	25,000,000.00	24,998,140.38	24,996,250.00	24,144,000.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	5.445	25,000,000.00	25,000,000.00	25,000,000.00	24,226,500.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	5.289	25,000,000.00	25,000,000.00	25,000,000.00	21,139,500.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.526	50,000,000.00	50,000,000.00	50,000,000.00	49,560,000.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	5.462	22,700,000.00	22,700,000.00	22,700,000.00	17,913,478.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	5.411	25,000,000.00	25,000,000.00	25,000,000.00	24,991,250.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.445	25,000,000.00	25,000,000.00	25,000,000.00	23,921,500.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	5.338	25,000,000.00	25,000,000.00	25,000,000.00	20,433,500.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	5.146	25,000,000.00	25,000,000.00	25,000,000.00	22,403,500.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.246	25,000,000.00	25,000,000.00	25,000,000.00	23,815,750.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.473	50,000,000.00	50,000,000.00	50,000,000.00	47,676,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	5.439	25,000,000.00	25,000,000.00	25,000,000.00	18,316,500.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.448	25,000,000.00	25,000,000.00	25,000,000.00	24,139,000.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.498	25,000,000.00	25,000,000.00	25,000,000.00	23,793,000.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.477	25,000,000.00	25,000,000.00	25,000,000.00	23,858,750.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	5.918	25,000,000.00	25,000,000.00	25,000,000.00	24,761,750.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	5.403	50,000,000.00	50,000,000.00	50,000,000.00	37,877,000.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.449	25,000,000.00	25,000,000.00	25,000,000.00	24,145,500.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	5.148	25,000,000.00	25,000,000.00	25,000,000.00	22,494,500.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	5.145	25,000,000.00	25,000,000.00	25,000,000.00	22,345,750.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	5.110	30,000,000.00	30,000,000.00	30,000,000.00	26,661,900.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	5.498	25,000,000.00	25,000,000.00	25,000,000.00	23,879,500.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.429	25,000,000.00	25,000,000.00	25,000,000.00	24,185,500.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,676,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	5.404	50,000,000.00	50,000,000.00	50,000,000.00	37,587,500.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.435	25,000,000.00	25,000,000.00	25,000,000.00	24,160,500.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.415	25,000,000.00	25,000,000.00	25,000,000.00	24,250,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	5.429	50,000,000.00	50,000,000.00	50,000,000.00	35,874,000.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	5.259	25,000,000.00	24,796,634.79	24,723,000.00	19,318,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	5.438	50,000,000.00	50,000,000.00	50,000,000.00	36,535,500.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	5.148	25,000,000.00	25,000,000.00	25,000,000.00	22,458,000.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	5.092	25,000,000.00	25,000,000.00	25,000,000.00	22,410,750.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	5.105	22,000,000.00	22,000,000.00	22,000,000.00	18,546,000.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	5.457	25,000,000.00	25,000,000.00	25,000,000.00	19,597,250.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	5.150	50,000,000.00	50,000,000.00	50,000,000.00	45,263,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	5.087	25,000,000.00	25,000,000.00	25,000,000.00	22,407,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.502	25,000,000.00	25,000,000.00	25,000,000.00	23,794,750.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.436	25,000,000.00	25,000,000.00	25,000,000.00	24,247,250.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	5.101	25,000,000.00	25,000,000.00	25,000,000.00	21,635,250.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.445	25,000,000.00	25,000,000.00	25,000,000.00	23,921,500.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	5.103	40,000,000.00	40,000,000.00	40,000,000.00	36,538,400.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	5.452	25,000,000.00	25,000,000.00	25,000,000.00	24,361,000.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	5.145	25,000,000.00	25,000,000.00	25,000,000.00	22,312,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.527	25,000,000.00	25,000,000.00	25,000,000.00	23,745,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.455	25,000,000.00	25,000,000.00	25,000,000.00	23,857,500.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.440	25,000,000.00	25,000,000.00	25,000,000.00	24,140,750.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	5.451	50,000,000.00	50,000,000.00	50,000,000.00	36,461,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.446	25,000,000.00	25,000,000.00	25,000,000.00	24,108,000.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	5.110	25,000,000.00	25,000,000.00	25,000,000.00	22,331,750.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,282,250.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	5.395	19,875,000.00	19,875,000.00	19,875,000.00	15,077,970.00
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.456	25,000,000.00	25,000,000.00	25,000,000.00	23,860,750.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	5.248	50,000,000.00	50,000,000.00	50,000,000.00	46,852,500.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.440	25,000,000.00	25,000,000.00	25,000,000.00	24,137,250.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	5.116	25,000,000.00	25,000,000.00	25,000,000.00	21,767,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	5.439	50,000,000.00	50,000,000.00	50,000,000.00	36,568,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	5.395	40,440,000.00	40,440,000.00	40,440,000.00	30,585,176.40
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.441	25,000,000.00	25,000,000.00	25,000,000.00	24,144,000.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	5.147	25,000,000.00	25,000,000.00	25,000,000.00	22,429,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	5.405	50,000,000.00	50,000,000.00	50,000,000.00	37,794,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.448	50,000,000.00	50,000,000.00	50,000,000.00	48,278,000.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	5.527	25,000,000.00	25,000,000.00	25,000,000.00	23,787,000.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.526	25,000,000.00	25,000,000.00	25,000,000.00	24,770,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	5.189	25,000,000.00	25,000,000.00	25,000,000.00	23,745,000.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	5.150	50,000,000.00	50,000,000.00	50,000,000.00	43,766,500.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.477	50,000,000.00	50,000,000.00	50,000,000.00	47,691,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	5.155	25,000,000.00	25,000,000.00	25,000,000.00	23,470,250.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	5.443	25,000,000.00	25,000,000.00	25,000,000.00	24,019,500.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	5.287	25,000,000.00	25,000,000.00	25,000,000.00	21,036,000.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.473	50,000,000.00	50,000,000.00	50,000,000.00	47,676,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.528	15,000,000.00	15,000,000.00	15,000,000.00	14,281,500.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	5.397	33,200,000.00	33,192,903.67	33,190,040.00	25,203,448.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	5.361	38,200,000.00	38,200,000.00	38,200,000.00	29,117,186.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	5.147	25,000,000.00	25,000,000.00	25,000,000.00	22,421,750.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	6.265	50,000,000.00	49,998,437.67	49,968,500.00	49,705,000.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	5.360	50,000,000.00	50,000,000.00	50,000,000.00	37,762,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	5.356	39,950,000.00	39,950,000.00	39,950,000.00	30,684,796.00
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	5.269	25,000,000.00	25,000,000.00	25,000,000.00	21,043,500.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	5.164	25,000,000.00	25,000,000.00	25,000,000.00	22,679,750.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	5.397	50,000,000.00	50,000,000.00	50,000,000.00	37,842,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	5.305	25,000,000.00	25,000,000.00	25,000,000.00	19,861,000.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	5.142	19,444,444.44	19,444,444.45	19,444,444.45	17,012,333.33
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	5.430	50,000,000.00	50,000,000.00	50,000,000.00	35,853,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	5.123	50,000,000.00	50,000,000.00	50,000,000.00	45,731,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	5.098	50,000,000.00	50,000,000.00	50,000,000.00	45,604,000.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	5.481	25,000,000.00	25,000,000.00	25,000,000.00	19,919,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	5.133	25,000,000.00	25,000,000.00	25,000,000.00	22,686,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	5.445	25,000,000.00	25,000,000.00	25,000,000.00	24,013,500.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	5.136	50,000,000.00	50,000,000.00	50,000,000.00	43,195,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	5.442	24,000,000.00	24,000,000.00	24,000,000.00	18,768,960.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	5.151	25,000,000.00	25,000,000.00	25,000,000.00	23,455,250.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	5.522	18,000,000.00	17,988,057.46	17,965,080.00	17,697,600.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	5.091	25,000,000.00	25,000,000.00	25,000,000.00	22,396,750.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.456	25,000,000.00	25,000,000.00	25,000,000.00	23,901,250.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.444	25,000,000.00	25,000,000.00	25,000,000.00	24,028,250.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	5.406	25,000,000.00	25,000,000.00	25,000,000.00	19,104,000.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.438	25,000,000.00	25,000,000.00	25,000,000.00	24,188,500.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	5.447	25,000,000.00	25,000,000.00	25,000,000.00	24,101,000.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	5.141	50,000,000.00	50,000,000.00	50,000,000.00	43,509,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.723	25,000,000.00	25,000,000.00	25,000,000.00	24,683,500.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	5.358	25,000,000.00	25,000,000.00	25,000,000.00	19,199,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	5.419	50,000,000.00	50,000,000.00	50,000,000.00	36,068,500.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.248	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	5.472	25,000,000.00	25,000,000.00	25,000,000.00	24,423,500.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.739	25,000,000.00	25,000,000.00	25,000,000.00	24,692,750.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.998	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	5.822	25,000,000.00	25,000,000.00	25,000,000.00	24,753,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.867	50,000,000.00	50,000,000.00	50,000,000.00	49,195,000.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	5.806	50,000,000.00	50,000,000.00	50,000,000.00	49,531,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.846	25,000,000.00	25,000,000.00	25,000,000.00	24,579,500.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.917	25,000,000.00	25,000,000.00	25,000,000.00	24,788,500.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	5.774	50,000,000.00	50,000,000.00	50,000,000.00	49,011,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	5.350	25,000,000.00	25,000,000.00	25,000,000.00	19,134,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,312,500.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.850	6.148	50,000,000.00	50,000,000.00	50,000,000.00	49,503,500.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.705	25,000,000.00	25,000,000.00	25,000,000.00	24,663,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.362	25,000,000.00	24,994,769.28	24,992,500.00	19,096,750.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	5.304	25,000,000.00	25,000,000.00	25,000,000.00	19,808,500.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.757	25,000,000.00	25,000,000.00	25,000,000.00	24,707,000.00
1108577827	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.020	6.325	50,000,000.00	50,000,000.00	50,000,000.00	49,362,000.00
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	24,280,750.00
1109046086	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.830	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,994,000.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	5.143	50,000,000.00	50,000,000.00	50,000,000.00	43,431,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.208	50,000,000.00	50,000,000.00	50,000,000.00	45,614,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	5.418	50,000,000.00	50,000,000.00	50,000,000.00	36,176,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.358	50,000,000.00	50,000,000.00	50,000,000.00	38,289,500.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.746	25,000,000.00	25,000,000.00	25,000,000.00	24,699,000.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.277	25,000,000.00	25,000,000.00	25,000,000.00	24,810,750.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	5.410	50,000,000.00	50,000,000.00	50,000,000.00	37,092,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.746	25,000,000.00	25,000,000.00	25,000,000.00	24,699,000.00
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	24,804,500.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	5.305	25,000,000.00	25,000,000.00	25,000,000.00	19,861,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	5.356	25,000,000.00	25,000,000.00	25,000,000.00	19,102,500.00
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	5.780	50,000,000.00	49,621,248.63	49,600,000.00	48,501,500.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	5.359	50,000,000.00	50,000,000.00	50,000,000.00	38,503,000.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.945	25,000,000.00	25,000,000.00	25,000,000.00	24,625,000.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	6.049	25,000,000.00	25,000,000.00	25,000,000.00	24,745,750.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.409	25,000,000.00	25,000,000.00	25,000,000.00	24,382,000.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.880	25,000,000.00	25,000,000.00	25,000,000.00	24,765,250.00
1105717476	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	6.105	50,000,000.00	50,000,000.00	50,000,000.00	49,577,000.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.928	25,000,000.00	25,000,000.00	25,000,000.00	24,644,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	5.425	50,000,000.00	50,000,000.00	50,000,000.00	36,688,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.384	50,000,000.00	50,000,000.00	50,000,000.00	46,536,000.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,222,000.00
1109046085	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.835	5.840	25,000,000.00	25,000,000.00	25,000,000.00	24,994,000.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.044	25,000,000.00	25,000,000.00	25,000,000.00	24,841,750.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.766	50,000,000.00	50,000,000.00	50,000,000.00	49,429,000.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.735	25,000,000.00	25,000,000.00	25,000,000.00	24,689,500.00
1121399595	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.090	6.246	50,000,000.00	50,000,000.00	50,000,000.00	49,728,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	5.361	50,000,000.00	50,000,000.00	50,000,000.00	38,193,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	5.149	50,000,000.00	50,000,000.00	50,000,000.00	45,206,000.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	5.208	31,739,000.00	31,739,000.00	31,739,000.00	28,954,854.92
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	5.362	50,000,000.00	50,000,000.00	50,000,000.00	38,193,000.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.717	25,000,000.00	25,000,000.00	25,000,000.00	24,670,250.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.745	25,000,000.00	25,000,000.00	25,000,000.00	24,701,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	5.144	25,000,000.00	25,000,000.00	25,000,000.00	22,289,500.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	5.146	25,000,000.00	25,000,000.00	25,000,000.00	20,701,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,284,000.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	6.105	50,000,000.00	50,000,000.00	50,000,000.00	49,577,000.00
1117569435	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.070	6.234	50,000,000.00	50,000,000.00	50,000,000.00	49,714,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	5.804	50,000,000.00	50,000,000.00	50,000,000.00	49,208,500.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.827	25,000,000.00	25,000,000.00	25,000,000.00	24,751,000.00
1101839811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	6.022	50,000,000.00	50,000,000.00	50,000,000.00	49,444,000.00
1114949306	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.060	6.227	50,000,000.00	50,000,000.00	50,000,000.00	49,708,000.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.385	50,000,000.00	50,000,000.00	50,000,000.00	46,550,500.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.058	25,000,000.00	25,000,000.00	25,000,000.00	24,708,250.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.761	25,000,000.00	25,000,000.00	25,000,000.00	24,717,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	5.382	50,000,000.00	50,000,000.00	50,000,000.00	38,304,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	5.362	50,000,000.00	49,989,538.63	49,985,000.00	38,193,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.794	25,000,000.00	25,000,000.00	25,000,000.00	24,733,000.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	6.070	25,000,000.00	25,000,000.00	25,000,000.00	24,849,250.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	5.357	25,000,000.00	25,000,000.00	25,000,000.00	19,158,750.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.203	50,000,000.00	50,004,833.10	50,121,500.00	45,569,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.364	50,000,000.00	50,000,000.00	50,000,000.00	46,383,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	5.387	25,000,000.00	25,000,000.00	25,000,000.00	23,850,000.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	5.358	25,000,000.00	25,000,000.00	25,000,000.00	19,255,250.00
1124010220	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2028	6.010	6.050	50,000,000.00	50,000,000.00	50,000,000.00	49,915,500.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	6.019	50,000,000.00	50,000,000.00	50,000,000.00	49,375,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.804	25,000,000.00	25,000,000.00	25,000,000.00	24,758,000.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	6.056	25,000,000.00	25,000,000.00	25,000,000.00	24,711,000.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.844	25,000,000.00	25,000,000.00	25,000,000.00	24,759,750.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	5.378	25,000,000.00	25,000,000.00	25,000,000.00	24,228,000.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.472	25,000,000.00	25,000,000.00	25,000,000.00	24,423,500.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.822	50,000,000.00	50,000,000.00	50,000,000.00	49,508,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	5.357	25,000,000.00	25,000,000.00	25,000,000.00	19,173,000.00
1059447792	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.750	6.087	50,000,000.00	50,000,000.00	50,000,000.00	49,450,000.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	6.045	50,000,000.00	50,000,000.00	50,000,000.00	49,475,000.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	5.380	50,000,000.00	50,000,000.00	50,000,000.00	38,216,000.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.203	50,000,000.00	50,004,833.10	50,121,500.00	45,569,000.00
1124010221	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.000	6.038	25,000,000.00	25,000,000.00	25,000,000.00	24,959,750.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	6.023	25,000,000.00	25,000,000.00	25,000,000.00	24,702,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.773	25,000,000.00	25,000,000.00	25,000,000.00	24,717,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	5.362	50,000,000.00	50,000,000.00	50,000,000.00	38,221,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	5.425	50,000,000.00	50,000,000.00	50,000,000.00	36,714,000.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	5.937	50,000,000.00	50,000,000.00	50,000,000.00	49,586,000.00
1063191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.900	6.185	25,000,000.00	25,000,000.00	25,000,000.00	24,763,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	5.441	50,000,000.00	50,000,000.00	50,000,000.00	36,398,000.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.689	25,000,000.00	25,000,000.00	25,000,000.00	24,714,500.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.385	50,000,000.00	50,000,000.00	50,000,000.00	46,550,500.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	5.309	50,000,000.00	50,000,000.00	50,000,000.00	46,325,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.774	25,000,000.00	25,000,000.00	25,000,000.00	24,726,250.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	5.413	25,000,000.00	25,000,000.00	25,000,000.00	24,309,500.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.742	25,000,000.00	25,000,000.00	25,000,000.00	24,743,000.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,284,000.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	5.350	25,000,000.00	25,000,000.00	25,000,000.00	19,206,500.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	6.031	25,000,000.00	25,000,000.00	25,000,000.00	24,844,250.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	6.044	25,000,000.00	25,000,000.00	25,000,000.00	24,841,750.00
1124010222	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.200	6.217	25,000,000.00	25,000,000.00	25,000,000.00	24,982,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	5.427	50,000,000.00	50,000,000.00	50,000,000.00	35,447,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	5.380	25,000,000.00	25,000,000.00	25,000,000.00	19,108,000.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	5.979	25,000,000.00	25,000,000.00	25,000,000.00	24,681,500.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	5.358	50,000,000.00	50,000,000.00	50,000,000.00	38,289,500.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.773	25,000,000.00	25,000,000.00	25,000,000.00	24,717,500.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	6.189	25,000,000.00	25,000,000.00	25,000,000.00	24,755,250.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	6.050	50,000,000.00	50,000,000.00	50,000,000.00	49,428,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.418	50,000,000.00	50,000,000.00	50,000,000.00	35,833,500.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.772	25,000,000.00	25,000,000.00	25,000,000.00	24,717,750.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.000	6.244	25,000,000.00	25,000,000.00	25,000,000.00	24,790,500.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.385	50,000,000.00	50,000,000.00	50,000,000.00	46,565,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	5.173	50,000,000.00	50,000,000.00	50,000,000.00	45,387,000.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	6.116	25,000,000.00	25,000,000.00	25,000,000.00	24,868,250.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	5.403	25,000,000.00	25,000,000.00	25,000,000.00	24,288,500.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.915	50,000,000.00	50,000,000.00	50,000,000.00	49,276,500.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.818	25,000,000.00	25,000,000.00	25,000,000.00	24,750,000.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.794	25,000,000.00	25,000,000.00	25,000,000.00	24,733,000.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.783	25,000,000.00	25,000,000.00	25,000,000.00	24,714,500.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.057	25,000,000.00	25,000,000.00	25,000,000.00	24,708,250.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	5.122	50,000,000.00	50,000,000.00	50,000,000.00	43,057,000.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	6.052	50,000,000.00	50,000,000.00	50,000,000.00	49,424,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,284,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.843	50,000,000.00	50,000,000.00	50,000,000.00	49,153,500.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	5.342	25,000,000.00	24,995,053.03	24,980,750.00	23,825,750.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	5.356	50,000,000.00	50,000,000.00	50,000,000.00	38,234,500.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	6.051	25,000,000.00	25,000,000.00	25,000,000.00	24,845,750.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	5.143	50,000,000.00	50,000,000.00	50,000,000.00	43,399,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.187	50,000,000.00	50,000,000.00	50,000,000.00	41,029,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,282,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	5.357	25,000,000.00	25,000,000.00	25,000,000.00	19,199,000.00
1110447150	FEDERAL HOME LOAN MORTGAGE CORP	10/12/2028	6.050	6.284	50,000,000.00	50,000,000.00	50,000,000.00	49,507,500.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.874	50,000,000.00	50,000,000.00	50,000,000.00	49,536,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.410	50,000,000.00	50,000,000.00	50,000,000.00	36,774,500.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.089	25,000,000.00	25,000,000.00	25,000,000.00	24,723,750.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.818	25,000,000.00	25,000,000.00	25,000,000.00	24,750,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.420	25,000,000.00	25,000,000.00	25,000,000.00	24,415,500.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.187	50,000,000.00	50,000,000.00	50,000,000.00	41,030,000.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	5.121	50,000,000.00	50,000,000.00	50,000,000.00	42,772,500.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.880	25,000,000.00	25,000,000.00	25,000,000.00	24,765,250.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,312,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.788	25,000,000.00	25,000,000.00	25,000,000.00	24,728,250.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.980	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	5.356	50,000,000.00	50,000,000.00	50,000,000.00	38,263,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	5.418	50,000,000.00	50,000,000.00	50,000,000.00	35,833,500.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.803	25,000,000.00	25,000,000.00	25,000,000.00	24,742,250.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.752	25,000,000.00	25,000,000.00	25,000,000.00	24,706,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.810	25,000,000.00	25,000,000.00	25,000,000.00	24,819,750.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	6.056	25,000,000.00	25,000,000.00	25,000,000.00	24,711,000.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.999	25,000,000.00	25,000,000.00	25,000,000.00	24,819,250.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.980	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	6.046	50,000,000.00	50,000,000.00	50,000,000.00	49,488,000.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.389	25,000,000.00	25,000,000.00	25,000,000.00	24,162,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	5.210	50,000,000.00	50,000,000.00	50,000,000.00	45,332,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	5.251	25,000,000.00	25,000,000.00	25,000,000.00	20,267,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	5.205	50,000,000.00	50,000,000.00	50,000,000.00	45,491,000.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.843	50,000,000.00	50,000,000.00	50,000,000.00	49,153,500.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.786	25,000,000.00	25,000,000.00	25,000,000.00	24,726,750.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.876	50,000,000.00	50,000,000.00	50,000,000.00	49,311,500.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	5.419	50,000,000.00	50,000,000.00	50,000,000.00	36,114,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	6.089	25,000,000.00	25,000,000.00	25,000,000.00	24,723,750.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.972	25,000,000.00	25,000,000.00	25,000,000.00	24,823,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,284,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	5.203	50,000,000.00	50,004,833.10	50,121,500.00	45,569,000.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.411	25,000,000.00	25,000,000.00	25,000,000.00	24,397,250.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	6.038	25,000,000.00	25,000,000.00	25,000,000.00	24,845,750.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	5.425	50,000,000.00	50,000,000.00	50,000,000.00	36,965,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,225,500.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	6.070	50,000,000.00	50,000,000.00	50,000,000.00	49,415,000.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.817	25,000,000.00	25,000,000.00	25,000,000.00	24,745,750.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	5.396	50,000,000.00	50,000,000.00	50,000,000.00	37,811,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	5.418	50,000,000.00	50,000,000.00	50,000,000.00	36,180,000.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.248	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	5.472	25,000,000.00	25,000,000.00	25,000,000.00	24,423,500.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.277	50,000,000.00	50,000,000.00	50,000,000.00	49,621,500.00
1114129013	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2027	5.900	6.081	25,000,000.00	25,000,000.00	25,000,000.00	24,842,250.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	5.134	25,000,000.00	25,000,000.00	25,000,000.00	21,604,000.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	6.183	25,000,000.00	25,000,000.00	25,000,000.00	24,761,250.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	6.100	50,000,000.00	50,000,000.00	50,000,000.00	49,568,500.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	5.410	50,000,000.00	50,000,000.00	50,000,000.00	36,774,500.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.960	25,000,000.00	25,000,000.00	25,000,000.00	24,636,750.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.867	50,000,000.00	50,000,000.00	50,000,000.00	49,195,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.916	25,000,000.00	25,000,000.00	25,000,000.00	24,798,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	5.187	50,000,000.00	50,000,000.00	50,000,000.00	41,030,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.385	50,000,000.00	50,000,000.00	50,000,000.00	46,565,500.00
1103463496	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	6.049	50,000,000.00	50,000,000.00	50,000,000.00	49,492,500.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,284,000.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.977	25,000,000.00	25,000,000.00	25,000,000.00	24,818,750.00
1121403903	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2027	5.920	6.062	50,000,000.00	50,000,000.00	50,000,000.00	49,751,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	5.398	50,000,000.00	50,000,000.00	50,000,000.00	37,492,500.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	5.137	25,000,000.00	24,999,869.53	24,999,750.00	21,590,250.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.872	50,000,000.00	50,000,000.00	50,000,000.00	49,203,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	5.356	50,000,000.00	50,000,000.00	50,000,000.00	38,263,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	5.362	50,000,000.00	50,000,000.00	50,000,000.00	38,165,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.734	25,000,000.00	25,000,000.00	25,000,000.00	24,691,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	5.397	50,000,000.00	50,000,000.00	50,000,000.00	38,129,500.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	5.356	25,000,000.00	25,000,000.00	25,000,000.00	18,985,750.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	5.258	50,000,000.00	50,000,000.00	50,000,000.00	40,579,000.00
1114139739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2028	6.000	6.207	50,000,000.00	50,000,000.00	50,000,000.00	49,562,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	5.363	50,000,000.00	50,000,000.00	50,000,000.00	38,169,500.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.349	50,000,000.00	50,000,000.00	50,000,000.00	38,217,000.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.795	25,000,000.00	25,000,000.00	25,000,000.00	24,724,500.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	5.362	50,000,000.00	50,000,000.00	50,000,000.00	37,998,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	5.380	50,000,000.00	50,000,000.00	50,000,000.00	38,077,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	5.117	25,000,000.00	25,000,000.00	25,000,000.00	21,422,250.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	5.190	50,000,000.00	49,559,156.47	49,361,500.00	37,829,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	5.190	50,000,000.00	49,247,082.84	48,940,000.00	37,829,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	5.357	50,000,000.00	50,000,000.00	50,000,000.00	38,132,000.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.762	50,000,000.00	50,000,000.00	50,000,000.00	49,422,500.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	5.431	50,000,000.00	50,000,000.00	50,000,000.00	36,262,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	5.419	50,000,000.00	50,000,000.00	50,000,000.00	36,138,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	5.396	50,000,000.00	50,000,000.00	50,000,000.00	37,869,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	5.123	50,000,000.00	50,000,000.00	50,000,000.00	43,038,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	5.350	25,000,000.00	25,000,000.00	25,000,000.00	19,204,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	5.397	50,000,000.00	50,000,000.00	50,000,000.00	38,125,500.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.439	50,000,000.00	49,533,746.20	49,375,000.00	35,370,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	5.190	50,000,000.00	49,361,826.27	49,085,000.00	37,829,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	5.425	50,000,000.00	50,000,000.00	50,000,000.00	36,752,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	5.348	21,000,000.00	21,000,000.00	21,000,000.00	19,479,600.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.438	50,000,000.00	50,000,000.00	50,000,000.00	36,438,000.00
1114139737	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2027	5.900	6.051	50,000,000.00	50,000,000.00	50,000,000.00	49,734,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	5.397	25,000,000.00	24,991,090.51	24,987,500.00	19,005,500.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	5.381	50,000,000.00	50,000,000.00	50,000,000.00	38,221,000.00
1114139738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/25/2027	5.900	6.081	50,000,000.00	50,000,000.00	50,000,000.00	49,684,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	5.406	50,000,000.00	50,000,000.00	50,000,000.00	37,029,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	5.380	50,000,000.00	50,000,000.00	50,000,000.00	37,962,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	5.437	50,000,000.00	50,000,000.00	50,000,000.00	35,969,000.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	5.426	50,000,000.00	50,000,000.00	50,000,000.00	36,784,500.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	5.349	25,000,000.00	25,000,000.00	25,000,000.00	19,108,500.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	5.257	50,000,000.00	50,000,000.00	50,000,000.00	40,469,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	5.190	50,000,000.00	49,343,529.12	49,058,500.00	37,829,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	5.428	50,000,000.00	50,000,000.00	50,000,000.00	35,397,500.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	5.358	50,000,000.00	50,000,000.00	50,000,000.00	38,273,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	5.419	50,000,000.00	50,000,000.00	50,000,000.00	36,114,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	5.438	50,000,000.00	50,000,000.00	50,000,000.00	36,438,000.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.439	49,250,000.00	48,790,420.81	48,634,375.00	34,839,942.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	5.772	50,000,000.00	50,000,000.00	50,000,000.00	49,030,000.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	5.190	25,000,000.00	24,544,608.24	24,355,000.00	18,914,500.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	5.945	25,000,000.00	25,000,000.00	25,000,000.00	24,652,250.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	5.418	50,000,000.00	50,000,000.00	50,000,000.00	35,956,500.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	5.435	50,000,000.00	50,000,000.00	50,000,000.00	36,072,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	5.146	50,000,000.00	50,000,000.00	50,000,000.00	44,631,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	5.209	25,000,000.00	24,996,894.33	24,990,500.00	23,185,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	5.418	50,000,000.00	50,000,000.00	50,000,000.00	35,995,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	5.344	50,000,000.00	50,000,000.00	50,000,000.00	46,304,500.00
1092925828	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2023	5.320	5.146	50,000,000.00	49,637,944.44	49,179,833.33	49,650,000.00
1118108043	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/13/2024	5.350	5.186	45,000,000.00	44,304,500.00	44,164,062.50	44,338,500.00
1114940511	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2024	5.320	5.214	50,000,000.00	49,423,666.67	49,216,777.78	49,442,000.00
1109719531	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/01/2024	5.300	5.263	50,000,000.00	49,109,305.56	48,859,027.78	49,138,000.00
1089868704	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.320	5.226	50,000,000.00	49,327,611.11	48,825,166.67	49,350,000.00
1042859805	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2023	5.220	3.408	50,000,000.00	49,985,500.00	48,861,750.00	49,986,000.00
1124577027	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/14/2024	5.320	5.271	50,000,000.00	49,009,888.89	48,950,777.78	49,046,500.00
1096587930	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/02/2024	5.290	5.191	50,000,000.00	49,544,472.22	49,133,027.78	49,556,000.00
1095865300	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/12/2023	5.310	5.123	50,000,000.00	49,697,625.00	49,277,250.00	49,707,000.00
1099833812	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/03/2024	5.310	5.191	50,000,000.00	49,535,375.00	49,174,000.00	49,549,000.00
1055398267	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/09/2023	5.130	4.629	35,000,000.00	34,960,100.00	34,296,762.50	34,960,100.00
1020651946	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/13/2023	4.800	4.809	35,000,000.00	34,944,000.00	34,020,000.00	34,940,150.00
1121394800	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2024	5.320	5.278	50,000,000.00	48,928,611.11	48,817,777.78	48,969,000.00
1092918346	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.976	50,000,000.00	49,845,708.33	49,390,180.56	49,850,500.00
1083585351	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.852	50,000,000.00	49,897,819.44	49,328,527.78	49,900,500.00
1123180850	FEDERAL HOME LOAN BANKS	01/25/2024	5.330	5.220	32,107,000.00	31,702,942.33	31,645,898.89	31,716,899.95
1119925386	FEDERAL HOME LOAN BANKS	12/29/2023	5.295	5.171	50,000,000.00	49,573,458.34	49,455,791.67	49,585,500.00
1078941951	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	3.408	50,000,000.00	49,985,319.44	49,332,034.72	49,986,000.00
1091826527	FEDERAL HOME LOAN BANKS	11/29/2023	5.330	5.042	50,000,000.00	49,792,722.22	49,326,347.22	49,800,500.00
1110445143	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.171	25,000,000.00	24,785,118.06	24,662,857.64	24,792,750.00
1126839220	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	50,000,000.00	49,573,055.56	49,528,888.89	49,585,500.00
1108572503	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1114129017	FEDERAL HOME LOAN BANKS	01/03/2024	5.340	5.191	50,000,000.00	49,532,750.00	49,325,083.33	49,549,000.00
1078941952	FEDERAL HOME LOAN BANKS	11/03/2023	5.285	3.408	50,000,000.00	49,985,319.44	49,332,034.72	49,986,000.00
1083585350	FEDERAL HOME LOAN BANKS	11/15/2023	5.255	4.852	50,000,000.00	49,897,819.44	49,328,527.78	49,900,500.00
1128759690	FEDERAL HOME LOAN BANKS	12/20/2023	5.305	5.146	50,000,000.00	49,638,965.28	49,631,597.22	49,650,000.00
1110445142	FEDERAL HOME LOAN BANKS	12/29/2023	5.335	5.171	50,000,000.00	49,570,236.11	49,325,715.28	49,585,500.00
1126839219	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	1,265,000.00	1,254,198.31	1,253,080.89	1,254,513.15
1119925388	FEDERAL HOME LOAN BANKS	12/29/2023	5.295	5.171	49,035,000.00	48,616,690.59	48,501,294.89	48,628,499.85
1110445141	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.132	50,000,000.00	49,692,000.00	49,450,000.00	49,699,500.00
1105713695	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	5.155	50,000,000.00	49,623,166.67	49,327,611.11	49,635,500.00
1124577024	FEDERAL HOME LOAN BANKS	12/20/2023	5.305	5.146	50,000,000.00	49,638,965.28	49,587,388.89	49,650,000.00
1109719536	FEDERAL HOME LOAN BANKS	12/15/2023	5.300	5.134	28,135,000.00	27,952,747.72	27,811,916.42	27,958,030.85
1084351517	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.852	50,000,000.00	49,897,255.56	49,332,161.11	49,900,500.00
1089348094	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.155	50,000,000.00	49,621,750.00	49,117,416.67	49,635,500.00
1122570851	FEDERAL HOME LOAN BANKS	01/19/2024	5.340	5.215	50,000,000.00	49,414,083.33	49,325,083.33	49,435,000.00
1105713696	FEDERAL HOME LOAN BANKS	12/22/2023	5.320	5.155	50,000,000.00	49,623,166.67	49,327,611.11	49,635,500.00
1110445154	FEDERAL HOME LOAN BANKS	12/13/2023	5.280	5.132	50,000,000.00	49,692,000.00	49,450,000.00	49,699,500.00
1099833815	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	0.000	12,274,000.00	12,274,000.00	12,184,672.56	12,274,000.00
1119013066	FEDERAL HOME LOAN BANKS	01/19/2024	5.295	5.215	50,000,000.00	49,419,020.84	49,279,291.67	49,435,000.00
1108572504	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1108572506	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1126839217	FEDERAL HOME LOAN BANKS	01/26/2024	5.320	5.328	50,000,000.00	49,364,555.55	49,327,611.11	49,373,000.00
1081319173	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	4.567	50,000,000.00	49,948,676.39	49,332,793.06	49,950,000.00
1122064630	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	50,000,000.00	49,573,055.56	49,470,000.00	49,585,500.00
1116254856	FEDERAL HOME LOAN BANKS	12/12/2023	5.350	5.123	48,524,000.00	48,228,340.57	48,040,849.23	48,239,649.36
1115547795	FEDERAL HOME LOAN BANKS	12/14/2023	5.290	5.133	50,000,000.00	49,684,069.44	49,485,694.44	49,692,500.00
1126839225	FEDERAL HOME LOAN BANKS	12/22/2023	5.303	5.155	50,000,000.00	49,624,370.83	49,587,544.44	49,635,500.00
1126839216	FEDERAL HOME LOAN BANKS	01/26/2024	5.320	5.328	50,000,000.00	49,364,555.55	49,327,611.11	49,373,000.00
1092918349	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.976	50,000,000.00	49,845,708.33	49,390,180.56	49,850,500.00
1099207799	FEDERAL HOME LOAN BANKS	11/22/2023	5.285	4.976	26,519,000.00	26,437,244.13	26,238,694.17	26,439,708.19
1115547794	FEDERAL HOME LOAN BANKS	12/14/2023	5.290	5.133	50,000,000.00	49,684,069.44	49,485,694.44	49,692,500.00
1101832220	FEDERAL HOME LOAN BANKS	12/04/2023	5.295	5.091	31,104,000.00	30,953,028.96	30,738,009.60	30,957,189.12
1128097597	FEDERAL HOME LOAN BANKS	12/29/2023	5.305	5.171	50,000,000.00	49,572,652.78	49,557,916.67	49,585,500.00
1108572508	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1118524164	FEDERAL HOME LOAN BANKS	12/18/2023	5.290	5.145	50,000,000.00	49,654,680.55	49,507,736.11	49,664,000.00
1119013056	FEDERAL HOME LOAN BANKS	12/29/2023	5.295	5.171	50,000,000.00	49,573,458.34	49,433,729.17	49,585,500.00
1099833818	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.976	50,000,000.00	49,845,708.33	49,478,347.22	49,850,500.00
1089348091	FEDERAL HOME LOAN BANKS	12/22/2023	5.340	5.155	50,000,000.00	49,621,750.00	49,117,416.67	49,635,500.00
1092918351	FEDERAL HOME LOAN BANKS	12/01/2023	5.329	5.073	50,000,000.00	49,777,958.33	49,326,473.61	49,785,500.00
1097353898	FEDERAL HOME LOAN BANKS	11/15/2023	5.275	4.852	50,000,000.00	49,897,430.56	49,494,479.17	49,900,500.00
1104221932	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.146	50,000,000.00	49,637,944.44	49,327,611.11	49,650,000.00
1106460614	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.146	50,000,000.00	49,639,986.11	49,346,097.22	49,650,000.00
1127449312	FEDERAL HOME LOAN BANKS	12/20/2023	5.300	5.146	32,519,000.00	32,284,411.55	32,260,473.95	32,291,367.00
1081319170	FEDERAL HOME LOAN BANKS	11/08/2023	5.279	4.567	50,000,000.00	49,948,676.39	49,332,793.06	49,950,000.00
1108572509	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1085654268	FEDERAL HOME LOAN BANKS	11/03/2023	5.260	3.408	50,000,000.00	49,985,388.89	49,422,861.11	49,986,000.00
1104221933	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.146	50,000,000.00	49,637,944.44	49,327,611.11	49,650,000.00
1084351525	FEDERAL HOME LOAN BANKS	11/15/2023	5.284	4.852	50,000,000.00	49,897,255.56	49,332,161.11	49,900,500.00
1083123675	FEDERAL HOME LOAN BANKS	11/06/2023	5.250	4.444	50,000,000.00	49,963,541.67	49,365,625.00	49,963,500.00
1092387740	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	0.000	50,000,000.00	50,000,000.00	49,539,312.50	50,000,000.00

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
1104221934	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.146	50,000,000.00	49,637,944.44	49,327,611.11	49,650,000.00
1128759680	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	50,000,000.00	49,573,055.55	49,565,694.44	49,585,500.00
1077023390	FEDERAL HOME LOAN BANKS	11/01/2023	5.280	0.000	32,000,000.00	32,000,000.00	31,577,600.00	32,000,000.00
1121394797	FEDERAL HOME LOAN BANKS	12/20/2023	5.280	5.146	50,000,000.00	49,640,666.67	49,530,666.67	49,650,000.00
1128759695	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	5,767,000.00	5,717,756.23	5,716,907.20	5,719,191.57
1115547789	FEDERAL HOME LOAN BANKS	01/05/2024	5.350	5.197	50,000,000.00	49,517,013.89	49,323,819.44	49,534,500.00
1108572511	FEDERAL HOME LOAN BANKS	01/24/2024	5.332	5.220	50,000,000.00	49,377,933.33	49,118,738.89	49,399,500.00
1099833810	FEDERAL HOME LOAN BANKS	01/10/2024	5.324	5.203	50,000,000.00	49,482,388.89	49,120,061.11	49,499,000.00
1122570848	FEDERAL HOME LOAN BANKS	01/19/2024	5.340	5.215	50,000,000.00	49,414,083.33	49,325,083.33	49,435,000.00
1089348095	FEDERAL HOME LOAN BANKS	11/24/2023	5.308	5.005	50,000,000.00	49,830,438.89	49,329,127.78	49,836,000.00
1115547788	FEDERAL HOME LOAN BANKS	01/05/2024	5.350	5.197	50,000,000.00	49,517,013.89	49,323,819.44	49,534,500.00
1114940509	FEDERAL HOME LOAN BANKS	12/14/2023	5.280	5.133	25,836,000.00	25,673,060.96	25,566,961.12	25,677,108.60
1099833809	FEDERAL HOME LOAN BANKS	11/01/2023	5.240	0.000	50,000,000.00	50,000,000.00	49,636,111.11	50,000,000.00
1091471403	FEDERAL HOME LOAN BANKS	11/15/2023	5.265	4.852	44,869,000.00	44,777,130.72	44,350,594.79	44,779,710.69
1107258725	FEDERAL HOME LOAN BANKS	12/06/2023	5.270	5.105	50,000,000.00	49,743,819.44	49,473,000.00	49,749,500.00
1122064635	FEDERAL HOME LOAN BANKS	12/29/2023	5.300	5.171	50,000,000.00	49,573,055.56	49,470,000.00	49,585,500.00
1106460615	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.146	50,000,000.00	49,639,986.11	49,346,097.22	49,650,000.00
1121394801	FEDERAL HOME LOAN BANKS	12/20/2023	5.280	5.146	50,000,000.00	49,640,666.67	49,530,666.67	49,650,000.00
1117569439	FEDERAL HOME LOAN BANKS	12/15/2023	5.350	5.134	33,682,000.00	33,461,757.15	33,351,635.72	33,470,140.22
1099833811	FEDERAL HOME LOAN BANKS	11/22/2023	5.290	4.976	50,000,000.00	49,845,708.33	49,478,347.22	49,850,500.00
1092387742	FEDERAL HOME LOAN BANKS	11/01/2023	5.265	0.000	50,000,000.00	50,000,000.00	49,539,312.50	50,000,000.00
1128759685	FEDERAL HOME LOAN BANKS	12/20/2023	5.305	5.146	50,000,000.00	49,638,965.28	49,631,597.22	49,650,000.00
1118108047	FEDERAL HOME LOAN BANKS	12/20/2023	5.290	5.146	40,655,000.00	40,362,272.71	40,236,818.15	40,370,415.00
1104221931	FEDERAL HOME LOAN BANKS	12/20/2023	5.320	5.146	50,000,000.00	49,637,944.44	49,327,611.11	49,650,000.00
1126839221	FEDERAL HOME LOAN BANKS	12/22/2023	5.303	5.155	50,000,000.00	49,624,370.83	49,587,544.44	49,635,500.00
1084351519	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.959	50,000,000.00	49,862,909.72	49,300,118.06	49,864,500.00
1084351521	FEDERAL HOME LOAN MORTGAGE CORP	11/20/2023	5.195	4.959	50,000,000.00	49,862,909.72	49,300,118.06	49,864,500.00
1099207796	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.210	4.852	50,000,000.00	49,898,694.44	49,529,652.78	49,900,500.00
1089348093	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.205	4.906	50,000,000.00	49,884,333.33	49,385,520.83	49,886,000.00
1104221927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	5.073	50,000,000.00	49,782,916.67	49,471,763.89	49,785,500.00
1088889712	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.809	50,000,000.00	49,913,583.33	49,409,486.11	49,914,500.00
1098031065	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/15/2023	5.205	4.852	50,000,000.00	49,898,791.67	49,508,416.67	49,900,500.00
1091473102	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.959	50,000,000.00	49,861,986.11	49,397,097.22	49,864,500.00
1091473100	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/20/2023	5.230	4.959	50,000,000.00	49,861,986.11	49,397,097.22	49,864,500.00
1083585347	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/03/2023	5.185	3.408	50,000,000.00	49,985,597.22	49,416,687.50	49,986,000.00
1088889719	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/13/2023	5.185	4.809	50,000,000.00	49,913,583.33	49,409,486.11	49,914,500.00
1084351520	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/06/2023	5.185	4.322	50,000,000.00	49,963,993.06	49,402,284.72	49,964,500.00
1104221929	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.210	5.073	50,000,000.00	49,782,916.67	49,471,763.89	49,785,500.00
1100459082	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2023	5.215	5.073	50,000,000.00	49,782,708.33	49,427,798.61	49,785,500.00
1119013061	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/05/2023	5.225	5.104	50,000,000.00	49,753,263.89	49,615,381.94	49,756,500.00
1092387743	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2023	5.215	4.906	50,000,000.00	49,884,111.11	49,427,798.61	49,886,000.00
AGENCIES TOTAL				**4.804**	**26,072,861,444.44**	**26,032,527,913.11**	**25,996,175,019.55**	**23,312,272,550.34**
1047475621	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIM	12/05/2023	5.280	5.241	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00
1116286557	BANK OF MONTREAL - CHICAGO BRANCH	01/12/2024	5.590	5.504	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1096587931	BANK OF MONTREAL - CHICAGO BRANCH	12/20/2023	5.540	5.409	50,000,000.00	50,000,000.00	50,000,000.00	50,006,000.00
1106471363	BANK OF MONTREAL - CHICAGO BRANCH	04/19/2024	5.810	5.772	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
1116286554	BANK OF MONTREAL - CHICAGO BRANCH	01/12/2024	5.590	5.504	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1063792571	BARCLAYS BANK PLC	12/29/2023	5.740	5.514	50,000,000.00	50,000,000.00	50,000,000.00	50,010,000.00
1096587932	BNP PARIBAS NEW YORK BRANCH	12/15/2023	5.490	5.364	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1114129016	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YOR	04/01/2024	5.770	5.620	50,000,000.00	50,000,000.00	50,000,000.00	50,026,000.00
1037132141	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YOR	11/06/2023	5.380	5.307	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1079347957	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YOR	02/05/2024	5.710	5.557	50,000,000.00	50,000,000.00	50,000,000.00	50,010,000.00
1037132133	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YOR	11/06/2023	5.380	5.307	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1119036355	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/31/2024	5.520	5.683	50,000,000.00	50,000,000.00	50,000,000.00	49,977,500.00
1099833813	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	12/15/2023	5.500	5.387	50,000,000.00	50,000,000.00	50,000,000.00	50,004,500.00
1089348301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/20/2023	5.460	5.333	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1126840675	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/31/2024	5.560	5.684	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
1083140301	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/07/2023	5.480	5.312	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00
1104223728	DNB BANK ASA - NEW YORK BRANCH	12/20/2023	5.420	5.328	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1109093614	DNB BANK ASA - NEW YORK BRANCH	12/29/2023	5.430	5.347	50,000,000.00	50,000,000.00	50,000,000.00	50,004,500.00
1091473098	DNB BANK ASA - NEW YORK BRANCH	11/30/2023	5.460	5.289	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1088889721	DNB BANK ASA - NEW YORK BRANCH	11/15/2023	5.400	5.273	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1092925829	NORDEA ABP - NEW YORK BRANCH	11/17/2023	5.350	5.323	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1097366051	NORDEA ABP - NEW YORK BRANCH	12/15/2023	5.400	5.389	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1049557168	NORDEA ABP - NEW YORK BRANCH	12/05/2023	5.580	5.357	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1108577828	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2024	5.860	5.813	50,000,000.00	50,000,000.00	50,000,000.00	50,004,500.00
1060159991	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.900	5.698	50,000,000.00	50,000,000.00	50,000,000.00	50,018,000.00
1056321137	ROYAL BANK OF CANADA NEW YORK BRANCH	03/22/2024	5.780	5.662	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1117569440	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/08/2024	5.470	5.374	50,000,000.00	50,000,000.00	50,000,000.00	50,007,500.00
1088449824	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	11/21/2023	5.470	5.310	50,000,000.00	50,000,000.00	50,000,000.00	50,003,000.00
1112680368	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/02/2024	5.480	5.335	50,000,000.00	50,000,000.00	50,000,000.00	50,010,500.00
1108572501	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	12/29/2023	5.490	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,011,500.00
1122064634	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/19/2024	5.470	5.441	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1060159993	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/18/2024	5.910	5.705	50,000,000.00	50,000,000.00	50,000,000.00	50,017,000.00
1089879330	WELLS FARGO BANK, NATIONAL ASSOCIATION	03/25/2024	5.770	5.579	50,000,000.00	50,000,000.00	50,000,000.00	50,026,500.00
1127459667	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.870	5.883	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1127459668	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.870	5.883	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1019334168	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.306	50,000,000.00	50,000,000.00	50,000,000.00	49,962,000.00
1018532797	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.050	5.306	50,000,000.00	50,000,000.00	50,000,000.00	49,962,000.00
1032796754	WESTPAC BANKING CORPORATION - NEW YORK BRA	12/05/2023	5.300	5.298	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
1032796755	WESTPAC BANKING CORPORATION - NEW YORK BRA	12/05/2023	5.300	5.298	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
CD TOTAL				**5.462**	**1,950,000,000.00**	**1,950,000,000.00**	**1,950,000,000.00**	**1,950,047,000.00**
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	5.754	11,000,000.00	10,997,253.01	10,986,910.00	10,647,010.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
CORP NOTE F				**5.754**	**11,000,000.00**	**10,997,253.01**	**10,986,910.00**	**10,647,010.00**
1110445157	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.440	5.496	50,000,000.00	49,524,000.00	49,274,666.67	49,511,500.00
1118108045	ATLANTIC ASSET SECURITIZATION CORP.	01/09/2024	5.440	5.513	50,000,000.00	49,478,666.67	49,320,000.00	49,464,000.00
1106460618	ATLANTIC ASSET SECURITIZATION CORP.	01/23/2024	5.520	5.541	49,000,000.00	48,376,393.33	48,075,860.00	48,366,430.00
1080274207	ATLANTIC ASSET SECURITIZATION CORP.	11/01/2023	5.380	5.400	25,000,000.00	25,000,000.00	24,678,694.44	24,996,250.00
1101839810	ATLANTIC ASSET SECURITIZATION CORP.	12/15/2023	5.460	5.456	50,000,000.00	49,666,333.33	49,309,916.67	49,659,000.00
1109719533	ATLANTIC ASSET SECURITIZATION CORP.	12/29/2023	5.450	5.485	35,000,000.00	34,692,680.56	34,512,527.78	34,685,350.00
1117569431	ATLANTIC ASSET SECURITIZATION CORP.	12/13/2023	5.430	5.442	35,000,000.00	34,778,275.00	34,662,133.33	34,772,500.00
1110445151	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.440	5.496	10,000,000.00	9,904,800.00	9,854,933.33	9,902,300.00
1082620469	ATLANTIC ASSET SECURITIZATION CORP.	11/15/2023	5.430	5.352	50,000,000.00	49,894,416.67	49,268,458.33	49,888,500.00
1096579439	ATLANTIC ASSET SECURITIZATION CORP.	12/01/2023	5.470	5.377	22,161,000.00	22,059,982.77	21,871,417.29	22,058,394.57
1122570849	ATLANTIC ASSET SECURITIZATION CORP.	12/18/2023	5.440	5.460	50,000,000.00	49,644,888.89	49,546,666.67	49,636,000.00
1122064636	ATLANTIC ASSET SECURITIZATION CORP.	01/17/2024	5.500	5.529	40,000,000.00	39,529,444.45	39,443,888.89	39,520,800.00
1097366055	ATLANTIC ASSET SECURITIZATION CORP.	11/08/2023	5.410	5.355	50,000,000.00	49,947,402.78	49,534,138.89	49,940,500.00
1095865298	ATLANTIC ASSET SECURITIZATION CORP.	12/01/2023	5.460	5.377	27,839,000.00	27,712,332.55	27,471,664.40	27,710,105.43
1117569434	AUTOBAHN FUNDING COMPANY, LLC	11/20/2023	5.380	5.364	50,000,000.00	49,858,027.78	49,693,638.89	49,851,000.00
1114940513	AUTOBAHN FUNDING COMPANY, LLC	01/02/2024	5.440	5.446	50,000,000.00	49,531,555.56	49,320,000.00	49,523,500.00
1117569436	AUTOBAHN FUNDING COMPANY, LLC	01/08/2024	5.470	0.000	50,000,000.00	49,483,388.89	49,316,250.00	50,000,000.00
1110445153	AUTOBAHN FUNDING COMPANY, LLC	11/14/2023	5.390	5.349	35,000,000.00	34,931,876.39	34,758,947.22	34,927,200.00
1100468284	AUTOBAHN FUNDING COMPANY, LLC	11/10/2023	5.360	5.364	30,000,000.00	29,959,800.00	29,740,933.33	29,955,300.00
1110445159	AUTOBAHN FUNDING COMPANY, LLC	11/14/2023	5.390	5.349	50,000,000.00	49,902,680.56	49,655,638.89	49,896,000.00
1127449319	CAFCO LLC	02/23/2024	5.580	5.610	50,000,000.00	49,116,500.00	49,077,750.00	49,104,000.00
1128097603	CAFCO LLC	02/21/2024	5.590	5.594	50,000,000.00	49,130,444.45	49,114,916.67	49,122,000.00
1089877446	CAFCO LLC	12/01/2023	5.450	5.377	50,000,000.00	49,772,916.67	49,258,194.44	49,768,500.00
1127449315	CAFCO LLC	02/15/2024	5.580	5.551	50,000,000.00	49,178,500.00	49,139,750.00	49,175,000.00
1124004306	CAFCO LLC	02/15/2024	5.560	5.551	50,000,000.00	49,181,444.44	49,111,944.44	49,175,000.00
1107258719	CAFCO LLC	01/19/2024	5.510	5.486	25,000,000.00	24,697,715.28	24,556,138.89	24,695,250.00
1092925827	CAFCO LLC	12/15/2023	5.450	5.400	50,000,000.00	49,666,944.44	49,197,638.89	49,662,500.00
1107258717	CAFCO LLC	01/19/2024	5.510	5.486	50,000,000.00	49,395,430.56	49,112,277.78	49,390,500.00
1128097598	CAFCO LLC	02/21/2024	5.590	5.594	14,342,000.00	14,092,576.69	14,088,122.70	14,090,154.48
1126839228	CAFCO LLC	02/20/2024	5.580	5.586	50,000,000.00	49,139,750.00	49,093,250.00	49,131,000.00
1063792572	CAFCO LLC	11/16/2023	5.490	5.355	23,858,000.00	23,803,424.83	23,374,100.12	23,801,217.96
1106471364	CAFCO LLC	01/23/2024	5.510	5.499	50,000,000.00	49,364,819.44	49,058,708.33	49,358,500.00
1128759683	CAFCO LLC	02/08/2024	5.590	5.530	50,000,000.00	49,231,375.00	49,223,611.11	49,232,000.00
1126839230	CAFCO LLC	02/20/2024	5.580	5.586	50,000,000.00	49,139,750.00	49,093,250.00	49,131,000.00
1124577016	CAFCO LLC	02/14/2024	5.580	5.543	50,000,000.00	49,186,250.00	49,124,250.00	49,184,000.00
1127449311	CAFCO LLC	02/15/2024	5.580	5.551	25,000,000.00	24,589,250.00	24,569,875.00	24,587,500.00
1100468283	CAFCO LLC	01/10/2024	5.490	5.461	50,000,000.00	49,466,250.00	49,092,625.00	49,461,500.00
1124577018	CAFCO LLC	02/16/2024	5.580	5.560	50,000,000.00	49,170,750.00	49,108,750.00	49,166,000.00
1123180851	CAFCO LLC	02/07/2024	5.570	5.527	50,000,000.00	49,241,861.11	49,149,027.78	49,240,000.00
1122570850	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.450	5.405	50,000,000.00	49,402,013.89	49,303,611.11	49,399,500.00
1123180848	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.445	5.405	50,000,000.00	49,402,562.50	49,311,812.50	49,399,500.00
1119013055	CANADIAN IMPERIAL BANK OF COMMERCE	01/12/2024	5.440	5.370	50,000,000.00	49,456,000.00	49,312,444.44	49,455,500.00
1124004307	CANADIAN IMPERIAL BANK OF COMMERCE	01/25/2024	5.450	5.438	50,000,000.00	49,356,597.22	49,288,472.22	49,350,500.00
1119013059	CANADIAN IMPERIAL BANK OF COMMERCE	01/12/2024	5.440	5.370	25,000,000.00	24,728,000.00	24,656,222.22	24,727,750.00
1123180853	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.445	5.405	50,000,000.00	49,402,562.50	49,311,812.50	49,399,500.00
1119013065	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.400	5.400	50,000,000.00	49,670,000.00	49,527,500.00	49,662,500.00
1105717473	CANCARA ASSET SECURITISATION LIMITED	12/21/2023	5.450	5.414	50,000,000.00	49,621,527.78	49,311,180.56	49,616,500.00
1107258720	CANCARA ASSET SECURITISATION LIMITED	12/18/2023	5.460	5.408	50,000,000.00	49,643,583.34	49,378,166.67	49,639,500.00
1112680364	CANCARA ASSET SECURITISATION LIMITED	12/14/2023	5.410	5.400	50,000,000.00	49,676,902.78	49,451,486.11	49,670,000.00
1098031063	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.400	50,000,000.00	49,666,944.44	49,258,194.44	49,662,500.00
1098031064	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.450	5.400	50,000,000.00	49,666,944.44	49,258,194.44	49,662,500.00
1108572499	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.460	5.421	50,000,000.00	49,613,250.00	49,355,416.67	49,608,500.00
1108572498	CANCARA ASSET SECURITISATION LIMITED	12/22/2023	5.460	5.421	50,000,000.00	49,613,250.00	49,355,416.67	49,608,500.00
1094460686	CANCARA ASSET SECURITISATION LIMITED	11/01/2023	5.400	5.400	50,000,000.00	50,000,000.00	49,542,500.00	49,992,500.00
1119013063	CANCARA ASSET SECURITISATION LIMITED	12/15/2023	5.400	5.400	12,000,000.00	11,920,800.00	11,886,600.00	11,919,000.00
1091845738	CANCARA ASSET SECURITISATION LLC	11/15/2023	5.420	5.376	50,000,000.00	49,894,611.11	49,420,361.11	49,888,000.00
1119929594	CANCARA ASSET SECURITISATION LLC	12/29/2023	5.400	5.437	50,000,000.00	49,565,000.00	49,445,000.00	49,554,500.00
1106471361	CANCARA ASSET SECURITISATION LLC	12/20/2023	5.450	5.414	50,000,000.00	49,629,097.22	49,349,027.78	49,624,000.00
1080255674	CHARIOT FUNDING LLC	11/03/2023	5.480	5.400	38,696,000.00	38,684,219.22	38,177,645.58	38,678,586.80
1109093616	CHARIOT FUNDING LLC	12/20/2023	5.430	5.429	50,000,000.00	49,630,458.33	49,366,500.00	49,623,000.00
1124577023	CHARIOT FUNDING LLC	12/29/2023	5.440	5.461	50,000,000.00	49,561,777.77	49,501,333.33	49,552,500.00
1099833817	CHARIOT FUNDING LLC	11/10/2023	5.420	5.364	50,000,000.00	49,932,250.00	49,555,861.11	49,925,500.00
1112680363	CHARIOT FUNDING LLC	11/07/2023	5.370	5.349	50,000,000.00	49,955,250.00	49,731,500.00	49,948,000.00
1092401261	CHARIOT FUNDING LLC	11/22/2023	5.450	5.367	50,000,000.00	49,841,041.67	49,364,166.67	49,836,000.00
1085654263	CHARIOT FUNDING LLC	11/14/2023	5.450	5.349	50,000,000.00	49,901,597.22	49,318,750.00	49,896,000.00
1125148200	CHARIOT FUNDING LLC	12/22/2023	5.420	5.435	50,000,000.00	49,616,083.33	49,563,388.89	49,607,500.00
1127449314	CHARIOT FUNDING LLC	12/28/2023	5.440	5.462	50,000,000.00	49,569,333.34	49,531,555.56	49,560,000.00
1088889711	CHARIOT FUNDING LLC	11/06/2023	5.420	5.340	50,000,000.00	49,962,361.11	49,435,416.67	49,955,500.00
1112680367	CHARIOT FUNDING LLC	11/07/2023	5.370	5.349	50,000,000.00	49,955,250.00	49,731,500.00	49,948,000.00
1081319172	CHARIOT FUNDING LLC	11/06/2023	5.480	5.340	50,000,000.00	49,961,944.44	49,315,000.00	49,955,500.00
1097366054	CHARIOT FUNDING LLC	11/08/2023	5.430	5.355	50,000,000.00	49,947,208.33	49,532,416.67	49,940,500.00
1109093622	CHARIOT FUNDING LLC	12/20/2023	5.430	5.429	50,000,000.00	49,630,458.33	49,366,500.00	49,623,000.00
1128097604	CHARIOT FUNDING LLC	12/29/2023	5.410	5.461	50,000,000.00	49,564,194.45	49,549,166.67	49,552,500.00
1091845734	CHARIOT FUNDING LLC	11/30/2023	5.480	5.376	50,000,000.00	49,779,277.78	49,292,166.67	49,776,000.00
1110445156	CIESCO, LLC	02/05/2024	5.500	5.537	50,000,000.00	49,266,666.66	49,014,583.33	49,254,000.00
1062046505	CIESCO, LLC	11/16/2023	5.500	5.355	30,000,000.00	29,931,250.00	29,376,666.67	29,928,600.00
1109093625	CIESCO, LLC	01/12/2024	5.500	5.479	50,000,000.00	49,450,000.00	49,182,638.89	49,444,500.00
1058969285	CIESCO, LLC	11/03/2023	5.480	5.400	50,000,000.00	49,984,777.78	49,025,777.78	49,977,500.00
1122570852	CRC FUNDING, LLC	02/15/2024	5.560	5.568	50,000,000.00	49,181,444.45	49,081,055.56	49,172,500.00
1099833814	CRC FUNDING, LLC	01/08/2024	5.500	5.483	50,000,000.00	49,480,555.55	49,098,611.11	49,474,500.00
1123180849	CRC FUNDING, LLC	02/13/2024	5.560	5.568	50,000,000.00	49,196,888.89	49,104,222.22	49,188,000.00
1109093618	CRC FUNDING, LLC	01/16/2024	5.510	5.508	25,000,000.00	24,709,194.44	24,575,270.83	24,705,500.00
1100468282	CRC FUNDING, LLC	01/12/2024	5.500	5.499	50,000,000.00	49,450,000.00	49,075,694.44	49,442,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1126839218	CRC FUNDING, LLC	02/21/2024	5.570	5.578	50,000,000.00	49,133,555.56	49,087,138.89	49,124,500.00
1128759693	CRC FUNDING, LLC	02/08/2024	5.590	5.558	50,000,000.00	49,231,375.00	49,223,611.11	49,228,000.00
1089879328	CRC FUNDING, LLC	12/01/2023	5.450	5.377	25,000,000.00	24,886,458.33	24,629,097.22	24,884,250.00
1091473099	CRC FUNDING, LLC	11/27/2023	5.450	5.373	50,000,000.00	49,803,194.45	49,311,180.56	49,798,500.00
1089879326	CRC FUNDING, LLC	12/01/2023	5.450	5.377	50,000,000.00	49,772,916.67	49,258,194.44	49,768,500.00
1108572507	CRC FUNDING, LLC	01/19/2024	5.510	5.517	50,000,000.00	49,395,430.56	49,119,930.56	49,387,000.00
1059446170	CRC FUNDING, LLC	11/01/2023	5.500	5.400	48,980,000.00	48,980,000.00	48,044,618.06	48,972,653.00
1125148202	CRC FUNDING, LLC	02/14/2024	5.580	5.566	45,000,000.00	44,267,625.00	44,218,800.00	44,262,450.00
1107258715	CRC FUNDING, LLC	01/19/2024	5.500	5.517	50,000,000.00	49,396,527.78	49,113,888.89	49,387,000.00
1091473101	CRC FUNDING, LLC	11/27/2023	5.450	5.373	50,000,000.00	49,803,194.44	49,318,750.00	49,798,500.00
1109093621	CRC FUNDING, LLC	01/16/2024	5.510	5.508	50,000,000.00	49,418,388.89	49,150,541.67	49,411,000.00
1128097607	CRC FUNDING, LLC	02/12/2024	5.580	5.566	50,000,000.00	49,201,750.00	49,186,250.00	49,196,000.00
1127449317	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	02/01/2024	5.570	5.597	50,000,000.00	49,288,277.78	49,249,597.22	49,277,000.00
1128759687	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/10/2023	5.290	5.292	50,000,000.00	49,933,875.00	49,926,527.78	49,926,500.00
1114129015	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/03/2023	5.280	5.400	11,308,000.00	11,304,682.99	11,256,586.29	11,302,911.40
1127449318	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	02/01/2024	5.570	5.597	50,000,000.00	49,288,277.78	49,249,597.22	49,277,000.00
1121394796	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	12/20/2023	5.290	5.342	46,273,000.00	45,939,821.54	45,837,828.14	45,929,654.34
1126840673	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/19/2024	5.470	5.517	50,000,000.00	49,399,819.44	49,354,236.11	49,387,000.00
1126840674	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/19/2024	5.470	5.517	50,000,000.00	49,399,819.44	49,354,236.11	49,387,000.00
1119013058	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/31/2024	5.500	5.596	50,000,000.00	49,304,861.11	49,159,722.22	49,285,000.00
1128759681	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/10/2023	5.290	5.292	50,000,000.00	49,933,875.00	49,926,527.78	49,926,500.00
1119013062	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	01/31/2024	5.500	5.596	50,000,000.00	49,304,861.11	49,159,722.22	49,285,000.00
1109719537	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	12/29/2023	5.400	5.357	50,000,000.00	49,565,000.00	49,310,000.00	49,561,000.00
1114129014	CREDIT AGRICOLE CORPORATE AND INVESTMENT BA	11/03/2023	5.280	5.400	50,000,000.00	49,985,333.33	49,772,666.67	49,977,500.00
1115547790	EMERSON ELECTRIC CO.	12/20/2023	5.430	5.342	38,000,000.00	37,719,148.33	37,564,393.33	37,718,040.00
1085654261	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.400	50,000,000.00	50,000,000.00	49,422,500.00	49,992,500.00
1078941950	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.400	21,850,000.00	21,843,432.86	21,547,911.61	21,840,167.50
1085654265	ING (U.S.) FUNDING LLC	11/01/2023	5.400	5.400	50,000,000.00	50,000,000.00	49,422,500.00	49,992,500.00
1078345031	ING (U.S.) FUNDING LLC	11/03/2023	5.410	5.400	23,000,000.00	22,993,087.22	22,678,555.83	22,989,650.00
1100468280	JOHNSON & JOHNSON	12/15/2023	5.310	5.312	50,000,000.00	49,675,500.00	49,314,125.00	49,668,000.00
1101832217	JOHNSON & JOHNSON	12/20/2023	5.300	5.314	25,000,000.00	24,819,652.78	24,646,666.67	24,815,500.00
1100468281	JOHNSON & JOHNSON	12/15/2023	5.310	5.312	50,000,000.00	49,675,500.00	49,314,125.00	49,668,000.00
1101832219	JOHNSON & JOHNSON	12/20/2023	5.310	5.314	50,000,000.00	49,638,625.00	49,292,000.00	49,631,000.00
1101839812	JOHNSON & JOHNSON	12/18/2023	5.310	5.318	50,000,000.00	49,653,375.00	49,306,750.00	49,645,500.00
1101832222	JOHNSON & JOHNSON	12/20/2023	5.300	5.314	50,000,000.00	49,639,305.55	49,293,333.33	49,631,000.00
1100468278	JOHNSON & JOHNSON	12/20/2023	5.310	5.314	50,000,000.00	49,638,625.00	49,277,250.00	49,631,000.00
1100468279	JOHNSON & JOHNSON	12/20/2023	5.310	5.314	50,000,000.00	49,638,625.00	49,277,250.00	49,631,000.00
1114940512	JUPITER SECURITIZATION COMPANY LLC	12/20/2023	5.420	5.414	50,000,000.00	49,631,138.89	49,420,361.11	49,624,000.00
1121394792	JUPITER SECURITIZATION COMPANY LLC	12/20/2023	5.420	5.414	50,000,000.00	49,631,138.89	49,518,222.22	49,624,000.00
1116286555	JUPITER SECURITIZATION COMPANY LLC	12/15/2023	5.430	5.400	50,000,000.00	49,668,166.66	49,472,083.33	49,662,500.00
1080255673	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.400	50,000,000.00	49,984,805.56	49,331,444.44	49,977,500.00
1122064632	JUPITER SECURITIZATION COMPANY LLC	12/22/2023	5.430	5.421	50,000,000.00	49,615,375.00	49,509,791.67	49,608,500.00
1084351518	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.440	5.340	32,617,000.00	32,592,356.05	32,207,910.34	32,587,970.87
1099833816	JUPITER SECURITIZATION COMPANY LLC	11/10/2023	5.430	5.364	50,000,000.00	49,932,125.00	49,555,041.67	49,925,500.00
1106471865	JUPITER SECURITIZATION COMPANY LLC	01/19/2024	5.520	5.499	50,000,000.00	49,394,333.34	49,110,666.67	49,389,000.00
1126839224	JUPITER SECURITIZATION COMPANY LLC	11/22/2023	5.380	5.367	50,000,000.00	49,843,083.33	49,798,250.00	49,836,000.00
1122570856	JUPITER SECURITIZATION COMPANY LLC	11/16/2023	5.370	5.355	50,000,000.00	49,888,125.00	49,791,166.67	49,881,000.00
1128097600	JUPITER SECURITIZATION COMPANY LLC	12/19/2023	5.430	5.415	50,000,000.00	49,638,000.00	49,622,916.67	49,631,500.00
1079347956	JUPITER SECURITIZATION COMPANY LLC	11/03/2023	5.470	5.400	50,000,000.00	49,984,805.56	49,308,652.78	49,977,500.00
1126839227	JUPITER SECURITIZATION COMPANY LLC	11/22/2023	5.380	5.367	50,000,000.00	49,843,083.33	49,798,250.00	49,836,000.00
1114940506	JUPITER SECURITIZATION COMPANY LLC	12/20/2023	5.420	5.414	50,000,000.00	49,631,138.89	49,420,361.11	49,624,000.00
1081969030	JUPITER SECURITIZATION COMPANY LLC	11/07/2023	5.470	5.349	50,000,000.00	49,954,416.67	49,316,250.00	49,948,000.00
1081319171	JUPITER SECURITIZATION COMPANY LLC	11/06/2023	5.470	5.340	50,000,000.00	49,962,013.89	49,316,250.00	49,955,500.00
1109093619	JUPITER SECURITIZATION COMPANY LLC	01/02/2024	5.510	5.446	50,000,000.00	49,525,527.78	49,257,680.56	49,523,500.00
1088889718	JUPITER SECURITIZATION COMPANY LLC	11/16/2023	5.420	5.355	50,000,000.00	49,887,083.33	49,360,138.89	49,881,000.00
1104834280	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.460	5.414	30,000,000.00	29,777,050.00	29,585,950.00	29,774,400.00
1112694474	LA FAYETTE ASSET SECURITIZATION LLC	01/03/2024	5.450	0.000	25,000,000.00	24,761,562.50	24,648,020.83	25,000,000.00
1124004303	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.550	5.496	50,000,000.00	49,398,750.00	49,329,375.00	49,397,000.00
1110445155	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.499	50,000,000.00	49,400,916.67	49,150,666.67	49,389,000.00
1124004305	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.550	5.496	11,494,000.00	11,355,784.65	11,339,836.73	11,355,382.36
1127449313	LA FAYETTE ASSET SECURITIZATION LLC	01/25/2024	5.610	5.513	50,000,000.00	49,337,708.33	49,298,750.00	49,341,500.00
1091473871	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.355	20,000,000.00	19,954,916.67	19,759,555.56	19,952,400.00
1091473870	LA FAYETTE ASSET SECURITIZATION LLC	11/16/2023	5.410	5.355	50,000,000.00	49,887,291.67	49,398,888.89	49,881,000.00
1109719532	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.440	5.414	50,000,000.00	49,629,777.78	49,372,888.89	49,624,000.00
1098026949	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.460	5.379	20,325,000.00	20,220,190.75	20,053,729.00	20,218,700.25
1122570855	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.540	5.496	28,506,000.00	28,163,832.98	28,106,805.14	28,162,217.64
1114129019	LA FAYETTE ASSET SECURITIZATION LLC	01/02/2024	5.450	5.446	50,000,000.00	49,530,694.45	49,311,180.56	49,523,500.00
1118524165	LA FAYETTE ASSET SECURITIZATION LLC	12/19/2023	5.430	5.415	50,000,000.00	49,638,000.00	49,487,166.67	49,631,500.00
1110445148	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.460	5.499	50,000,000.00	49,400,916.67	49,150,666.67	49,389,000.00
1097366052	LA FAYETTE ASSET SECURITIZATION LLC	12/06/2023	5.480	5.380	50,000,000.00	49,733,611.11	49,315,000.00	49,731,000.00
1096587929	LA FAYETTE ASSET SECURITIZATION LLC	01/05/2024	5.530	5.455	50,000,000.00	49,500,763.89	49,070,652.78	49,500,000.00
1097366053	LA FAYETTE ASSET SECURITIZATION LLC	12/05/2023	5.490	5.379	45,477,000.00	45,241,201.75	44,859,763.42	45,239,155.29
1114940510	LA FAYETTE ASSET SECURITIZATION LLC	01/04/2024	5.450	5.455	50,000,000.00	49,515,555.55	49,303,611.11	49,507,500.00
1104834278	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.414	11,124,000.00	11,041,178.73	10,970,189.07	11,040,347.52
1104834279	LA FAYETTE ASSET SECURITIZATION LLC	12/20/2023	5.470	5.414	50,000,000.00	49,627,736.11	49,308,652.78	49,624,000.00
1104221926	MICROSOFT CORPORATION	12/04/2023	5.320	5.336	50,000,000.00	49,756,166.66	49,438,444.44	49,748,000.00
1101832218	MICROSOFT CORPORATION	12/18/2023	5.330	5.333	50,000,000.00	49,652,069.45	49,304,138.89	49,644,500.00
1100468276	MICROSOFT CORPORATION	12/15/2023	5.330	5.336	50,000,000.00	49,674,277.78	49,311,541.67	49,666,500.00
1103469054	MICROSOFT CORPORATION	01/02/2024	5.330	5.320	50,000,000.00	49,541,027.78	49,215,305.56	49,534,500.00
1100468277	MICROSOFT CORPORATION	12/15/2023	5.330	5.336	50,000,000.00	49,674,277.78	49,311,541.67	49,666,500.00
1103469053	MICROSOFT CORPORATION	01/04/2024	5.330	5.328	50,000,000.00	49,526,222.22	49,200,500.00	49,519,000.00
1107258718	MICROSOFT CORPORATION	12/06/2023	5.330	5.330	50,000,000.00	49,740,902.78	49,467,000.00	49,733,500.00
1105717472	MICROSOFT CORPORATION	12/06/2023	5.330	5.330	50,000,000.00	49,740,902.78	49,437,388.89	49,733,500.00
1101832221	MICROSOFT CORPORATION	12/18/2023	5.330	5.333	50,000,000.00	49,652,069.45	49,304,138.89	49,644,500.00
1101040801	MICROSOFT CORPORATION	12/04/2023	5.320	5.336	50,000,000.00	49,756,166.67	49,401,500.00	49,748,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1103469052	MICROSOFT CORPORATION	01/04/2024	5.330	5.328	50,000,000.00	49,526,222.22	49,200,500.00	49,519,000.00
1101040795	MICROSOFT CORPORATION	12/01/2023	5.310	5.330	50,000,000.00	49,778,750.00	49,424,750.00	49,770,500.00
1101040796	MICROSOFT CORPORATION	12/20/2023	5.330	5.328	50,000,000.00	49,637,263.89	49,289,333.33	49,630,000.00
1100468274	MICROSOFT CORPORATION	12/20/2023	5.330	5.328	50,000,000.00	49,637,263.89	49,274,527.78	49,630,000.00
1107258729	MICROSOFT CORPORATION	12/06/2023	5.330	5.330	50,000,000.00	49,740,902.78	49,467,000.00	49,733,500.00
1100468275	MICROSOFT CORPORATION	12/20/2023	5.330	5.328	50,000,000.00	49,637,263.89	49,274,527.78	49,630,000.00
1101040797	MICROSOFT CORPORATION	12/20/2023	5.330	5.328	50,000,000.00	49,637,263.89	49,289,333.33	49,630,000.00
1104834000	MICROSOFT CORPORATION	12/04/2023	5.320	5.336	50,000,000.00	49,756,166.67	49,445,833.33	49,748,000.00
1112680370	MICROSOFT CORPORATION	01/05/2024	5.340	5.329	50,000,000.00	49,517,916.67	49,295,416.67	49,511,500.00
1104221930	MICROSOFT CORPORATION	01/02/2024	5.340	5.320	50,000,000.00	49,540,166.67	49,221,250.00	49,534,500.00
1104833998	MICROSOFT CORPORATION	12/01/2023	5.320	5.330	50,000,000.00	49,778,333.33	49,468,000.00	49,770,500.00
1106471362	MICROSOFT CORPORATION	12/07/2023	5.330	5.332	50,000,000.00	49,733,500.00	49,437,388.89	49,726,000.00
1106471358	MONT BLANC CAPITAL CORP.	01/22/2024	5.530	5.504	50,000,000.00	49,370,194.45	49,086,013.89	49,365,500.00
1118524162	MONT BLANC CAPITAL CORP.	01/09/2024	5.500	5.467	13,391,000.00	13,249,836.54	13,208,919.60	13,248,653.67
1099207800	MONT BLANC CAPITAL CORP.	01/11/2024	5.510	5.475	38,182,000.00	37,767,078.33	37,469,036.00	37,763,907.10
1123180855	MONT BLANC CAPITAL CORP.	02/21/2024	5.570	5.556	15,299,000.00	15,033,885.33	15,012,581.47	15,032,185.44
1095956375	MONT BLANC CAPITAL CORP.	12/04/2023	5.490	5.379	48,138,000.00	47,895,745.51	47,477,305.95	47,893,458.96
1118108046	MONT BLANC CAPITAL CORP.	01/09/2024	5.500	5.467	50,000,000.00	49,472,916.67	49,312,500.00	49,468,500.00
1081319168	MONT BLANC CAPITAL CORP.	11/08/2023	5.490	5.355	50,000,000.00	49,946,625.00	49,298,500.00	49,940,500.00
1119925385	NATIXIS, NEW YORK BRANCH	02/15/2024	5.560	5.612	50,000,000.00	49,181,444.45	49,057,888.89	49,166,000.00
1124587250	NATIXIS, NEW YORK BRANCH	02/06/2024	5.590	5.609	50,000,000.00	49,246,902.78	49,184,791.67	49,236,500.00
1119013054	NATIXIS, NEW YORK BRANCH	02/09/2024	5.560	5.610	50,000,000.00	49,227,777.78	49,081,055.56	49,213,000.00
1119925389	NATIXIS, NEW YORK BRANCH	02/15/2024	5.560	5.612	50,000,000.00	49,181,444.45	49,057,888.89	49,166,000.00
1125148198	NATIXIS, NEW YORK BRANCH	02/07/2024	5.590	5.611	50,000,000.00	49,239,138.89	49,184,791.67	49,228,500.00
1115547793	NATIXIS, NEW YORK BRANCH	02/05/2024	5.490	5.608	11,562,000.00	11,392,732.32	11,345,125.79	11,387,298.18
1112680365	NATIXIS, NEW YORK BRANCH	02/01/2024	5.510	5.609	50,000,000.00	49,295,944.44	49,066,361.11	49,275,500.00
1089348087	NATIXIS, NEW YORK BRANCH	11/03/2023	5.400	5.400	50,000,000.00	49,985,000.00	49,467,500.00	49,977,500.00
1112680369	NATIXIS, NEW YORK BRANCH	02/01/2024	5.510	5.609	50,000,000.00	49,295,944.44	49,066,361.11	49,275,500.00
1095865299	NATIXIS, NEW YORK BRANCH	12/15/2023	5.390	5.320	50,000,000.00	49,670,611.11	49,243,902.78	49,667,500.00
1119013064	NATIXIS, NEW YORK BRANCH	02/09/2024	5.560	5.610	50,000,000.00	49,227,777.78	49,081,055.56	49,213,000.00
1107258728	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.184	50,000,000.00	49,640,666.66	49,369,333.33	49,640,000.00
1107258724	NESTLE CAPITAL CORPORATION	12/20/2023	5.280	5.184	50,000,000.00	49,640,666.66	49,369,333.33	49,640,000.00
1101040803	OLD LINE FUNDING, LLC	01/08/2024	5.470	5.504	50,000,000.00	49,483,388.89	49,118,722.22	49,472,500.00
1080274206	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.340	50,000,000.00	49,962,361.11	49,314,972.22	49,955,500.00
1081350302	OLD LINE FUNDING, LLC	11/08/2023	5.420	5.355	50,000,000.00	49,947,305.56	49,314,972.22	49,940,500.00
1106471359	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.522	50,000,000.00	49,398,722.22	49,132,333.33	49,386,500.00
1128097599	OLD LINE FUNDING, LLC	02/02/2024	5.470	5.542	45,000,000.00	44,364,112.50	44,350,437.50	44,348,850.00
1116254855	OLD LINE FUNDING, LLC	01/08/2024	5.430	5.504	50,000,000.00	49,487,166.67	49,321,250.00	49,472,500.00
1089879327	OLD LINE FUNDING, LLC	11/27/2023	5.400	5.360	50,000,000.00	49,805,000.00	49,317,500.00	49,799,000.00
1097366050	OLD LINE FUNDING, LLC	12/20/2023	5.440	5.465	50,000,000.00	49,629,777.78	49,244,444.44	49,620,500.00
1118524163	OLD LINE FUNDING, LLC	02/09/2024	5.490	5.550	50,000,000.00	49,237,500.00	49,085,000.00	49,221,500.00
1106471360	OLD LINE FUNDING, LLC	01/19/2024	5.480	5.522	50,000,000.00	49,398,722.22	49,132,333.33	49,386,500.00
1128097606	OLD LINE FUNDING, LLC	02/02/2024	5.470	5.542	50,000,000.00	49,293,458.33	49,278,263.89	49,276,500.00
1099207793	OLD LINE FUNDING, LLC	01/10/2024	5.470	5.506	50,000,000.00	49,468,194.44	49,088,333.33	49,457,000.00
1107265301	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.508	50,000,000.00	49,456,000.00	49,191,555.56	49,441,500.00
1107265300	OLD LINE FUNDING, LLC	01/12/2024	5.440	5.508	50,000,000.00	49,456,000.00	49,191,555.56	49,441,500.00
1080274204	OLD LINE FUNDING, LLC	11/06/2023	5.420	5.340	10,000,000.00	9,992,472.22	9,862,994.44	9,991,100.00
1079347958	PEPSICO, INC.	11/01/2023	5.310	5.400	25,000,000.00	25,000,000.00	24,671,812.50	24,996,250.00
1081319175	PEPSICO, INC.	11/07/2023	5.310	5.297	50,000,000.00	49,955,750.00	49,328,875.00	49,948,500.00
1083123673	PEPSICO, INC.	11/13/2023	5.310	5.262	50,000,000.00	49,911,500.00	49,306,750.00	49,905,000.00
1080255675	PEPSICO, INC.	11/03/2023	5.310	5.280	50,000,000.00	49,985,250.00	49,351,000.00	49,978,000.00
1105713697	SHEFFIELD RECEIVABLES COMPANY LLC	12/18/2023	5.490	5.490	50,000,000.00	49,641,625.00	49,329,000.00	49,634,000.00
1122064633	SHEFFIELD RECEIVABLES COMPANY LLC	01/18/2024	5.530	5.541	23,589,000.00	23,306,364.46	23,255,635.01	23,302,157.76
1083586163	SHEFFIELD RECEIVABLES COMPANY LLC	11/15/2023	5.470	5.400	50,000,000.00	49,893,638.89	49,293,458.33	49,887,500.00
1118529639	SHEFFIELD RECEIVABLES COMPANY LLC	01/10/2024	5.490	5.537	50,000,000.00	49,466,250.00	49,313,750.00	49,454,000.00
1099207798	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.430	5.400	50,000,000.00	49,879,333.33	49,494,708.33	49,872,500.00
1087603543	SHEFFIELD RECEIVABLES COMPANY LLC	11/20/2023	5.470	5.400	50,000,000.00	49,855,652.78	49,308,652.78	49,850,000.00
1104221935	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.510	5.501	50,000,000.00	49,625,013.89	49,295,944.44	49,618,000.00
1082625325	SHEFFIELD RECEIVABLES COMPANY LLC	11/13/2023	5.470	5.400	50,000,000.00	49,908,833.33	49,278,263.89	49,902,500.00
1118108281	SHEFFIELD RECEIVABLES COMPANY LLC	01/12/2024	5.500	5.538	50,000,000.00	49,450,000.00	49,289,583.33	49,438,500.00
1091473097	SHEFFIELD RECEIVABLES COMPANY LLC	11/27/2023	5.470	5.427	50,000,000.00	49,802,472.22	49,308,652.78	49,796,500.00
1109721500	SHEFFIELD RECEIVABLES COMPANY LLC	12/04/2023	5.420	5.442	50,000,000.00	49,751,583.33	49,495,638.89	49,743,000.00
1092401263	SHEFFIELD RECEIVABLES COMPANY LLC	11/21/2023	5.430	5.400	50,000,000.00	49,849,166.67	49,374,041.67	49,842,500.00
1078955812	SHEFFIELD RECEIVABLES COMPANY LLC	11/03/2023	5.470	5.400	50,000,000.00	49,984,805.56	49,301,055.56	49,977,500.00
1128759696	SHEFFIELD RECEIVABLES COMPANY LLC	01/31/2024	5.550	5.549	50,000,000.00	49,298,541.66	49,290,833.33	49,291,000.00
1084352388	SHEFFIELD RECEIVABLES COMPANY LLC	11/17/2023	5.480	5.400	50,000,000.00	49,878,222.22	49,284,555.56	49,872,500.00
1109093609	SHEFFIELD RECEIVABLES COMPANY LLC	12/20/2023	5.490	5.501	50,000,000.00	49,626,375.00	49,359,500.00	49,618,000.00
1085654258	SHEFFIELD RECEIVABLES COMPANY LLC	11/14/2023	5.460	5.400	50,000,000.00	49,901,416.67	49,317,500.00	49,895,000.00
1106471656	SHEFFIELD RECEIVABLES COMPANY LLC	12/19/2023	5.490	5.496	36,446,000.00	36,179,215.28	35,956,894.68	36,173,383.92
1116286556	THE COCA-COLA COMPANY	01/05/2024	5.370	5.231	50,000,000.00	49,515,208.34	49,321,291.67	49,520,500.00
1116286553	THE COCA-COLA COMPANY	01/05/2024	5.370	5.231	50,000,000.00	49,515,208.34	49,321,291.67	49,520,500.00
1117569438	THE COCA-COLA COMPANY	01/08/2024	5.365	5.233	40,000,000.00	39,594,644.44	39,463,500.00	39,598,800.00
1103469051	THE PROCTER & GAMBLE COMPANY	01/02/2024	5.340	5.314	50,000,000.00	49,540,166.66	49,213,833.33	49,535,000.00
1128759689	THE PROCTER & GAMBLE COMPANY	01/25/2024	5.370	5.350	50,000,000.00	49,366,041.66	49,358,583.33	49,361,000.00
1128097601	THE PROCTER & GAMBLE COMPANY	01/22/2024	5.380	5.344	50,000,000.00	49,387,277.77	49,372,333.33	49,384,000.00
1083585349	THE PROCTER & GAMBLE COMPANY	11/14/2023	5.310	5.297	50,000,000.00	49,904,125.00	49,321,500.00	49,897,000.00
1128759688	THE PROCTER & GAMBLE COMPANY	01/25/2024	5.370	5.350	50,000,000.00	49,366,041.66	49,358,583.33	49,361,000.00
1097366048	THE PROCTER & GAMBLE COMPANY	12/05/2023	5.350	5.256	49,000,000.00	48,752,413.89	48,351,906.94	48,749,610.00
1097366049	THE PROCTER & GAMBLE COMPANY	01/05/2024	5.370	5.318	50,000,000.00	49,515,208.33	49,112,458.33	49,512,500.00
1124004308	THE PROCTER & GAMBLE COMPANY	01/16/2024	5.350	5.335	50,000,000.00	49,435,277.78	49,368,402.78	49,429,500.00
1126840676	THE PROCTER & GAMBLE COMPANY	01/19/2024	5.360	5.342	50,000,000.00	49,411,888.89	49,374,666.67	49,406,500.00
1126840677	THE PROCTER & GAMBLE COMPANY	01/19/2024	5.360	5.342	50,000,000.00	49,411,888.89	49,374,666.67	49,406,500.00
1128097596	THE PROCTER & GAMBLE COMPANY	01/22/2024	5.380	5.344	50,000,000.00	49,387,277.77	49,372,333.33	49,384,000.00
1096579438	THE PROCTER & GAMBLE COMPANY	12/01/2023	5.340	5.272	50,000,000.00	49,777,500.00	49,362,166.67	49,773,000.00
1083140300	THE PROCTER & GAMBLE COMPANY	11/13/2023	5.330	5.289	50,000,000.00	49,911,166.67	49,304,138.89	49,904,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1104221928	THE PROCTER & GAMBLE COMPANY	01/10/2024	5.350	5.324	50,000,000.00	49,479,861.11	49,160,347.22	49,475,000.00
1128097602	THE TORONTO-DOMINION BANK	02/28/2024	5.480	5.511	50,000,000.00	49,094,277.78	49,079,055.56	49,081,500.00
1121394794	THE TORONTO-DOMINION BANK	02/20/2024	5.470	5.516	50,000,000.00	49,156,708.33	49,042,750.00	49,142,000.00
1121394793	THE TORONTO-DOMINION BANK	02/20/2024	5.470	5.516	50,000,000.00	49,156,708.33	49,042,750.00	49,142,000.00
1128759682	THE TORONTO-DOMINION BANK	03/01/2024	5.490	5.518	50,000,000.00	49,077,375.00	49,069,750.00	49,065,000.00
1128759684	THE TORONTO-DOMINION BANK	03/01/2024	5.490	5.518	50,000,000.00	49,077,375.00	49,069,750.00	49,065,000.00
1112695082	THUNDER BAY FUNDING LLC CP	01/05/2024	5.440	0.000	50,000,000.00	49,508,888.89	49,297,333.33	50,000,000.00
1107258723	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.433	25,000,000.00	24,758,222.22	24,626,000.00	24,754,750.00
1107258722	THUNDER BAY FUNDING, LLC	01/04/2024	5.440	5.433	50,000,000.00	49,516,444.44	49,252,000.00	49,509,500.00
1083585348	THUNDER BAY FUNDING, LLC	11/09/2023	5.400	5.360	50,000,000.00	49,940,000.00	49,355,000.00	49,933,000.00
1114940505	THUNDER BAY FUNDING, LLC	01/17/2024	5.430	5.469	50,000,000.00	49,419,291.67	49,253,375.00	49,407,500.00
1100468273	THUNDER BAY FUNDING, LLC	01/08/2024	5.490	5.447	50,000,000.00	49,481,500.00	49,123,125.00	49,478,000.00
1091473869	THUNDER BAY FUNDING, LLC	12/05/2023	5.420	5.359	50,000,000.00	49,744,055.56	49,254,750.00	49,739,500.00
1108572513	THUNDER BAY FUNDING, LLC	01/12/2024	5.420	5.454	50,000,000.00	49,458,000.00	49,194,527.78	49,447,000.00
1114940507	THUNDER BAY FUNDING, LLC	01/17/2024	5.430	5.469	50,000,000.00	49,419,291.67	49,253,375.00	49,407,500.00
1099207797	TOYOTA MOTOR CREDIT CORPORATION	12/18/2023	5.440	5.370	50,000,000.00	49,644,888.89	49,259,555.56	49,642,000.00
1124004302	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	5.400	5.438	50,000,000.00	49,362,500.00	49,295,000.00	49,350,500.00
1108572502	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.415	50,000,000.00	49,460,000.00	49,197,500.00	49,451,000.00
1121394791	TOYOTA MOTOR CREDIT CORPORATION	01/22/2024	5.430	5.435	50,000,000.00	49,381,583.33	49,268,458.33	49,373,500.00
1087603542	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.328	50,000,000.00	49,857,500.00	49,317,500.00	49,852,000.00
1124004304	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	5.400	5.438	50,000,000.00	49,362,500.00	49,295,000.00	49,350,500.00
1119925387	TOYOTA MOTOR CREDIT CORPORATION	01/19/2024	5.420	5.427	50,000,000.00	49,405,305.55	49,284,861.11	49,397,000.00
1087603541	TOYOTA MOTOR CREDIT CORPORATION	11/20/2023	5.400	5.328	50,000,000.00	49,857,500.00	49,317,500.00	49,852,000.00
1117569437	TOYOTA MOTOR CREDIT CORPORATION	01/10/2024	5.420	5.410	50,000,000.00	49,473,055.55	49,307,444.44	49,466,500.00
1078345028	TOYOTA MOTOR CREDIT CORPORATION	11/01/2023	5.390	5.400	50,000,000.00	50,000,000.00	49,318,763.89	49,992,500.00
1080255676	TOYOTA MOTOR CREDIT CORPORATION	11/13/2023	5.420	5.317	50,000,000.00	49,909,666.67	49,262,277.78	49,904,000.00
1088889720	TOYOTA MOTOR CREDIT CORPORATION	11/17/2023	5.410	5.336	50,000,000.00	49,879,777.78	49,353,805.56	49,874,000.00
1108572515	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.400	5.415	50,000,000.00	49,460,000.00	49,197,500.00	49,451,000.00
1088449826	TOYOTA MOTOR CREDIT CORPORATION	11/21/2023	5.410	5.331	50,000,000.00	49,849,722.22	49,316,236.11	49,844,500.00
CPD TOTAL				**5.367**	**13,017,457,000.00**	**12,912,225,943.94**	**12,836,446,092.54**	**12,911,586,444.44**
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 AGE	08/01/2024	2.958	5.660	23,000,000.00	23,318,913.43	24,865,760.00	22,548,740.00
CA MUNI BOND TOTAL					**23,000,000.00**	**23,318,913.43**	**24,865,760.00**	**22,548,740.00**
				5.690	**28,000,000.00**	**28,318,913.43**	**29,865,760.00**	**27,548,740.00**
1074287219	UNITED STATES TREASURY	11/07/2023	5.240	4.605	50,000,000.00	49,956,333.33	49,250,388.89	49,956,000.00
1088889716	UNITED STATES TREASURY	12/19/2023	5.280	5.326	50,000,000.00	49,648,000.00	49,134,666.67	49,646,000.00
1058538172	UNITED STATES TREASURY	12/21/2023	5.190	5.321	50,000,000.00	49,639,583.33	48,724,125.00	49,632,000.00
1109093617	UNITED STATES TREASURY	01/16/2024	5.310	5.379	50,000,000.00	49,439,500.00	49,181,375.00	49,440,500.00
1105713698	UNITED STATES TREASURY	01/02/2024	5.285	5.353	50,000,000.00	49,544,902.78	49,243,951.39	49,543,500.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.050	5.393	50,000,000.00	48,421,875.00	47,552,152.78	48,380,500.00
1109719534	UNITED STATES TREASURY	01/11/2024	5.285	5.439	50,000,000.00	49,478,840.28	49,229,270.83	49,478,000.00
1094441546	UNITED STATES TREASURY	11/02/2023	5.265	2.738	50,000,000.00	49,992,687.50	49,546,625.00	49,992,500.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	5.488	50,000,000.00	49,152,041.66	47,919,194.44	48,957,500.00
1122570853	UNITED STATES TREASURY	04/18/2024	5.325	5.518	50,000,000.00	48,750,104.16	48,653,958.33	48,750,500.00
1101040802	UNITED STATES TREASURY	01/02/2024	5.260	5.353	50,000,000.00	49,547,055.56	49,196,388.89	49,543,500.00
1074287218	UNITED STATES TREASURY	11/07/2023	5.240	4.605	50,000,000.00	49,956,333.33	49,250,388.89	49,956,000.00
1092918348	UNITED STATES TREASURY	01/04/2024	5.265	5.355	30,000,000.00	29,719,200.00	29,447,175.00	29,717,400.00
1044975192	UNITED STATES TREASURY	11/30/2023	5.190	5.205	50,000,000.00	49,790,958.33	48,688,083.33	49,787,000.00
1107258721	UNITED STATES TREASURY	01/04/2024	5.270	5.355	50,000,000.00	49,531,555.55	49,260,736.11	49,529,000.00
1125148197	UNITED STATES TREASURY	01/02/2024	5.280	5.353	44,594,000.00	44,188,491.89	44,142,708.72	44,186,856.78
1119013053	UNITED STATES TREASURY	01/30/2024	5.310	5.401	50,000,000.00	49,336,250.00	49,196,125.00	49,337,500.00
1080255672	UNITED STATES TREASURY	11/07/2023	5.240	4.605	50,000,000.00	49,956,333.33	49,330,444.44	49,956,000.00
1092918347	UNITED STATES TREASURY	01/04/2024	5.265	5.355	50,000,000.00	49,532,000.00	49,078,625.00	49,529,000.00
1042194780	UNITED STATES TREASURY	11/16/2023	5.145	5.044	50,000,000.00	49,892,812.50	48,756,625.00	49,890,000.00
1044975207	UNITED STATES TREASURY	11/30/2023	5.190	5.205	50,000,000.00	49,790,958.33	48,688,083.33	49,787,000.00
1091826526	UNITED STATES TREASURY	12/05/2023	5.300	5.234	50,000,000.00	49,749,722.22	49,278,611.11	49,751,000.00
1100459081	UNITED STATES TREASURY	01/02/2024	5.280	5.353	12,734,000.00	12,618,205.49	12,526,690.48	12,617,738.58
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	5.457	50,000,000.00	48,662,041.67	47,582,166.67	48,563,500.00
1058538171	UNITED STATES TREASURY	12/21/2023	5.190	5.321	50,000,000.00	49,639,583.33	48,724,125.00	49,632,000.00
1109719535	UNITED STATES TREASURY	01/11/2024	5.285	5.439	50,000,000.00	49,478,840.28	49,229,270.83	49,478,000.00
1118108044	UNITED STATES TREASURY	02/06/2024	5.330	5.426	50,000,000.00	49,281,930.55	49,126,472.22	49,284,000.00
1124577026	UNITED STATES TREASURY	03/28/2024	5.290	5.534	50,000,000.00	48,912,611.11	48,853,833.33	48,905,500.00
1089348088	UNITED STATES TREASURY	12/05/2023	5.260	5.234	50,000,000.00	49,751,611.11	49,247,527.78	49,751,000.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.050	5.393	50,000,000.00	48,421,875.00	47,552,152.78	48,380,500.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	5.205	50,000,000.00	49,822,375.00	47,813,375.00	49,787,000.00
1058952423	UNITED STATES TREASURY	12/21/2023	5.180	5.321	50,000,000.00	49,640,277.78	48,733,777.78	49,632,000.00
1092918350	UNITED STATES TREASURY	11/30/2023	5.300	5.205	50,000,000.00	49,786,527.78	49,330,138.89	49,787,000.00
1101040798	UNITED STATES TREASURY	01/04/2024	5.260	5.355	50,000,000.00	49,532,444.45	49,181,777.78	49,529,000.00
1069973723	UNITED STATES TREASURY	11/14/2023	5.230	5.003	50,000,000.00	49,905,569.44	49,142,861.11	49,904,500.00
1125148199	UNITED STATES TREASURY	02/13/2024	5.310	5.441	50,000,000.00	49,233,000.00	49,181,375.00	49,231,500.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.890	5.457	50,000,000.00	48,662,041.67	47,582,166.67	48,563,500.00
1108572505	UNITED STATES TREASURY	01/16/2024	5.300	5.379	50,000,000.00	49,440,555.56	49,175,555.56	49,440,500.00
1042859808	UNITED STATES TREASURY	11/09/2023	5.160	4.764	50,000,000.00	49,942,666.67	48,831,833.33	49,941,500.00
1044975148	UNITED STATES TREASURY	11/30/2023	5.190	5.205	50,000,000.00	49,790,958.33	48,688,083.33	49,787,000.00
1089348089	UNITED STATES TREASURY	12/05/2023	5.260	5.234	50,000,000.00	49,751,611.11	49,247,527.78	49,751,000.00
1105713694	UNITED STATES TREASURY	01/02/2024	5.285	5.353	50,000,000.00	49,544,902.78	49,243,951.39	49,543,500.00
1101040799	UNITED STATES TREASURY	01/02/2024	5.260	5.353	50,000,000.00	49,547,055.56	49,196,388.89	49,543,500.00
1044975233	UNITED STATES TREASURY	11/30/2023	5.190	5.205	50,000,000.00	49,790,958.33	48,688,083.33	49,787,000.00
1121394795	UNITED STATES TREASURY	01/30/2024	5.320	5.401	50,000,000.00	49,335,000.00	49,224,166.67	49,337,500.00
1127449316	UNITED STATES TREASURY	01/25/2024	5.300	5.390	50,000,000.00	49,374,305.56	49,337,500.00	49,373,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	5.488	50,000,000.00	49,152,041.66	47,919,194.44	48,957,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1126839226	UNITED STATES TREASURY	01/30/2024	5.285	5.401	50,000,000.00	49,339,375.00	49,302,673.61	49,337,500.00
1117569432	UNITED STATES TREASURY	01/30/2024	5.325	5.401	50,000,000.00	49,334,375.00	49,171,666.67	49,337,500.00
1125148201	UNITED STATES TREASURY	02/13/2024	5.310	5.441	50,000,000.00	49,233,000.00	49,181,375.00	49,231,500.00
1101040800	UNITED STATES TREASURY	01/04/2024	5.260	5.355	1,922,000.00	1,904,027.17	1,890,547.54	1,903,894.76
1119013057	UNITED STATES TREASURY	01/30/2024	5.310	5.401	50,000,000.00	49,336,250.00	49,196,125.00	49,337,500.00
1124577014	UNITED STATES TREASURY	02/20/2024	5.310	5.459	50,000,000.00	49,181,375.00	49,122,375.00	49,178,500.00
1042194790	UNITED STATES TREASURY	11/16/2023	5.145	5.044	50,000,000.00	49,892,812.50	48,756,625.00	49,890,000.00
1059446188	UNITED STATES TREASURY	06/13/2024	5.050	5.393	50,000,000.00	48,421,875.00	47,552,152.78	48,380,500.00
1058952421	UNITED STATES TREASURY	12/21/2023	5.180	5.321	50,000,000.00	49,640,277.78	48,733,777.78	49,632,000.00
1122570854	UNITED STATES TREASURY	04/18/2024	5.325	5.518	50,000,000.00	48,750,104.16	48,653,958.33	48,750,500.00
1115547792	UNITED STATES TREASURY	01/30/2024	5.330	5.401	50,000,000.00	49,333,750.00	49,133,875.00	49,337,500.00
1128759692	UNITED STATES TREASURY	03/07/2024	5.280	5.461	50,000,000.00	49,068,666.66	49,061,333.33	49,063,000.00
1109093613	UNITED STATES TREASURY	01/23/2024	5.325	5.395	50,000,000.00	49,386,145.84	49,127,291.67	49,388,500.00
1109093627	UNITED STATES TREASURY	01/23/2024	5.325	5.395	50,000,000.00	49,386,145.84	49,127,291.67	49,388,500.00
1089868705	UNITED STATES TREASURY	12/19/2023	5.310	5.326	50,000,000.00	49,646,000.00	49,144,500.00	49,646,000.00
1083585352	UNITED STATES TREASURY	11/07/2023	5.240	4.605	50,000,000.00	49,956,333.33	49,388,666.67	49,956,000.00
1094441545	UNITED STATES TREASURY	11/02/2023	5.265	2.738	50,000,000.00	49,992,687.50	49,546,625.00	49,992,500.00
1059446169	UNITED STATES TREASURY	12/28/2023	5.260	5.344	50,000,000.00	49,583,583.33	48,670,388.89	49,579,000.00
1128097595	UNITED STATES TREASURY	12/21/2023	5.290	5.321	50,000,000.00	49,632,638.89	49,625,291.67	49,632,000.00
1115547791	UNITED STATES TREASURY	01/30/2024	5.330	5.401	50,000,000.00	49,333,750.00	49,133,875.00	49,337,500.00
1049557167	UNITED STATES TREASURY	11/30/2023	5.120	5.205	50,000,000.00	49,793,777.78	48,762,666.67	49,787,000.00
1121394799	UNITED STATES TREASURY	12/28/2023	5.280	5.344	50,000,000.00	49,582,000.00	49,472,000.00	49,579,000.00
1107258716	UNITED STATES TREASURY	11/30/2023	5.280	5.205	50,000,000.00	49,787,333.33	49,516,000.00	49,787,000.00
1110445150	UNITED STATES TREASURY	12/07/2023	5.280	5.241	17,065,000.00	16,974,896.80	16,892,302.20	16,975,067.45
1106460613	UNITED STATES TREASURY	01/02/2024	5.290	5.353	50,000,000.00	49,544,472.22	49,272,625.00	49,543,500.00
1109093610	UNITED STATES TREASURY	01/23/2024	5.325	5.395	50,000,000.00	49,386,145.84	49,127,291.67	49,388,500.00
1052171264	UNITED STATES TREASURY	11/30/2023	5.110	5.205	50,000,000.00	49,794,180.56	48,807,666.67	49,787,000.00
1017995482	UNITED STATES TREASURY	11/02/2023	4.380	2.738	50,000,000.00	49,993,916.67	48,746,833.33	49,992,500.00
1017995496	UNITED STATES TREASURY	11/02/2023	4.380	2.738	50,000,000.00	49,993,916.67	48,746,833.33	49,992,500.00
1126839229	UNITED STATES TREASURY	02/20/2024	5.310	5.459	50,000,000.00	49,181,375.00	49,137,125.00	49,178,500.00
1099835242	UNITED STATES TREASURY	01/09/2024	5.290	5.345	50,000,000.00	49,493,041.67	49,125,680.56	49,494,000.00
1089868703	UNITED STATES TREASURY	12/19/2023	5.310	5.326	50,000,000.00	49,646,000.00	49,144,500.00	49,646,000.00
1109093611	UNITED STATES TREASURY	01/09/2024	5.295	5.345	50,000,000.00	49,492,562.50	49,235,166.67	49,494,000.00
1055391892	UNITED STATES TREASURY	11/09/2023	5.128	4.764	50,000,000.00	49,943,027.78	48,995,864.58	49,941,500.00
1118524167	UNITED STATES TREASURY	01/11/2024	5.330	5.439	50,000,000.00	49,474,402.78	49,326,347.22	49,478,000.00
1042194786	UNITED STATES TREASURY	11/09/2023	5.150	4.764	50,000,000.00	49,942,777.78	48,834,097.22	49,941,500.00
1059446185	UNITED STATES TREASURY	06/13/2024	5.050	5.393	50,000,000.00	48,421,875.00	47,552,152.78	48,380,500.00
1121394798	UNITED STATES TREASURY	01/30/2024	5.320	5.401	50,000,000.00	49,335,000.00	49,224,166.67	49,337,500.00
1124577017	UNITED STATES TREASURY	03/28/2024	5.290	5.534	50,000,000.00	48,912,611.11	48,853,833.33	48,905,500.00
1059446171	UNITED STATES TREASURY	12/28/2023	5.260	5.344	50,000,000.00	49,583,583.33	48,670,388.89	49,579,000.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	5.457	50,000,000.00	48,662,041.67	47,582,166.67	48,563,500.00
1085654267	UNITED STATES TREASURY	11/16/2023	5.255	5.044	50,000,000.00	49,890,520.83	49,328,527.78	49,890,000.00
1049557165	UNITED STATES TREASURY	11/30/2023	5.120	5.205	50,000,000.00	49,793,777.78	48,762,666.67	49,787,000.00
1128759694	UNITED STATES TREASURY	01/02/2024	5.280	5.353	50,000,000.00	49,545,333.33	49,538,000.00	49,543,500.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	5.488	50,000,000.00	49,152,041.66	47,919,194.44	48,957,500.00
1043310077	UNITED STATES TREASURY	11/09/2023	5.160	4.764	50,000,000.00	49,942,666.67	48,831,833.33	49,941,500.00
1110445147	UNITED STATES TREASURY	01/23/2024	5.300	5.395	50,000,000.00	49,389,027.78	49,146,111.11	49,388,500.00
1059446186	UNITED STATES TREASURY	06/13/2024	5.050	5.393	50,000,000.00	48,421,875.00	47,552,152.78	48,380,500.00
1092387739	UNITED STATES TREASURY	11/21/2023	5.240	5.139	50,000,000.00	49,854,444.44	49,395,944.44	49,853,000.00
1109093623	UNITED STATES TREASURY	01/16/2024	5.310	5.379	50,000,000.00	49,439,500.00	49,181,375.00	49,440,500.00
1123180854	UNITED STATES TREASURY	02/06/2024	5.270	5.426	50,000,000.00	49,290,013.89	49,202,180.56	49,284,000.00
1106460612	UNITED STATES TREASURY	01/02/2024	5.290	5.353	50,000,000.00	49,544,472.22	49,272,625.00	49,543,500.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.890	5.457	50,000,000.00	48,662,041.67	47,582,166.67	48,563,500.00
1110445160	UNITED STATES TREASURY	01/23/2024	5.300	5.395	50,000,000.00	49,389,027.78	49,146,111.11	49,388,500.00
1110445146	UNITED STATES TREASURY	01/23/2024	5.300	5.395	50,000,000.00	49,389,027.78	49,146,111.11	49,388,500.00
1092387741	UNITED STATES TREASURY	11/21/2023	5.240	5.139	50,000,000.00	49,854,444.44	49,395,944.44	49,853,000.00
1107258727	UNITED STATES TREASURY	01/04/2024	5.270	5.355	50,000,000.00	49,531,555.55	49,260,736.11	49,529,000.00
1106460617	UNITED STATES TREASURY	01/02/2024	5.290	5.353	50,000,000.00	49,544,472.22	49,272,625.00	49,543,500.00
1109093607	UNITED STATES TREASURY	01/23/2024	5.325	5.395	50,000,000.00	49,386,145.84	49,127,291.67	49,388,500.00
1088449827	UNITED STATES TREASURY	11/16/2023	5.260	5.044	50,000,000.00	49,890,416.67	49,371,722.22	49,890,000.00
1017995480	UNITED STATES TREASURY	11/02/2023	4.380	2.738	50,000,000.00	49,993,916.67	48,746,833.33	49,992,500.00
1078941955	UNITED STATES TREASURY	11/21/2023	5.260	5.139	50,000,000.00	49,853,888.89	49,196,388.89	49,853,000.00
1052171260	UNITED STATES TREASURY	11/30/2023	5.110	5.205	50,000,000.00	49,794,180.56	48,807,666.67	49,787,000.00
1110445145	UNITED STATES TREASURY	12/07/2023	5.280	5.241	50,000,000.00	49,736,000.00	49,494,000.00	49,736,500.00
1108572512	UNITED STATES TREASURY	01/16/2024	5.300	5.379	50,000,000.00	49,440,555.56	49,175,555.56	49,440,500.00
1044975198	UNITED STATES TREASURY	11/30/2023	5.190	5.205	50,000,000.00	49,790,958.33	48,688,083.33	49,787,000.00
1055391888	UNITED STATES TREASURY	11/09/2023	5.128	4.764	50,000,000.00	49,943,027.78	48,995,864.58	49,941,500.00
1107258726	UNITED STATES TREASURY	11/30/2023	5.280	5.205	15,030,000.00	14,966,072.40	14,884,509.60	14,965,972.20
1017995493	UNITED STATES TREASURY	11/02/2023	4.380	2.738	50,000,000.00	49,993,916.67	48,746,833.33	49,992,500.00
1083585346	UNITED STATES TREASURY	11/07/2023	5.240	4.605	50,000,000.00	49,956,333.33	49,388,666.67	49,956,000.00
1081319166	UNITED STATES TREASURY	11/14/2023	5.250	5.003	50,000,000.00	49,905,208.33	49,285,416.67	49,904,500.00
1017995479	UNITED STATES TREASURY	11/02/2023	4.380	2.738	50,000,000.00	49,993,916.67	48,746,833.33	49,992,500.00
1128759686	UNITED STATES TREASURY	03/07/2024	5.280	5.461	50,000,000.00	49,068,666.66	49,061,333.33	49,063,000.00
1042194782	UNITED STATES TREASURY	11/09/2023	5.150	4.764	50,000,000.00	49,942,777.78	48,834,097.22	49,941,500.00
1123180852	UNITED STATES TREASURY	02/06/2024	5.270	5.426	50,000,000.00	49,290,013.89	49,202,180.56	49,284,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	5.488	50,000,000.00	49,152,041.66	47,919,194.44	48,957,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	5.205	50,000,000.00	49,822,375.00	47,813,375.00	49,787,000.00
1078941953	UNITED STATES TREASURY	11/21/2023	5.260	5.139	50,000,000.00	49,853,888.89	49,196,388.89	49,853,000.00
1091826528	UNITED STATES TREASURY	12/05/2023	5.300	5.234	50,000,000.00	49,749,722.22	49,278,611.11	49,751,000.00
1100459083	UNITED STATES TREASURY	01/02/2024	5.280	5.353	50,000,000.00	49,545,333.33	49,186,000.00	49,543,500.00
1128759698	UNITED STATES TREASURY	01/02/2024	5.280	5.353	50,000,000.00	49,545,333.33	49,538,000.00	49,543,500.00
1126839222	UNITED STATES TREASURY	01/30/2024	5.285	5.401	50,000,000.00	49,339,375.00	49,302,673.61	49,337,500.00
1096579441	UNITED STATES TREASURY	12/19/2023	5.290	5.326	29,096,000.00	28,890,776.21	28,651,348.46	28,890,000.32
1109093620	UNITED STATES TREASURY	01/09/2024	5.295	5.345	50,000,000.00	49,492,562.50	49,235,166.67	49,494,000.00
1128097605	UNITED STATES TREASURY	12/21/2023	5.290	5.321	50,000,000.00	49,632,638.89	49,625,291.67	49,632,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	5.457	50,000,000.00	48,662,041.67	47,582,166.67	48,563,500.00
1124577020	UNITED STATES TREASURY	02/20/2024	5.310	5.459	50,000,000.00	49,181,375.00	49,122,375.00	49,178,500.00
1083585345	UNITED STATES TREASURY	11/02/2023	5.230	2.738	50,000,000.00	49,992,736.11	49,418,888.89	49,992,500.00
1106460616	UNITED STATES TREASURY	01/02/2024	5.290	5.353	50,000,000.00	49,544,472.22	49,272,625.00	49,543,500.00
1096579440	UNITED STATES TREASURY	12/19/2023	5.290	5.326	50,000,000.00	49,647,333.33	49,235,888.89	49,646,000.00
1110445144	UNITED STATES TREASURY	01/23/2024	5.300	5.395	50,000,000.00	49,389,027.78	49,146,111.11	49,388,500.00
US T-BILL GOVERNMENT TOTAL				**5.127**	**6,700,441,000.00**	**6,634,347,913.05**	**6,559,867,511.18**	**6,632,620,930.09**
821810741	UNITED STATES TREASURY	08/31/2028	1.125	4.864	50,000,000.00	49,640,143.08	49,484,375.00	42,033,000.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	5.443	50,000,000.00	49,901,067.16	49,717,000.00	47,656,500.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,963,249.81	49,937,500.00	42,228,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,972,631.78	49,953,125.00	42,228,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,886,666.31	49,766,000.00	45,283,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	5.443	50,000,000.00	49,901,067.16	49,717,000.00	47,656,500.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,972,631.78	49,953,125.00	42,228,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,899,649.76	49,828,125.00	42,228,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	4.956	50,000,000.00	49,855,017.73	49,722,656.00	44,961,000.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,886,666.31	49,766,000.00	45,283,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	4.845	50,000,000.00	49,251,330.19	48,953,143.50	38,277,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,949,765.86	49,914,062.50	42,228,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,963,451.72	49,937,500.00	42,228,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.443	50,000,000.00	49,901,067.16	49,717,000.00	47,656,500.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,949,765.86	49,914,062.50	42,228,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,886,666.31	49,766,000.00	45,283,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,886,666.31	49,766,000.00	45,283,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	4.845	50,000,000.00	50,000,000.00	50,000,000.00	38,277,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,963,451.72	49,937,500.00	42,228,500.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.956	50,000,000.00	49,855,017.73	49,722,656.00	44,961,000.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.956	50,000,000.00	49,855,017.73	49,722,656.00	44,961,000.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,972,631.78	49,953,125.00	42,228,500.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,949,765.86	49,914,062.50	42,228,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.519	50,000,000.00	49,941,266.10	49,718,750.00	48,408,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.512	50,000,000.00	49,982,034.83	49,900,000.00	48,617,000.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.519	50,000,000.00	49,941,266.10	49,718,750.00	48,408,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,886,666.31	49,766,000.00	45,283,000.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,839,265.92	49,667,950.00	45,283,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.864	50,000,000.00	49,551,247.52	49,357,000.00	42,033,000.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.512	50,000,000.00	49,982,034.83	49,900,000.00	48,617,000.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.519	50,000,000.00	49,941,266.10	49,718,750.00	48,408,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,830,770.56	49,650,400.00	45,283,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	4.845	50,000,000.00	50,000,000.00	50,000,000.00	38,277,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,949,765.86	49,914,062.50	42,228,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.512	50,000,000.00	49,982,034.83	49,900,000.00	48,617,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,899,649.76	49,828,125.00	42,228,500.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.954	50,000,000.00	49,926,857.71	49,855,000.00	45,113,500.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,963,249.81	49,937,500.00	42,228,500.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.956	50,000,000.00	49,855,017.73	49,722,656.00	44,961,000.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,972,631.78	49,953,125.00	42,228,500.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.519	50,000,000.00	49,941,266.10	49,718,750.00	48,408,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,839,265.92	49,667,950.00	45,283,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.954	50,000,000.00	49,926,857.71	49,855,000.00	45,113,500.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.512	50,000,000.00	49,982,034.83	49,900,000.00	48,617,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,899,649.76	49,828,125.00	42,228,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,839,265.92	49,667,950.00	45,283,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.519	50,000,000.00	49,941,266.10	49,718,750.00	48,408,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,926,296.00	49,875,000.00	42,228,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.941	50,000,000.00	49,839,265.92	49,667,950.00	45,283,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.956	50,000,000.00	49,855,017.73	49,722,656.00	44,961,000.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.443	50,000,000.00	49,901,067.16	49,717,000.00	47,656,500.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.870	50,000,000.00	49,899,649.76	49,828,125.00	42,228,500.00
US T-NOTE GOVERNMENT TOTAL				**5.052**	**2,850,000,000.00**	**2,843,653,170.59**	**2,836,989,998.50**	**2,538,194,000.00**
UST GOVERNMENT TOTAL					**9,550,441,000.00**	**9,478,001,083.64**	**9,396,857,509.68**	**9,170,814,930.09**
		GRAND TOTAL			**50,629,759,444.44**	**50,412,071,107.13**	**50,220,331,291.77**	**47,382,916,674.87**

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: OCTOBER 1, 2023 TO OCTOBER 31, 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	14,605,394.70
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,199,580.00
FHLB TOTAL					**26,430,000.00**	**26,430,000.00**	**26,430,000.00**	**15,804,974.70**
AVCCD TOTAL					**26,430,000.00**	**26,430,000.00**	**26,430,000.00**	**15,804,974.70**
EL SEGUNDO UNIFIED SCHOOL DIST.								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	6,541,920.00
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	4,925,830.00
FFCB TOTAL					**16,000,000.00**	**16,000,000.00**	**16,000,000.00**	**11,467,750.00**
ESUSD TOTAL					**16,000,000.00**	**16,000,000.00**	**16,000,000.00**	**11,467,750.00**
FIRST5LA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,487,500.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,651,500.00
FHLB TOTAL					**84,000,000.00**	**84,000,000.00**	**84,000,000.00**	**83,139,000.00**
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,483,500.00
FHLMC TOTAL					**50,000,000.00**	**50,000,000.00**	**50,000,000.00**	**49,483,500.00**
FIRST5LA TOTAL					**134,000,000.00**	**134,000,000.00**	**134,000,000.00**	**132,622,500.00**
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**	**2,475,000.00**
GF TOTAL					**2,475,000.00**	**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	13,770,527.50
FFCB TOTAL					**22,675,000.00**	**22,675,000.00**	**22,675,000.00**	**13,770,527.50**
1038232492	313384PG8	FEDERAL HOME LOAN BANKS	11/15/2023	5.000	4,000,000.00	3,992,222.22	3,900,000.00	3,992,040.00
FHLB TOTAL					**4,000,000.00**	**3,992,222.22**	**3,900,000.00**	**3,992,040.00**
821801196	3134GWSD9	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	4,940,380.00
FHLMC TOTAL					**9,500,000.00**	**9,500,000.00**	**9,500,000.00**	**4,940,380.00**
PHHPA TOTAL					**36,175,000.00**	**36,167,222.22**	**36,075,000.00**	**22,702,947.50**
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,009,958.96	10,018,200.00	9,894,500.00
FFCB TOTAL					**10,000,000.00**	**10,009,958.96**	**10,018,200.00**	**9,894,500.00**
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,992,677.82	9,956,250.00	9,871,100.00
UST NOTES TOTAL					**10,000,000.00**	**9,992,677.82**	**9,956,250.00**	**9,871,100.00**
SCP61 - SCAQMD TOTAL					**20,000,000.00**	**20,002,636.78**	**19,974,450.00**	**19,765,600.00**
SCP6G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,992,677.82	9,956,250.00	9,871,100.00
UST NOTES TOTAL					**10,000,000.00**	**9,992,677.82**	**9,956,250.00**	**9,871,100.00**
SCP6G - SCAQMD TOTAL					**10,000,000.00**	**9,992,677.82**	**9,956,250.00**	**9,871,100.00**
SCAQMD-P9A								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,985,355.65	19,912,500.00	19,742,200.00
UST NOTES TOTAL					**20,000,000.00**	**19,985,355.65**	**19,912,500.00**	**19,742,200.00**
SCP9A - SCAQMD TOTAL					**20,000,000.00**	**19,985,355.65**	**19,912,500.00**	**19,742,200.00**
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
1119045543	SOFCLAIFMMF	S OF C LAIF	12/31/2023		342,844.91	342,844.91	342,844.91	342,844.91
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					**38,362,382.20**	**38,362,382.20**	**38,362,382.20**	**38,362,382.20**
SCAQMD TOTAL					**38,362,382.20**	**38,362,382.20**	**38,362,382.20**	**38,362,382.20**
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
1119044120	SOFCLAIFMMF	S OF C LAIF	12/31/2023		31,757.14	31,757.14	31,757.14	31,757.14
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					**3,553,442.51**	**3,553,442.51**	**3,553,442.51**	**3,553,442.51**
SLIM TOTAL					**3,553,442.51**	**3,553,442.51**	**3,553,442.51**	**3,553,442.51**
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
1119058422	SOFCLAIFMMF	S OF C LAIF	12/31/2023		383.64	383.64	383.64	383.64
MMFUND TOTAL					**42,927.24**	**42,927.24**	**42,927.24**	**42,927.24**
WASIA TOTAL					**42,927.24**	**42,927.24**	**42,927.24**	**42,927.24**
			GRAND TOTAL		**307,038,751.95**	**307,011,644.42**	**306,781,951.95**	**276,410,824.15**

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

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,599,449.05
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	330,791.64
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	**$23,932,202.84**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	10,899,297.41
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	24,312,585.37
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,556,130.94
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,654.42
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,801,145.75
	U.S. BANK - TRUSTEE TOTAL	**$95,582,906.00**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,114,254.05
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,215,115.91
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,596,440.90
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,638,957.29
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	5,096,373.60
	ZIONS BANK - TRUSTEE TOTAL	**$36,661,141.75**

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	307,002.34
	TREASURER TOTAL	**$307,002.34**

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
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				5,000,000.00	5,000,000.00	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**5,000,000.00**	**5,000,000.00**	

BANS as a Percentage of Total Floating Rate Notes **100.00%**

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

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

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

	NON-TRADING			TRADING		
SECURITY TYPE	**COST**	**WTD AVG DTM**		**COST**	**WTD AVG DTM**	
AGENCIES	26,032,527,913.11	1,399.00	DAYS	0.00	0.00	DAYS
COLLATERALIZED CDS	0.00		DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,950,000,000.00	85.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	10,997,253.01	231.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	12,912,225,943.94	54.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	28,318,913.43	334.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	9,478,001,083.64	362.00	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	**$50,412,071,107.13**	**806.00**	**DAYS**	**$0.00**	**0.00**	**DAYS**

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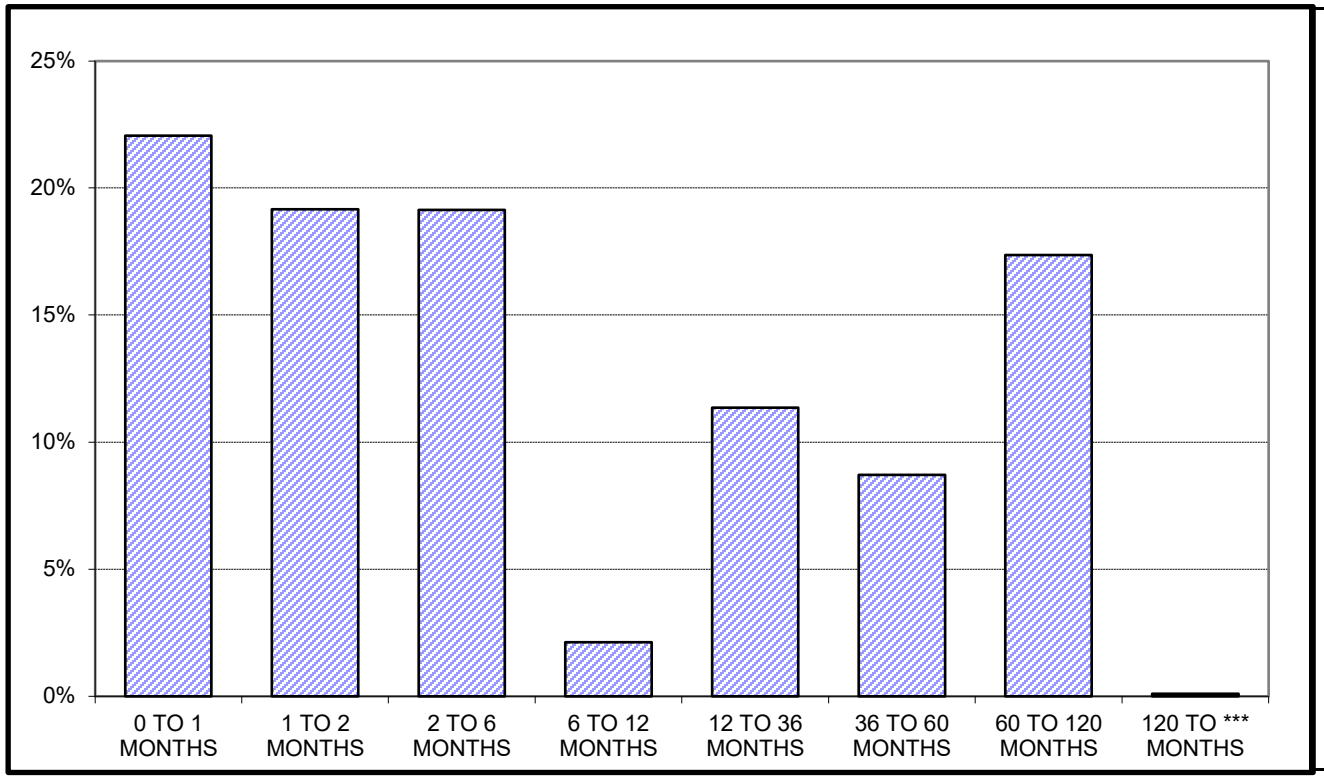
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
MATURITY RANGE GROUPING
AS OF OCTOBER 31, 2023
ATTACHMENT XV

Maturity Range	Date Range		Amortized Cost	%
PSI - NTRD/TRD				
0 to 1 Months	11/01/23 - 11/30/23	$	7,737,850,595.04	15.4%
1 to 2 Months	12/01/23 - 12/31/23	$	7,626,814,112.10	15.1%
2 to 3 Months	01/01/24 - 01/31/24	$	7,619,620,416.90	15.1%
3 to 4 Months	02/01/24 - 02/29/24	$	2,317,256,654.09	4.6%
4 to 5 Months	03/01/24 - 03/31/24	$	837,800,906.10	1.7%
5 to 6 Months	04/01/24 - 04/30/24	$	297,500,208.33	0.6%
6 to 12 Months	05/01/24 - 10/31/24	$	1,280,419,424.96	2.5%
12 to 24 Months	11/01/24 - 10/31/25	$	2,615,581,285.76	5.2%
24 to 36 Months	11/01/25 - 10/31/26	$	3,790,418,383.32	7.5%
36 to 48 Months	11/01/26 - 10/31/27	$	4,607,990,702.71	9.1%
48 to 60 Months	11/01/27 - 10/31/28	$	2,418,855,752.92	4.8%
60 to 120 Months	11/01/28 - 10/31/33	$	9,208,145,493.23	18.3%
120 to *** Months	11/01/33 -	$	53,817,171.67	0.1%
Portfolio Total:		**$**	**50,412,071,107.13**	**100.00%**
AVCCD				
0 to 1 Months	11/01/23 - 11/30/23	$	1,200,000.00	4.5%
120 to *** Months	11/01/33 -	$	25,230,000.00	95.5%
Portfolio Total:		**$**	**26,430,000.00**	**100.0%**
ESUSD				
120 to *** Months	11/01/23 -	$	16,000,000.00	100.0%
Portfolio Total:		**$**	**16,000,000.00**	**100.0%**
FIRST5LA				
24 to 36 Months	11/01/25 - 10/31/26	$	134,000,000.00	100.0%
Portfolio Total:		**$**	**134,000,000.00**	**100.0%**
GF				
48 to 60 Months	11/01/27 - 10/31/28	$	2,475,000.00	100.0%
Portfolio Total:		**$**	**2,475,000.00**	**100.0%**
PHHPA				
0 to 1 Months	11/01/23 - 11/30/23	$	3,992,222.22	11.0%
120 to *** Months	11/01/33	$	32,175,000.00	89.0%
Portfolio Total:		**$**	**36,167,222.22**	**100.0%**
SCP61				
3 to 4 Months	02/01/24 - 02/29/24	$	9,992,677.82	50.0%
12 to 24 Months	11/01/24 - 10/31/25	$	10,009,958.96	50.0%
Portfolio Total:		**$**	**20,002,636.78**	**100.0%**
SCP6G				
3 to 4 Months	02/01/24 - 02/29/24	$	9,992,677.82	100.0%
Portfolio Total:		**$**	**9,992,677.82**	**100.0%**
SCP9A				
3 to 4 Months	02/01/24 - 02/29/24	$	19,985,355.65	100.0%
Portfolio Total:		**$**	**19,985,355.65**	**100.0%**
SCAQMD				
1 to 2 Months	12/01/23 - 12/31/23	$	38,362,382.20	100.0%
Portfolio Total:		**$**	**38,362,382.20**	**100.0%**
SLIM				
1 to 2 Months	12/01/23 - 12/31/23	$	3,553,442.51	100.0%
Portfolio Total:		**$**	**3,553,442.51**	**100.0%**
WASIA				
1 to 2 Months	12/01/23 - 12/31/23	$	42,927.24	100.0%
Portfolio Total:		**$**	**42,927.24**	**100.0%**

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF OCTOBER 31, 2023
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,737,851	15.35%
1 TO 2 MONTHS	7,626,814	15.13%
2 TO 6 MONTHS	11,072,178	21.95%
6 TO 12 MONTHS	1,280,419	2.54%
12 TO 36 MONTHS	6,406,000	12.71%
36 TO 60 MONTHS	7,026,846	13.94%
60 TO 120 MONTHS	9,208,146	18.27%
120 TO *** MONTHS	53,817	0.11%
	$ 50,412,071	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF OCTOBER 31, 2023
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	$38,362,382.20
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,553,442.51
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	42,927.24
	LAIF TOTAL	$41,958,751.95

Fiona Ma, CPA

Treasurer
State of California

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 30, 2023

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

SEPTEMBER 2023

TABLE OF CONTENTS

SUMMARY…….…….. 01

SELECTED INVESTMENT DATA……..……. 02

PORTFOLIO COMPOSITION……..….…….. 03

INVESTMENT TRANSACTIONS…….……... 04

TIME DEPOSITS…….……..... 35

BANK DEMAND DEPOSITS……..……. 40

POOLED MONEY INVESTMENT BOARD DESIGNATION… 41

POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	September 2023	September 2022	Change
Average Daily Portfolio ($)	**163,951,843**	**227,537,724**	**-63,585,881**
Accrued Earnings ($)	**474,930**	**282,909**	**+192,021**
Effective Yield (%)	**3.534**	**1.513**	**+2.021**
Average Life-Month End (In Days)	**256**	**304**	**-48**
Total Security Transactions			
Amount ($)	**62,065,902**	**45,857,714**	**+16,208,188**
Number	**1,249**	**923**	**+326**
Total Time Deposit Transactions			
Amount ($)	**2,136,000**	**2,877,000**	**-741,000**
Number	**63**	**87**	**-24**
Average Workday Investment Activity ($)	**3,210,095**	**2,320,701**	**+889,394**
Prescribed Demand Account Balances For Services ($)	**169,000**	**242,000**	**-73,000**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

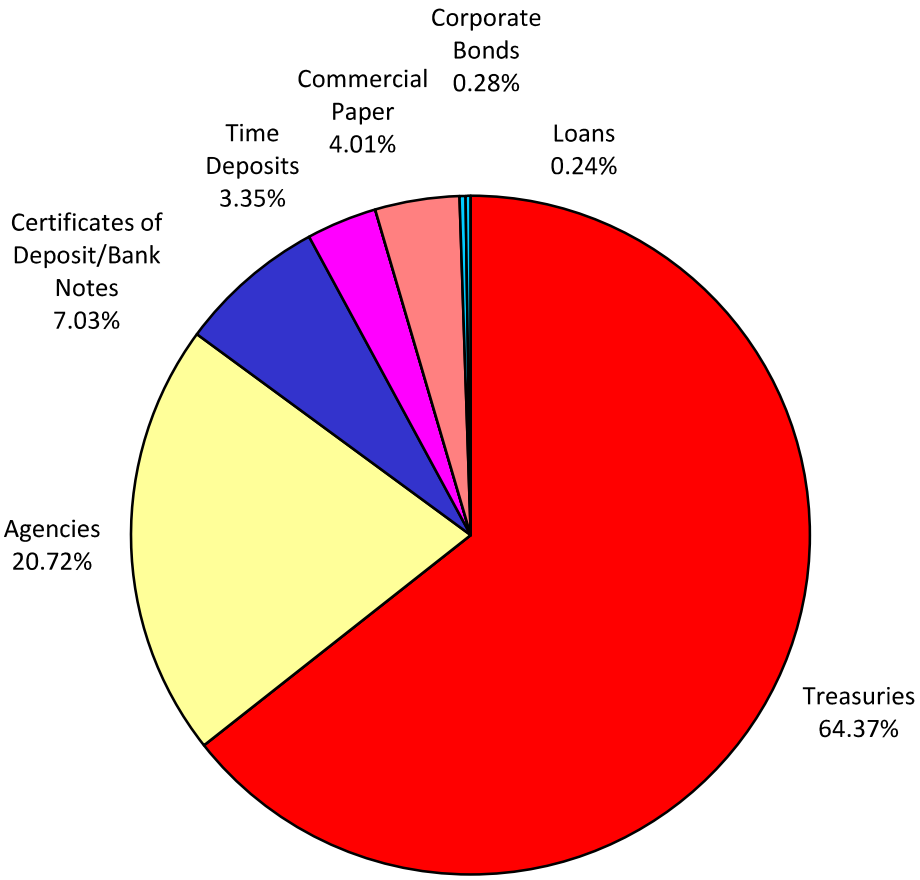
September 30, 2023

TYPE OF SECURITY	AMOUNT ($)	*PERCENT OF PORTFOLIO	*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	22,254,071	14.23	+1.13
Bonds	0	0.00	0
Notes	78,434,048	50.14	+3.33
Strips	0	0.00	0
Total Government	100,688,119	64.37	+4.46
Agency Debentures	13,091,731	8.38	+0.60
Certificates of Deposit	10,900,000	6.97	-0.56
Bank Notes	100,000	0.06	0
Repurchases	0	0.00	0
Agency Discount Notes	19,299,128	12.34	-4.18
Time Deposits	5,243,000	3.35	+0.25
GNMAs	0	0.00	0
Commercial Paper	6,278,680	4.01	-0.60
Remics	2,444	0.00	0
Corporate Bonds	438,462	0.28	+0.02
PMIA Loans	380,513	0.24	+0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	156,422,077	100.00	

*Percentages may be off due to rounding.

INVESTMENT ACTIVITY	September 2023		August 2023	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	1,249	62,065,902	801	38,953,044
Time Deposits	63	2,136,000	45	1,310,000
Other	3	1,610,998	5	201,817
Total	1,315	65,812,900	851	40,464,861
PMIA Monthly Average Effective Yield (%)		3.534	3.434	
Year to Date Yield Last Day of Month (%)		3.421	3.369	

Pooled Money Investment Account
Portfolio Composition
$156.4 billion
09/30/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/01/23	**REDEMPTIONS**								
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	CD	BMO HARRIS	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	CP	UNITEDHEALTH		09/01/23	5.320	50,000	9	66,500.00	5.401
	CP	UNITEDHEALTH		09/01/23	5.320	50,000	9	66,500.00	5.401
	CP	SHEFFIELD		09/01/23	5.330	50,000	16	118,444.44	5.417
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		09/01/23	5.300	50,000	22	161,944.44	5.391
	CP	GOTHAM		09/01/23	5.400	50,000	93	697,500.00	5.552
	CP	GOTHAM		09/01/23	5.400	50,000	93	697,500.00	5.552
	CP	MIZUHO NY		09/01/23	5.190	50,000	109	785,708.33	5.346
	CP	MIZUHO NY		09/01/23	5.190	50,000	109	785,708.33	5.346
	CP	LIBERTY		09/01/23	5.260	50,000	121	883,972.22	5.429
	CP	TOYOTA		09/01/23	5.210	50,000	130	940,694.44	5.384
	CP	SHEFFIELD		09/01/23	5.250	50,000	130	947,916.67	5.426
	CP	SHEFFIELD		09/01/23	5.250	50,000	130	947,916.67	5.426
	CP	METLIFE STF		09/01/23	4.950	50,000	141	969,375.00	5.118
	CP	METLIFE STF		09/01/23	4.950	50,000	141	969,375.00	5.118
	CP	JOHNSON		09/01/23	4.910	50,000	190	1,295,694.44	5.111
	CP	JOHNSON		09/01/23	4.910	50,000	190	1,295,694.44	5.111
	CP	SCOTIA NY		09/01/23	5.100	50,000	255	1,806,250.00	5.365
	CP	SCOTIA NY		09/01/23	5.100	50,000	255	1,806,250.00	5.365
	DEB	FFCB	3.250	09/01/23	3.605	50,000	360	1,772,930.56	3.607
	DEB	FFCB	3.250	09/01/23	3.605	50,000	360	1,772,930.56	3.607
	DEB	FFCB	3.250	09/01/23	3.550	50,000	365	1,771,100.00	3.553
	DEB	FHLB	3.375	09/01/23	3.600	50,000	365	1,797,000.00	3.602
	DN	FHLMC		09/01/23	5.150	50,000	32	228,888.89	5.246
	DN	FHLMC		09/01/23	5.150	50,000	32	228,888.89	5.246
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.175	50,000	36	258,750.00	5.274
	DN	FHLMC		09/01/23	5.165	50,000	37	265,423.61	5.265
	DN	FHLMC		09/01/23	5.165	50,000	37	265,423.61	5.265
	DN	FHLMC		09/01/23	5.155	50,000	38	272,069.44	5.255
	DN	FHLMC		09/01/23	5.155	50,000	38	272,069.44	5.255
	DN	FNMA		09/01/23	5.120	50,000	46	327,111.11	5.225
	DN	FNMA		09/01/23	5.120	50,000	46	327,111.11	5.225
	DN	FNMA		09/01/23	5.090	50,000	51	360,541.67	5.198
	DN	FNMA		09/01/23	5.090	50,000	51	360,541.67	5.198
	DN	FNMA		09/01/23	4.985	50,000	87	602,354.17	5.116
	DN	FNMA		09/01/23	4.985	50,000	87	602,354.17	5.116
	DN	FHLB		09/01/23	5.170	50,000	93	667,791.67	5.313
	DN	FHLB		09/01/23	5.170	50,000	93	667,791.67	5.313
	DN	IADB		09/01/23	5.000	50,000	112	777,777.78	5.150
	DN	IADB		09/01/23	5.000	50,000	112	777,777.78	5.150

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/01/23	**REDEMPTIONS (Continued)**								
	DN	FNMA		09/01/23	4.840	50,000	115	773,055.56	4.984
	DN	FNMA		09/01/23	4.840	50,000	115	773,055.56	4.984
	DN	FHLMC		09/01/23	4.830	50,000	126	845,250.00	4.981
	DN	FHLMC		09/01/23	4.830	50,000	126	845,250.00	4.981
	DN	IBRD		09/01/23	4.900	50,000	127	864,305.56	5.055
	DN	IBRD		09/01/23	4.900	50,000	127	864,305.56	5.055
	DN	IBRD		09/01/23	4.850	50,000	133	895,902.78	5.007
	DN	IBRD		09/01/23	4.850	50,000	133	895,902.78	5.007
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	IBRD		09/01/23	4.850	50,000	135	909,375.00	5.008
	DN	FHLB		09/01/23	4.840	50,000	136	914,222.22	4.999
	DN	FHLB		09/01/23	4.840	50,000	136	914,222.22	4.999
	DN	IBRD		09/01/23	4.700	50,000	142	926,944.44	4.855
	DN	IBRD		09/01/23	4.700	50,000	142	926,944.44	4.855
	DN	IFC		09/01/23	4.640	50,000	150	966,666.67	4.797
	DN	IFC		09/01/23	4.640	50,000	150	966,666.67	4.797
	DN	IBRD		09/01/23	4.500	50,000	155	968,750.00	4.653
	DN	IBRD		09/01/23	4.500	50,000	155	968,750.00	4.653
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.645	50,000	156	1,006,416.67	4.806
	DN	FHLB		09/01/23	4.920	50,000	189	1,291,500.00	5.121
	DN	FHLB		09/01/23	4.920	50,000	189	1,291,500.00	5.121
	DN	FHLB		09/01/23	4.700	50,000	212	1,383,888.89	4.901
	DN	FHLB		09/01/23	4.700	50,000	212	1,383,888.89	4.901
	DN	FHLB		09/01/23	4.685	50,000	227	1,477,076.39	4.895
	DN	FHLB		09/01/23	4.685	50,000	227	1,477,076.39	4.895
	DN	FHLB		09/01/23	4.665	50,000	240	1,555,000.00	4.882
	DN	FHLB		09/01/23	4.665	50,000	240	1,555,000.00	4.882
	DN	FHLB		09/01/23	4.665	50,000	245	1,587,395.83	4.885
	DN	FHLB		09/01/23	4.665	50,000	245	1,587,395.83	4.885
	DN	FFCB		09/01/23	4.640	50,000	246	1,585,333.33	4.858
	DN	FFCB		09/01/23	4.640	50,000	246	1,585,333.33	4.858
	DN	FFCB		09/01/23	4.480	50,000	305	1,897,777.78	4.721
	DN	FFCB		09/01/23	4.480	50,000	305	1,897,777.78	4.721
	DN	FFCB		09/01/23	4.000	50,000	346	1,922,222.22	4.218
	DN	FFCB		09/01/23	4.000	50,000	346	1,922,222.22	4.218
	DN	FHLB		09/01/23	3.480	50,000	360	1,740,000.00	3.656
	DN	FHLB		09/01/23	3.480	50,000	360	1,740,000.00	3.656
	YCD	DNB	5.300	09/01/23	5.300	50,000	32	235,555.56	5.374
	YCD	DNB	5.300	09/01/23	5.300	50,000	32	235,555.56	5.374
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	YCD	NORINCHUK	5.320	09/01/23	5.320	50,000	32	236,444.44	5.394
	YCD	TORONTO	5.250	09/01/23	5.250	50,000	121	885,291.69	5.323
	YCD	TORONTO	5.250	09/01/23	5.250	50,000	121	885,291.69	5.323

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/01/23	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000	122	891,277.78	5.333
	YCD	SUMITOMO	5.260	09/01/23	5.260	50,000	122	891,277.78	5.333
	YCD	BNP	5.350	09/01/23	5.350	50,000	140	1,040,277.78	5.424
	YCD	BNP	5.350	09/01/23	5.350	50,000	140	1,040,277.78	5.424
	YCD	CIBC	5.190	09/01/23	5.190	50,000	183	1,319,125.00	5.262
	YCD	CIBC	5.190	09/01/23	5.190	50,000	183	1,319,125.00	5.262
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000	198	1,377,750.00	5.080
	YCD	NB CANADA	5.010	09/01/23	5.010	50,000	198	1,377,750.00	5.080
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000	212	1,484,000.00	5.110
	YCD	SOC GEN	5.040	09/01/23	5.040	50,000	212	1,484,000.00	5.110
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000	260	1,924,722.22	5.404
	YCD	NATIXIS	5.330	09/01/23	5.330	50,000	260	1,924,722.22	5.404
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000	358	2,098,277.78	4.279
	YCD	RB CANADA	4.220	09/01/23	4.220	50,000	358	2,098,277.78	4.279
09/01/23	**PURCHASES**								
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	RABO NY		09/22/23	5.290	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	BNP NY		09/22/23	5.320	50,000			
	CP	SOC GEN NY		09/25/23	5.300	50,000			
	CP	SOC GEN NY		09/25/23	5.300	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	5.250	50,000			
09/05/23	**REDEMPTIONS**								
	DN	FNMA		09/05/23	5.195	50,000	13	93,798.61	5.277
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.900	50,000	112	762,222.22	5.045
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.910	50,000	113	770,597.22	5.056
	TR	BILL		09/05/23	4.970	50,000	119	821,430.56	5.123
	TR	BILL		09/05/23	4.970	50,000	119	821,430.56	5.123
	TR	BILL		09/05/23	4.985	50,000	119	823,909.72	5.139
	TR	BILL		09/05/23	4.985	50,000	119	823,909.72	5.139
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000	12	88,333.33	5.374
	YCD	MONTREAL	5.300	09/05/23	5.300	50,000	12	88,333.33	5.374

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/05/23	**PURCHASES**								
	DN	FHLB		12/08/23	5.290	50,000			
	YCD	NAT AUB	5.800	09/03/24	5.800	50,000			
	YCD	NAT AUB	5.800	09/03/24	5.800	50,000			
09/06/23	**NO REDEMPTIONS**								
09/06/23	**PURCHASES**								
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
	CP	BNP NY		09/08/23	5.290	50,000			
09/07/23	**REDEMPTIONS**								
	TR	BILL		09/07/23	3.920	50,000	349	1,900,111.11	4.131
	TR	BILL		09/07/23	3.920	50,000	349	1,900,111.11	4.131
	TR	BILL		09/07/23	3.925	50,000	349	1,902,534.72	4.137
	TR	BILL		09/07/23	3.925	50,000	349	1,902,534.72	4.137
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.865	50,000	352	1,889,555.56	4.073
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.867	50,000	352	1,890,533.33	4.075
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.795	50,000	357	1,881,687.50	3.998
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.710	50,000	359	1,849,847.22	3.906
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.716	50,000	359	1,852,838.86	3.913
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.380	50,000	364	1,708,777.78	3.548
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624
	TR	BILL		09/07/23	3.450	50,000	364	1,744,166.67	3.624

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/07/23	**PURCHASES**								
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000			
	CD	WELLS FGO	5.670	03/27/24	5.670	50,000			
	CP	NATIXIS NY		03/29/24	5.600	50,000			
	CP	NATIXIS NY		03/29/24	5.600	50,000			
	DN	FNMA		09/27/23	5.190	50,000			
	DN	FNMA		09/27/23	5.190	50,000			
	DN	IADB		12/01/23	5.300	50,000			
	DN	IADB		12/01/23	5.300	50,000			
	TR	BILL		10/10/23	5.255	50,000			
	TR	BILL		10/10/23	5.255	50,000			
	TR	BILL		11/28/23	5.265	50,000			
	TR	BILL		11/28/23	5.265	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	TR	BILL		01/02/24	5.305	50,000			
	YCD	DNB	5.290	09/27/23	5.290	50,000			
	YCD	DNB	5.290	09/27/23	5.290	50,000			
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000			
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000			
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000			
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000			
	YCD	FORTIS	5.500	12/27/23	5.500	50,000			
	YCD	FORTIS	5.500	12/27/23	5.500	50,000			
	YCD	CIBC	5.700	03/29/24	5.700	50,000			
	YCD	CIBC	5.700	03/29/24	5.700	50,000			
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000			
	YCD	NORDEA ABP	5.710	03/29/24	5.710	50,000			
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/29/24	5.760	50,000			
09/08/23	**REDEMPTIONS**								
	CD	US BANK	5.140	09/08/23	5.140	50,000	23	164,194.44	5.211
	CD	US BANK	5.140	09/08/23	5.140	50,000	23	164,194.44	5.211
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		09/08/23	5.290	50,000	2	14,694.44	5.365
	CP	CR AG NY		09/08/23	5.300	50,000	15	110,416.67	5.386
	DN	FNMA		09/08/23	5.190	50,000	8	57,666.67	5.268
	DN	FNMA		09/08/23	5.190	50,000	9	64,875.00	5.269
	DN	FNMA		09/08/23	5.190	50,000	9	64,875.00	5.269
	DN	FNMA		09/08/23	5.195	50,000	15	108,229.17	5.279
	DN	FNMA		09/08/23	5.195	50,000	15	108,229.17	5.279
	DN	FNMA		09/08/23	5.155	50,000	39	279,229.17	5.256
	DN	FNMA		09/08/23	5.155	50,000	39	279,229.17	5.256

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/08/23	**REDEMPTIONS (Continued)**								
	DN	FHLB		09/08/23	5.000	50,000	71	493,055.56	5.120
	DN	FHLB		09/08/23	5.000	50,000	71	493,055.56	5.120
	DN	IBRD		09/08/23	4.950	50,000	116	797,500.00	5.100
	DN	IBRD		09/08/23	4.950	50,000	116	797,500.00	5.100
	YCD	KBC	5.320	09/08/23	5.320	50,000	37	273,388.89	5.394
	YCD	KBC	5.320	09/08/23	5.320	50,000	37	273,388.89	5.394
09/08/23	**PURCHASES**								
	DN	FNMA		09/29/23	5.195	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
09/11/23	**REDEMPTIONS**								
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000	77	573,222.22	5.434
	CD	BMO HARRIS	5.360	09/11/23	5.360	50,000	77	573,222.22	5.434
	CP	JOHNSON		09/11/23	5.140	50,000	62	442,611.11	5.258
	CP	JOHNSON		09/11/23	5.140	50,000	62	442,611.11	5.258
	CP	CHARIOT		09/11/23	5.350	50,000	67	497,847.22	5.479
	CP	MUFG BK		09/11/23	5.400	50,000	75	562,500.00	5.537
	CP	MUFG BK		09/11/23	5.400	50,000	75	562,500.00	5.537
	CP	DEERE CAP		09/11/23	5.250	50,000	81	590,625.00	5.387
	CP	THUNDER		09/11/23	5.400	50,000	88	660,000.00	5.548
	CP	JUPITER		09/11/23	5.420	50,000	89	669,972.22	5.570
	CP	PEPSICO		09/11/23	5.120	50,000	103	732,444.44	5.268
	CP	VERSAILLES		09/11/23	5.250	50,000	118	860,416.67	5.416
	CP	OLD LINE		09/11/23	5.100	50,000	186	1,317,500.00	5.311
	DN	FNMA		09/11/23	5.060	50,000	67	470,861.11	5.179
	DN	FNMA		09/11/23	5.060	50,000	67	470,861.11	5.179
	DN	FHLB		09/11/23	5.030	50,000	74	516,972.22	5.153
	DN	FHLB		09/11/23	5.030	50,000	74	516,972.22	5.153
	DN	FHLB		09/11/23	5.045	50,000	76	532,527.78	5.170
	DN	FHLB		09/11/23	5.045	50,000	76	532,527.78	5.170
	DN	IBRD		09/11/23	5.000	50,000	88	611,111.11	5.132
	DN	IBRD		09/11/23	5.000	50,000	88	611,111.11	5.132
	DN	IBRD		09/11/23	5.050	50,000	89	624,236.11	5.185
	DN	IBRD		09/11/23	5.050	50,000	89	624,236.11	5.185
	DN	FHLB		09/11/23	5.155	50,000	97	694,493.06	5.300
	DN	FHLB		09/11/23	5.155	50,000	97	694,493.06	5.300
	DN	IBRD		09/11/23	4.950	50,000	119	818,125.00	5.102
	DN	IBRD		09/11/23	4.950	50,000	119	818,125.00	5.102
	DN	FHLB		09/11/23	4.845	50,000	143	962,270.83	5.009
	DN	FHLB		09/11/23	4.845	50,000	143	962,270.83	5.009
	DN	FHLB		09/11/23	4.990	50,000	188	1,302,944.44	5.195
	DN	FHLB		09/11/23	4.990	50,000	188	1,302,944.44	5.195

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/11/23	**REDEMPTIONS (Continued)**								
	YCD	KBC	5.320	09/11/23	5.320	50,000	33	243,833.33	5.394
	YCD	KBC	5.320	09/11/23	5.320	50,000	33	243,833.33	5.394
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000	67	493,194.44	5.374
	YCD	NORINCHUK	5.300	09/11/23	5.300	50,000	67	493,194.44	5.374
	YCD	BNP	5.360	09/11/23	5.360	50,000	76	565,777.79	5.434
	YCD	BNP	5.360	09/11/23	5.360	50,000	76	565,777.79	5.434
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000	76	579,500.00	5.566
	YCD	BARCLAYS	5.490	09/11/23	5.490	50,000	76	579,500.00	5.566
	YCD	FORTIS	5.340	09/11/23	5.340	50,000	88	652,666.67	5.414
	YCD	FORTIS	5.340	09/11/23	5.340	50,000	88	652,666.67	5.414
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000	88	663,666.67	5.505
	YCD	MONTREAL	5.430	09/11/23	5.430	50,000	88	663,666.67	5.505
	YCD	DNB	5.280	09/11/23	5.280	50,000	89	652,666.67	5.353
	YCD	DNB	5.280	09/11/23	5.280	50,000	89	652,666.67	5.353
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000	89	661,319.44	5.424
	YCD	SWEDBANK	5.350	09/11/23	5.350	50,000	89	661,319.44	5.424
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000	89	665,027.78	5.455
	YCD	SVENSKA	5.380	09/11/23	5.380	50,000	89	665,027.78	5.455
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000	89	674,916.67	5.536
	YCD	CR AG CIB	5.460	09/11/23	5.460	50,000	89	674,916.67	5.536
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000	118	875,166.67	5.414
	YCD	SUMI TRUST	5.340	09/11/23	5.340	50,000	118	875,166.67	5.414
09/11/23	**PURCHASES**								
	CP	UNITEDHEALTH		09/27/23	5.280	50,000			
	CP	UNITEDHEALTH		09/27/23	5.280	50,000			
	CP	MIZUHO NY		01/29/24	5.500	50,000			
	CP	MIZUHO NY		01/29/24	5.500	50,000			
	CP	OLD LINE		03/01/24	5.520	50,000			
	CP	CIBC HLD		03/29/24	5.530	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.300	50,000			
	TR	BILL		10/10/23	5.250	50,000			
	TR	BILL		10/10/23	5.250	50,000			
	TR	BILL		10/10/23	5.254	50,000			
	TR	BILL		10/10/23	5.254	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/11/23	**PURCHASES (Continued)**								
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	TR	BILL		01/02/24	5.295	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SUMI TRUST	5.510	11/27/23	5.510	50,000			
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000			
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000			
	YCD	BNP	5.760	03/01/24	5.760	50,000			
	YCD	BNP	5.760	03/01/24	5.760	50,000			
09/12/23	**NO REDEMPTIONS**								
09/12/23	**PURCHASES**								
	CP	SHEFFIELD		01/22/24	5.520	50,000			
	CP	SHEFFIELD		01/22/24	5.520	50,000			
	CP	THUNDER		03/01/24	5.560	50,000			
	CP	THUNDER		03/01/24	5.560	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.245	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.250	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.303	50,000			
	TR	BILL		12/26/23	5.303	50,000			
	TR	BILL		12/26/23	5.307	50,000			
	TR	BILL		12/26/23	5.307	50,000			
	TR	BILL		12/26/23	5.310	50,000			
	TR	BILL		12/26/23	5.310	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	4.625	06/30/25	5.058	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			
	TR	NOTE	5.000	08/31/25	5.014	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/12/23	**PURCHASES (Continued)**								
	YCD	SWEDBANK	5.400	12/01/23	5.400	50,000			
	YCD	SWEDBANK	5.400	12/01/23	5.400	50,000			
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000			
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000			
09/13/23	**NO REDEMPTIONS**								
09/13/23	**PURCHASES**								
	CP	MICROSOFT		12/01/23	5.320	50,000			
	CP	MICROSOFT		12/01/23	5.320	50,000			
	CP	CR AG NY		12/04/23	5.460	50,000			
	CP	CR AG NY		12/04/23	5.460	50,000			
	CP	CAFCO		01/24/24	5.500	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.295	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	FORTIS	5.760	03/29/24	5.760	50,000			
	YCD	FORTIS	5.760	03/29/24	5.760	50,000			
09/14/23	**REDEMPTIONS**								
	DN	IBRD		09/14/23	4.500	50,000	183	1,143,750.00	4.669
	DN	IBRD		09/14/23	4.500	50,000	183	1,143,750.00	4.669
	TR	BILL		09/14/23	4.800	50,000	136	906,666.67	4.957
	TR	BILL		09/14/23	4.800	50,000	136	906,666.67	4.957
	TR	BILL		09/14/23	4.829	50,000	136	912,144.44	4.987
	TR	BILL		09/14/23	4.829	50,000	136	912,144.44	4.987
	TR	BILL		09/14/23	4.730	50,000	139	913,152.78	4.885
	TR	BILL		09/14/23	4.730	50,000	139	913,152.78	4.885
	TR	BILL		09/14/23	4.740	50,000	139	915,083.33	4.895
	TR	BILL		09/14/23	4.740	50,000	139	915,083.33	4.895
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.840	50,000	149	1,001,611.11	5.008
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.843	50,000	149	1,002,128.47	5.010
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019
	TR	BILL		09/14/23	4.850	50,000	150	1,010,416.67	5.019

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/14/23	**REDEMPTIONS (Continued)**								
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.860	50,000	150	1,012,500.00	5.029
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.765	50,000	153	1,012,562.50	4.931
	TR	BILL		09/14/23	4.700	50,000	164	1,070,555.56	4.870
	TR	BILL		09/14/23	4.700	50,000	164	1,070,555.56	4.870
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.635	50,000	171	1,100,812.50	4.805
	TR	BILL		09/14/23	4.700	50,000	176	1,148,888.89	4.877
	TR	BILL		09/14/23	4.700	50,000	176	1,148,888.89	4.877
	TR	BILL		09/14/23	4.720	50,000	176	1,153,777.78	4.899
	TR	BILL		09/14/23	4.720	50,000	176	1,153,777.78	4.899
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.425	50,000	182	1,118,541.67	4.589
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.430	50,000	182	1,119,805.56	4.594
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.435	50,000	182	1,121,069.44	4.600
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.540	50,000	182	1,147,611.11	4.711
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.545	50,000	182	1,148,875.00	4.716
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
	TR	BILL		09/14/23	4.550	50,000	182	1,150,138.89	4.722
09/14/23	**PURCHASES**								
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CD	WELLS FGO	5.600	03/25/24	5.600	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	RABO NY		09/18/23	5.300	50,000			
	CP	JUPITER		11/01/23	5.370	50,000			
	CP	JUPITER		11/01/23	5.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/14/23	**PURCHASES (Continued)**								
	CP	MICROSOFT		01/22/24	5.340	50,000			
	CP	MICROSOFT		01/22/24	5.340	50,000			
	CP	DISNEY		03/04/24	5.500	25,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FHLMC		11/01/23	5.190	50,000			
	DN	FNMA		11/01/23	5.190	50,000			
	DN	FNMA		11/01/23	5.190	50,000			
	DN	IADB		12/04/23	5.300	50,000			
	DN	IADB		12/04/23	5.300	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		02/29/24	5.230	50,000			
	DN	FNMA		03/01/24	5.210	50,000			
	DN	FNMA		03/01/24	5.210	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FFCB		03/01/24	5.240	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/01/24	5.310	50,000			
	DN	FHLB		03/04/24	5.305	50,000			
	DN	FHLB		03/04/24	5.305	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	DN	FFCB		03/29/24	5.200	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.303	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.305	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		01/09/24	5.313	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	BILL		02/01/24	5.255	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/14/23	**PURCHASES (Continued)**								
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	BILL		03/14/24	5.295	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	TR	NOTE	4.500	07/15/26	4.732	50,000			
	YCD	MUFG BK	5.400	11/01/23	5.400	50,000			
	YCD	MUFG BK	5.400	11/01/23	5.400	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	SOC GEN	5.760	03/25/24	5.760	50,000			
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000			
	YCD	NB CANADA	5.720	06/03/24	5.720	50,000			
09/15/23	**REDEMPTIONS**								
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.006	50,000	434	1,742,187.50	3.032
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.019	50,000	434	1,750,000.00	3.046
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	3.026	50,000	434	1,753,906.25	3.053
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788
	TR	NOTE	0.125	09/15/23	0.786	50,000	610	651,156.77	0.788

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/15/23	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.788	50,000	610	653,109.89	0.790
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.432	50,000	680	400,547.09	0.432
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.433	50,000	680	401,523.65	0.434
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.381	50,000	695	361,144.68	0.381
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
	TR	NOTE	0.125	09/15/23	0.382	50,000	695	362,121.24	0.382
09/15/23	**PURCHASES**								
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CD	BOFA	5.810	03/25/24	5.810	50,000			
	CP	DEERE CAP		11/20/23	5.330	50,000			
	CP	GOTHAM		01/22/24	5.520	50,000			
	CP	SUMI TRUST		01/24/24	5.580	50,000			
	CP	SUMI TRUST		01/24/24	5.580	50,000			
	CP	VERSAILLES		03/04/24	5.620	50,000			
	CP	VERSAILLES		03/04/24	5.620	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		11/29/23	5.285	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.300	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		12/14/23	5.302	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/15/23	**PURCHASES (Continued)**								
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.260	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		02/01/24	5.265	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.288	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000			
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000			
	YCD	DNB	5.310	10/27/23	5.310	50,000			
	YCD	DNB	5.310	10/27/23	5.310	50,000			
	YCD	KBC	5.320	10/27/23	5.320	50,000			
	YCD	KBC	5.320	10/27/23	5.320	50,000			
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000			
	YCD	NORINCHUK	5.500	11/29/23	5.500	50,000			
	YCD	BNP	5.270	12/27/23	5.270	50,000			
	YCD	BNP	5.270	12/27/23	5.270	50,000			
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000			
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000			
09/18/23	**REDEMPTIONS**								
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
	CP	RABO NY		09/18/23	5.300	50,000	4	29,444.44	5.377
09/18/23	**PURCHASES**								
	CP	MICROSOFT		10/27/23	5.280	50,000			
	CP	MICROSOFT		10/27/23	5.280	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	FHLB		03/27/24	5.285	50,000			
	DN	FHLB		03/27/24	5.285	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000			
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/18/23	**PURCHASES (Continued)**								
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000			
09/19/23	**NO REDEMPTIONS**								
09/19/23	**PURCHASES**								
	CD	BMO BANK	5.350	10/27/23	5.350	50,000			
	CD	BMO BANK	5.350	10/27/23	5.350	50,000			
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000			
	CD	WELLS FGO	5.850	10/01/24	5.850	50,000			
	CP	BNP NY		09/27/23	5.310	50,000			
	CP	GTA		02/01/24	5.520	50,000			
	CP	ING FDL		03/25/24	5.600	50,000			
	CP	ING FDL		03/25/24	5.600	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FHLB	5.470	03/27/24	5.470	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	5.200	03/03/25	5.202	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DEB	FFCB	4.750	09/01/26	4.780	50,000			
	DN	FHLB		01/29/24	5.295	50,000			
	DN	FHLB		01/29/24	5.295	50,000			
	DN	IFC		02/29/24	5.280	50,000			
	DN	IFC		02/29/24	5.280	50,000			
	DN	FHLB		03/01/24	5.295	50,000			
	DN	FHLB		03/01/24	5.295	50,000			
	DN	FHLB		03/12/24	5.290	50,000			
	DN	FHLB		03/12/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FHLB		03/25/24	5.290	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		11/28/23	5.255	50,000			
	TR	BILL		02/29/24	5.285	50,000			
	TR	BILL		02/29/24	5.285	50,000			
	TR	BILL		02/29/24	5.285	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/19/23	**PURCHASES (Continued)**								
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.290	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		03/14/24	5.291	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		08/08/24	5.145	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.140	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	BILL		09/05/24	5.143	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
	TR	NOTE	5.000	08/31/25	5.052	50,000			
09/20/23	**REDEMPTIONS**								
	CP	APPLE		09/20/23	5.270	50,000	34	248,861.11	5.370
	CP	CR AG NY		09/20/23	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		09/20/23	5.300	50,000	35	257,638.89	5.401
	DN	FFCB		09/20/23	5.240	50,000	28	203,777.78	5.335
	DN	FHLB		09/20/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/20/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FHLB		09/20/23	5.250	50,000	34	247,916.67	5.349
	DN	FFCB		09/20/23	5.250	50,000	35	255,208.33	5.350
	DN	FNMA		09/20/23	5.175	50,000	36	258,750.00	5.274
	DN	FNMA		09/20/23	5.175	50,000	36	258,750.00	5.274
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/20/23	**REDEMPTIONS (Continued)**								
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300
	DN	FFCB		09/20/23	5.200	50,000	36	260,000.00	5.300
	YCD	KBC	5.320	09/20/23	5.320	50,000	36	266,000.00	5.394
	YCD	KBC	5.320	09/20/23	5.320	50,000	36	266,000.00	5.394
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000	36	267,000.00	5.414
	YCD	NORINCHUK	5.340	09/20/23	5.340	50,000	36	267,000.00	5.414
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000	36	268,000.00	5.434
	YCD	MONTREAL	5.360	09/20/23	5.360	50,000	36	268,000.00	5.434
09/20/23	**PURCHASES**								
	CP	CR AG NY		09/28/23	5.300	50,000			
	CP	CR AG NY		09/28/23	5.300	50,000			
	CP	MUFG BK		09/29/23	5.260	50,000			
	CP	MUFG BK		09/29/23	5.260	50,000			
	CP	MICROSOFT		03/01/24	5.360	50,000			
	CP	MICROSOFT		03/01/24	5.360	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	DN	FFCB		03/29/24	5.230	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		03/14/24	5.285	50,000			
	TR	BILL		03/14/24	5.285	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	TR	BILL		03/14/24	5.293	50,000			
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000			
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000			
	YCD	TORONTO	5.700	02/26/24	5.700	50,000			
	YCD	TORONTO	5.700	02/26/24	5.700	50,000			
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000			
	YCD	LLOYDS	5.790	03/27/24	5.790	50,000			
09/21/23	**REDEMPTIONS**								
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338
	TR	BILL		09/21/23	5.250	50,000	20	145,833.33	5.338

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/21/23	**REDEMPTIONS (Continued)**								
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.240	50,000	28	203,777.78	5.335
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.243	50,000	28	203,875.00	5.337
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.245	50,000	28	203,972.22	5.340
	TR	BILL		09/21/23	5.235	50,000	29	210,854.17	5.330
	TR	BILL		09/21/23	5.235	50,000	29	210,854.17	5.330
	TR	BILL		09/21/23	5.242	50,000	29	211,136.11	5.337
	TR	BILL		09/21/23	5.242	50,000	29	211,136.11	5.337
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.245	50,000	35	254,965.28	5.345
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	36	262,500.00	5.351
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.250	50,000	37	269,791.67	5.352
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.255	50,000	37	270,048.61	5.357
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.258	50,000	38	277,505.56	5.361
	TR	BILL		09/21/23	5.028	50,000	99	691,350.00	5.169
	TR	BILL		09/21/23	5.028	50,000	99	691,350.00	5.169
	TR	BILL		09/21/23	5.031	50,000	99	691,762.50	5.172
	TR	BILL		09/21/23	5.031	50,000	99	691,762.50	5.172
	TR	BILL		09/21/23	4.622	50,000	182	1,168,338.89	4.798
	TR	BILL		09/21/23	4.622	50,000	182	1,168,338.89	4.798
	TR	BILL		09/21/23	4.625	50,000	182	1,169,097.22	4.802
	TR	BILL		09/21/23	4.625	50,000	182	1,169,097.22	4.802

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/21/23	**PURCHASES**								
	CD	BMO BANK	5.620	01/24/24	5.620	50,000			
	CD	BMO BANK	5.620	01/24/24	5.620	50,000			
	CP	APPLE		10/10/23	5.270	50,000			
	CP	MUFG BK		12/27/23	5.560	50,000			
	CP	MUFG BK		12/27/23	5.560	50,000			
	CP	CGMI		03/25/24	5.620	50,000			
	CP	CGMI		03/25/24	5.620	50,000			
	DN	FNMA		03/01/24	5.225	50,000			
	DN	FNMA		03/01/24	5.225	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FNMA		03/27/24	5.225	50,000			
	DN	FHLMC		03/29/24	5.150	50,000			
	DN	FHLMC		03/29/24	5.150	50,000			
	DN	FFCB		07/01/24	5.240	50,000			
	DN	FFCB		07/01/24	5.240	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	TR	NOTE	5.000	08/31/25	5.062	50,000			
	YCD	BNP	5.760	03/25/24	5.760	500,000			
	YCD	BNP	5.760	03/25/24	5.760	500,000			
09/22/23	**REDEMPTIONS**								
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000	39	288,708.33	5.404
	CD	BMO HARRIS	5.330	09/22/23	5.330	50,000	39	288,708.33	5.404
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	RABO NY		09/22/23	5.290	50,000	21	154,291.67	5.380
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	BNP NY		09/22/23	5.320	50,000	21	155,166.67	5.411
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	APPLE		09/22/23	5.260	50,000	38	277,611.11	5.363
	CP	MUFG BK		09/22/23	5.370	50,000	39	290,875.00	5.476
	CP	MUFG BK		09/22/23	5.370	50,000	39	290,875.00	5.476
	CP	CR AG NY		09/22/23	5.300	50,000	42	309,166.67	5.407
	CP	CR AG NY		09/22/23	5.300	50,000	42	309,166.67	5.407
	DEB	FFCB	0.220	09/22/23	0.252	40,000	913	251,755.56	0.252
	DN	FNMA		09/22/23	5.190	50,000	22	158,583.33	5.279
	DN	FNMA		09/22/23	5.190	50,000	22	158,583.33	5.279
	DN	FHLB		09/22/23	5.240	50,000	24	174,666.67	5.331
	DN	FHLB		09/22/23	5.240	50,000	24	174,666.67	5.331

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/22/23	**REDEMPTIONS (Continued)**								
	DN	FNMA		09/22/23	5.190	50,000	25	180,208.33	5.281
	DN	FNMA		09/22/23	5.190	50,000	25	180,208.33	5.281
	DN	FNMA		09/22/23	5.185	50,000	30	216,041.67	5.280
	DN	FNMA		09/22/23	5.185	50,000	30	216,041.67	5.280
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.180	50,000	36	259,000.00	5.279
	DN	FNMA		09/22/23	5.175	50,000	37	265,937.50	5.275
	DN	FNMA		09/22/23	5.175	50,000	37	265,937.50	5.275
	DN	FNMA		09/22/23	5.170	50,000	38	272,861.11	5.271
	DN	FNMA		09/22/23	5.170	50,000	38	272,861.11	5.271
	DN	FHLMC		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FNMA		09/22/23	5.175	50,000	38	273,125.00	5.276
	DN	FNMA		09/22/23	5.175	50,000	38	273,125.00	5.276
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000	35	259,097.22	5.404
	YCD	SUMI TRUST	5.330	09/22/23	5.330	50,000	35	259,097.22	5.404
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000	38	279,194.44	5.363
	YCD	SWEDBANK	5.290	09/22/23	5.290	50,000	38	279,194.44	5.363
09/22/23	**PURCHASES**								
	CP	CAFCO		01/29/24	5.510	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	TR	BILL		12/26/23	5.300	50,000			
	YCD	DNB	5.300	10/30/23	5.300	50,000			
	YCD	DNB	5.300	10/30/23	5.300	50,000			
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000			
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000			
09/25/23	**REDEMPTIONS**								
	CD	US BANK	5.200	09/25/23	5.200	50,000	33	238,333.33	5.272
	CD	US BANK	5.200	09/25/23	5.200	50,000	33	238,333.33	5.272
	CD	US BANK	5.150	09/25/23	5.150	50,000	166	1,187,361.11	5.222
	CD	US BANK	5.150	09/25/23	5.150	50,000	166	1,187,361.11	5.222
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000	171	1,218,375.00	5.201
	CD	BMO HARRIS	5.130	09/25/23	5.130	50,000	171	1,218,375.00	5.201
	CP	SOC GEN NY		09/25/23	5.300	50,000	24	176,666.67	5.393
	CP	SOC GEN NY		09/25/23	5.300	50,000	24	176,666.67	5.393
	CP	WALMART		09/25/23	5.250	50,000	25	182,291.67	5.342
	CP	WALMART		09/25/23	5.250	50,000	25	182,291.67	5.342

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/25/23	**REDEMPTIONS (Continued)**								
	CP	CHARIOT		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	CHARIOT		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	GTA		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	GTA		09/25/23	5.330	50,000	32	236,888.89	5.430
	CP	DEERE CAP		09/25/23	5.250	50,000	76	554,166.67	5.383
	CP	METLIFE STF		09/25/23	5.220	50,000	91	659,750.00	5.363
	CP	METLIFE STF		09/25/23	5.220	50,000	91	659,750.00	5.363
	CP	GOTHAM		09/25/23	5.400	50,000	97	727,500.00	5.556
	CP	GOTHAM		09/25/23	5.400	50,000	97	727,500.00	5.556
	CP	PEPSICO		09/25/23	5.120	50,000	111	789,333.33	5.274
	CP	PEPSICO		09/25/23	5.120	50,000	116	824,888.89	5.278
	CP	OLD LINE		09/25/23	5.390	50,000	117	875,875.00	5.562
	CP	OLD LINE		09/25/23	5.390	50,000	117	875,875.00	5.562
	CP	CRC		09/25/23	5.330	50,000	124	917,944.44	5.505
	CP	CRC		09/25/23	5.330	50,000	124	917,944.44	5.505
	CP	SHEFFIELD		09/25/23	5.270	50,000	139	1,017,402.78	5.454
	CP	SHEFFIELD		09/25/23	5.270	50,000	139	1,017,402.78	5.454
	CP	BOFA		09/25/23	5.250	50,000	165	1,203,125.00	5.454
	CP	BOFA		09/25/23	5.250	50,000	165	1,203,125.00	5.454
	CP	RABO NY		09/25/23	5.050	50,000	173	1,213,402.78	5.247
	CP	RABO NY		09/25/23	5.050	50,000	173	1,213,402.78	5.247
	CP	SCOTIA NY		09/25/23	5.070	50,000	186	1,309,750.00	5.279
	CP	SCOTIA NY		09/25/23	5.070	50,000	186	1,309,750.00	5.279
	DEB	IFC	0.260	09/25/23	0.260	50,000	761	270,833.33	0.260
	DEB	IFC	0.260	09/25/23	0.260	50,000	761	270,833.33	0.260
	DN	FFCB		09/25/23	5.200	50,000	25	180,555.56	5.291
	DN	FFCB		09/25/23	5.200	50,000	25	180,555.56	5.291
	DN	IADB		09/25/23	5.280	50,000	26	190,666.67	5.374
	DN	FHLMC		09/25/23	5.195	50,000	28	202,027.78	5.289
	DN	FHLMC		09/25/23	5.195	50,000	28	202,027.78	5.289
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLMC		09/25/23	5.180	50,000	32	230,222.22	5.276
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/25/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLMC		09/25/23	5.180	50,000	33	237,416.67	5.277
	DN	FHLB		09/25/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLB		09/25/23	5.250	50,000	33	240,625.00	5.349
	DN	FHLMC		09/25/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/25/23	5.175	50,000	38	273,125.00	5.276
	DN	FHLMC		09/25/23	5.175	50,000	39	280,312.50	5.276
	DN	FHLMC		09/25/23	5.175	50,000	39	280,312.50	5.276

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/25/23	**REDEMPTIONS (Continued)**								
	DN	FHLMC		09/25/23	5.175	50,000	40	287,500.00	5.277
	DN	FHLMC		09/25/23	5.175	50,000	40	287,500.00	5.277
	DN	FHLMC		09/25/23	5.175	50,000	41	294,687.50	5.278
	DN	FHLMC		09/25/23	5.175	50,000	41	294,687.50	5.278
	DN	FHLB		09/25/23	5.220	50,000	47	340,750.00	5.329
	DN	FHLB		09/25/23	5.220	50,000	47	340,750.00	5.329
	DN	FHLMC		09/25/23	5.110	50,000	69	489,708.33	5.232
	DN	FHLMC		09/25/23	5.110	50,000	69	489,708.33	5.232
	DN	FHLB		09/25/23	5.055	50,000	91	638,895.83	5.192
	DN	FHLB		09/25/23	5.055	50,000	91	638,895.83	5.192
	DN	FHLB		09/25/23	4.970	50,000	147	1,014,708.33	5.143
	DN	FHLB		09/25/23	4.970	50,000	147	1,014,708.33	5.143
	DN	IFC		09/25/23	4.780	50,000	152	1,009,111.11	4.946
	DN	IFC		09/25/23	4.780	50,000	152	1,009,111.11	4.946
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	FFCB		09/25/23	4.840	50,000	159	1,068,833.33	5.014
	DN	IBRD		09/25/23	4.900	50,000	160	1,088,888.89	5.079
	DN	IBRD		09/25/23	4.900	50,000	160	1,088,888.89	5.079
	DN	FHLMC		09/25/23	4.795	50,000	161	1,072,215.28	4.968
	DN	FHLMC		09/25/23	4.795	50,000	161	1,072,215.28	4.968
	DN	IBRD		09/25/23	4.650	50,000	166	1,072,083.33	4.818
	DN	IBRD		09/25/23	4.650	50,000	166	1,072,083.33	4.818
	DN	FHLB		09/25/23	4.745	50,000	168	1,107,166.67	4.920
	DN	FHLB		09/25/23	4.745	50,000	168	1,107,166.67	4.920
	DN	FHLB		09/25/23	5.010	50,000	202	1,405,583.33	5.227
	DN	FHLB		09/25/23	5.010	50,000	202	1,405,583.33	5.227
	DN	FHLB		09/25/23	4.940	50,000	213	1,461,416.67	5.159
	DN	FHLB		09/25/23	4.940	50,000	213	1,461,416.67	5.159
	DN	FHLB		09/25/23	4.840	50,000	221	1,485,611.11	5.057
	DN	FHLB		09/25/23	4.840	50,000	221	1,485,611.11	5.057
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000	7	51,722.22	5.394
	YCD	MONTREAL	5.320	09/25/23	5.320	50,000	7	51,722.22	5.394
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000	33	242,000.00	5.353
	YCD	SWEDBANK	5.280	09/25/23	5.280	50,000	33	242,000.00	5.353
	YCD	KBC	5.310	09/25/23	5.310	50,000	33	243,375.00	5.384
	YCD	KBC	5.310	09/25/23	5.310	50,000	33	243,375.00	5.384
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000	39	288,708.33	5.404
	YCD	SUMI TRUST	5.330	09/25/23	5.330	50,000	39	288,708.33	5.404
	YCD	DNB	5.300	09/25/23	5.300	50,000	40	294,444.44	5.374
	YCD	DNB	5.300	09/25/23	5.300	50,000	40	294,444.44	5.374
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000	91	691,347.22	5.546
	YCD	CR AG CIB	5.470	09/25/23	5.470	50,000	91	691,347.22	5.546
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000	105	813,750.00	5.658
	YCD	MUFG BK	5.580	09/25/23	5.580	50,000	105	813,750.00	5.658

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/25/23	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000	108	834,000.00	5.637
	YCD	NORINCHUK	5.560	09/25/23	5.560	50,000	108	834,000.00	5.637
	YCD	CIBC	5.230	09/25/23	5.230	50,000	186	1,351,083.33	5.303
	YCD	CIBC	5.230	09/25/23	5.230	50,000	186	1,351,083.33	5.303
	YCD	FORTIS	5.260	09/25/23	5.260	50,000	187	1,366,138.89	5.333
	YCD	FORTIS	5.260	09/25/23	5.260	50,000	187	1,366,138.89	5.333
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000	200	1,491,666.67	5.445
	YCD	SE BANKEN	5.370	09/25/23	5.370	50,000	200	1,491,666.67	5.445
	YCD	BNP	5.480	09/25/23	5.480	50,000	200	1,522,222.22	5.556
	YCD	BNP	5.480	09/25/23	5.480	50,000	200	1,522,222.22	5.556
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000	200	1,533,333.33	5.597
	YCD	NATIXIS	5.520	09/25/23	5.520	50,000	200	1,533,333.33	5.597
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000	202	1,456,083.33	5.262
	YCD	NORDEA ABP	5.190	09/25/23	5.190	50,000	202	1,456,083.33	5.262
09/25/23	**PURCHASES**								
	CP	APPLE		10/27/23	5.280	50,000			
	CP	SCOTIA NY		03/25/24	5.580	50,000			
	CP	SCOTIA NY		03/25/24	5.580	50,000			
	CP	METLIFE STF		03/29/24	5.480	50,000			
	CP	METLIFE STF		03/29/24	5.480	50,000			
	CP	CGMI		04/26/24	5.640	50,000			
	CP	CGMI		04/26/24	5.640	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	DN	IBRD		01/29/24	5.270	50,000			
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000			
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000			
09/26/23	**REDEMPTIONS**								
	TR	BILL		09/26/23	5.250	50,000	33	240,625.00	5.349
	TR	BILL		09/26/23	5.250	50,000	33	240,625.00	5.349
09/26/23	**PURCHASES**								
	CD	BOFA	5.910	06/03/24	5.910	50,000			
	CD	BOFA	5.910	06/03/24	5.910	50,000			
	CP	MIZUHO NY		12/01/23	5.380	50,000			
	CP	MIZUHO NY		12/01/23	5.380	50,000			
	CP	MICROSOFT		01/29/24	5.350	50,000			
	CP	TOYOTA		03/25/24	5.550	50,000			
	CP	TOYOTA		03/25/24	5.550	50,000			
	CP	CGMI		06/03/24	5.660	50,000			
	CP	CGMI		06/03/24	5.660	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/26/23	**PURCAHSES (Continued)**								
	DN	IBRD		03/01/24	5.200	50,000			
	DN	IBRD		03/01/24	5.200	50,000			
	DN	FHLB		03/25/24	5.285	50,000			
	DN	IBRD		05/29/24	5.300	50,000			
	DN	IBRD		05/29/24	5.300	50,000			
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000			
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000			
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000			
	YCD	RB CANADA	5.890	07/29/24	5.890	50,000			
09/27/23	**REDEMPTIONS**								
	CP	BNP NY		09/27/23	5.310	50,000	8	59,000.00	5.390
	CP	UNITEDHEALTH		09/27/23	5.280	50,000	16	117,333.33	5.366
	CP	UNITEDHEALTH		09/27/23	5.280	50,000	16	117,333.33	5.366
	CP	COCA COLA		09/27/23	5.170	50,000	91	653,430.56	5.311
	CP	COCA COLA		09/27/23	5.170	50,000	92	660,611.11	5.312
	CP	COCA COLA		09/27/23	5.170	50,000	92	660,611.11	5.312
	CP	SCOTIA NY		09/27/23	5.420	50,000	125	940,972.22	5.601
	CP	SCOTIA NY		09/27/23	5.420	50,000	125	940,972.22	5.601
	CP	TOYOTA		09/27/23	5.190	50,000	149	1,074,041.67	5.378
	CP	TOYOTA		09/27/23	5.190	50,000	149	1,074,041.67	5.378
	DEB	IBRD	3.000	09/27/23	4.780	50,000	310	2,018,400.00	4.825
	DEB	IBRD	3.000	09/27/23	4.780	50,000	310	2,018,400.00	4.825
	DN	FNMA		09/27/23	5.190	50,000	20	144,166.67	5.277
	DN	FNMA		09/27/23	5.190	50,000	20	144,166.67	5.277
	DN	FFCB		09/27/23	5.200	50,000	28	202,222.22	5.294
	DN	FFCB		09/27/23	5.200	50,000	28	202,222.22	5.294
	DN	FHLMC		09/27/23	5.200	50,000	29	209,444.44	5.294
	DN	FHLMC		09/27/23	5.200	50,000	29	209,444.44	5.294
	DN	FHLB		09/27/23	5.220	50,000	34	246,500.00	5.319
	DN	FHLB		09/27/23	5.220	50,000	34	246,500.00	5.319
	DN	FNMA		09/27/23	5.180	50,000	40	287,777.78	5.282
	DN	FNMA		09/27/23	5.180	50,000	40	287,777.78	5.282
	DN	FNMA		09/27/23	5.145	50,000	70	500,208.33	5.269
	DN	FNMA		09/27/23	5.145	50,000	70	500,208.33	5.269
	DN	FNMA		09/27/23	5.065	50,000	83	583,881.94	5.196
	DN	FNMA		09/27/23	5.065	50,000	83	583,881.94	5.196
	DN	FHLB		09/27/23	5.065	50,000	97	682,368.06	5.206
	DN	FHLB		09/27/23	5.065	50,000	97	682,368.06	5.206
	DN	FHLMC		09/27/23	4.995	50,000	104	721,500.00	5.139
	DN	FHLMC		09/27/23	4.995	50,000	104	721,500.00	5.139
	DN	FHLMC		09/27/23	5.005	50,000	105	729,895.83	5.150
	DN	FHLMC		09/27/23	5.005	50,000	105	729,895.83	5.150
	DN	FHLB		09/27/23	5.165	50,000	117	839,312.50	5.326
	DN	FHLB		09/27/23	5.165	50,000	117	839,312.50	5.326

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/27/23	**REDEMPTIONS (Continued)**								
	DN	IBRD		09/27/23	4.950	50,000	134	921,250.00	5.113
	DN	IBRD		09/27/23	4.950	50,000	134	921,250.00	5.113
	DN	IBRD		09/27/23	4.950	50,000	149	1,024,375.00	5.124
	DN	IBRD		09/27/23	4.950	50,000	149	1,024,375.00	5.124
	DN	FHLB		09/27/23	4.945	50,000	152	1,043,944.44	5.121
	DN	FHLB		09/27/23	4.945	50,000	152	1,043,944.44	5.121
	DN	FHLB		09/27/23	4.825	50,000	161	1,078,923.61	5.000
	DN	FHLB		09/27/23	4.825	50,000	161	1,078,923.61	5.000
	DN	IBRD		09/27/23	4.900	50,000	162	1,102,500.00	5.080
	DN	IBRD		09/27/23	4.900	50,000	162	1,102,500.00	5.080
	DN	FHLB		09/27/23	4.760	50,000	163	1,077,611.11	4.932
	DN	FHLB		09/27/23	4.760	50,000	163	1,077,611.11	4.932
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	IFC		09/27/23	4.730	50,000	166	1,090,527.78	4.903
	DN	FHLMC		09/27/23	4.690	50,000	167	1,087,819.44	4.861
	DN	FHLMC		09/27/23	4.690	50,000	167	1,087,819.44	4.861
	DN	FHLB		09/27/23	4.750	50,000	169	1,114,930.56	4.926
	DN	FHLB		09/27/23	4.750	50,000	169	1,114,930.56	4.926
	DN	FNMA		09/27/23	4.955	50,000	204	1,403,916.67	5.169
	DN	FNMA		09/27/23	4.955	50,000	204	1,403,916.67	5.169
	DN	FNMA		09/27/23	4.890	50,000	215	1,460,208.33	5.107
	DN	FNMA		09/27/23	4.890	50,000	215	1,460,208.33	5.107
	DN	FFCB		09/27/23	4.850	50,000	216	1,455,000.00	5.065
	DN	FFCB		09/27/23	4.850	50,000	216	1,455,000.00	5.065
	YCD	DNB	5.290	09/27/23	5.290	50,000	20	146,944.44	5.363
	YCD	DNB	5.290	09/27/23	5.290	50,000	20	146,944.44	5.363
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000	20	148,333.33	5.414
	YCD	MONTREAL	5.340	09/27/23	5.340	50,000	20	148,333.33	5.414
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	CR AG CIB	5.320	09/27/23	5.320	50,000	40	295,555.56	5.394
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000	40	297,777.78	5.434
	YCD	MUFG BK	5.360	09/27/23	5.360	50,000	40	297,777.78	5.434
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000	48	352,666.67	5.363
	YCD	SWEDBANK	5.290	09/27/23	5.290	50,000	48	352,666.67	5.363
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000	99	730,125.00	5.384
	YCD	SVENSKA	5.310	09/27/23	5.310	50,000	99	730,125.00	5.384
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000	149	1,125,777.78	5.516
	YCD	SOC GEN	5.440	09/27/23	5.440	50,000	149	1,125,777.78	5.516
09/27/23	**PURCHASES**								
	CP	MUFG BK		10/06/23	5.260	50,000			
	CP	MUFG BK		10/06/23	5.260	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/27/23	**PURCHASES (Continued)**								
	TR	BILL		03/14/24	5.300	50,000			
	TR	BILL		03/14/24	5.300	50,000			
	TR	BILL		03/14/24	5.300	50,000			
09/28/23	**REDEMPTIONS**								
	CP	CR AG NY		09/28/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		09/28/23	5.300	50,000	8	58,888.89	5.380
	DN	FHLB		09/28/23	4.945	50,000	133	913,451.39	5.107
	DN	FHLB		09/28/23	4.945	50,000	133	913,451.39	5.107
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	5.265	50,000	43	314,437.50	5.372
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.700	50,000	153	998,750.00	4.862
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.835	50,000	163	1,094,590.28	5.012
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.840	50,000	163	1,095,722.22	5.017
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
	TR	BILL		09/28/23	4.680	50,000	182	1,183,000.00	4.860
09/28/23	**PURCHASES**								
	CP	LIBERTY		10/30/23	5.340	50,000			
	CP	LIBERTY		10/30/23	5.340	50,000			
	CP	DEERE CAP		12/04/23	5.330	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	YCD	DNB	5.280	10/10/23	5.280	50,000			
	YCD	DNB	5.280	10/10/23	5.280	50,000			
	YCD	SUMI TRUST	5.330	11/01/23	5.330	50,000			
	YCD	SUMI TRUST	5.330	11/01/23	5.330	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/29/23	**REDEMPTIONS**								
	CD	WELLS FGO	5.000	09/29/23	5.000	50,000	164	1,138,888.89	5.069
	CD	WELLS FGO	5.000	09/29/23	5.000	50,000	164	1,138,888.89	5.069
	CD	BOFA	5.500	09/29/23	5.500	50,000	204	1,558,333.33	5.576
	CD	BOFA	5.500	09/29/23	5.500	50,000	204	1,558,333.33	5.576
	CP	MUFG BK		09/29/23	5.260	50,000	9	65,750.00	5.340
	CP	MUFG BK		09/29/23	5.260	50,000	9	65,750.00	5.340
	CP	CHARIOT		09/29/23	5.380	50,000	32	239,111.11	5.481
	CP	CHARIOT		09/29/23	5.380	50,000	32	239,111.11	5.481
	CP	GTA		09/29/23	5.350	50,000	43	319,513.89	5.459
	CP	GTA		09/29/23	5.350	50,000	43	319,513.89	5.459
	CP	SUMI TRUST		09/29/23	5.410	50,000	88	661,222.22	5.559
	CP	SUMI TRUST		09/29/23	5.410	50,000	88	661,222.22	5.559
	CP	MIZUHO NY		09/29/23	5.420	50,000	122	918,388.89	5.598
	CP	MIZUHO NY		09/29/23	5.420	50,000	122	918,388.89	5.598
	CP	LIBERTY		09/29/23	5.290	50,000	164	1,204,944.44	5.496
	CP	RBC NY		09/29/23	5.190	50,000	170	1,225,416.67	5.394
	CP	RBC NY		09/29/23	5.190	50,000	170	1,225,416.67	5.394
	CP	NATIXIS NY		09/29/23	5.220	50,000	206	1,493,500.00	5.455
	CP	NATIXIS NY		09/29/23	5.220	50,000	206	1,493,500.00	5.455
	DN	FNMA		09/29/23	5.195	50,000	21	151,520.83	5.283
	DN	FHLMC		09/29/23	5.200	50,000	31	223,888.89	5.296
	DN	FHLMC		09/29/23	5.200	50,000	31	223,888.89	5.296
	DN	FHLB		09/29/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLB		09/29/23	5.250	50,000	32	233,333.33	5.348
	DN	FHLMC		09/29/23	5.185	50,000	36	259,250.00	5.284
	DN	FHLMC		09/29/23	5.185	50,000	36	259,250.00	5.284
	DN	FHLB		09/29/23	5.110	50,000	80	567,777.78	5.240
	DN	FHLB		09/29/23	5.110	50,000	80	567,777.78	5.240
	DN	FNMA		09/29/23	5.115	50,000	80	568,333.33	5.246
	DN	FNMA		09/29/23	5.115	50,000	80	568,333.33	5.246
	DN	FHLB		09/29/23	5.065	50,000	99	696,437.50	5.208
	DN	FHLB		09/29/23	5.065	50,000	99	696,437.50	5.208
	DN	FNMA		09/29/23	5.010	50,000	115	800,208.33	5.162
	DN	FNMA		09/29/23	5.010	50,000	115	800,208.33	5.162
	DN	IBRD		09/29/23	5.050	50,000	136	953,888.89	5.220
	DN	IBRD		09/29/23	5.050	50,000	136	953,888.89	5.220
	DN	IBRD		09/29/23	4.950	50,000	143	983,125.00	5.119
	DN	IBRD		09/29/23	4.950	50,000	143	983,125.00	5.119
	DN	IBRD		09/29/23	4.955	50,000	151	1,039,173.61	5.130
	DN	IBRD		09/29/23	4.955	50,000	151	1,039,173.61	5.130
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	FHLB		09/29/23	4.920	50,000	156	1,066,000.00	5.097
	DN	IFC		09/29/23	4.650	50,000	163	1,052,708.33	4.816
	DN	IFC		09/29/23	4.65	50,000	163	1,052,708.33	4.816
	DN	FHLB		09/29/23	4.760	50,000	165	1,090,833.33	4.934
	DN	FHLB		09/29/23	4.760	50,000	165	1,090,833.33	4.934

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/29/23	**REDEMPTIONS (Continued)**								
	DN	FHLB		09/29/23	4.720	50,000	168	1,101,333.33	4.893
	DN	FHLB		09/29/23	4.720	50,000	168	1,101,333.33	4.893
	DN	FHLB		09/29/23	4.675	50,000	169	1,097,326.39	4.846
	DN	FHLB		09/29/23	4.675	50,000	169	1,097,326.39	4.846
	DN	FHLMC		09/29/23	4.745	50,000	169	113,756.94	4.921
	DN	FHLMC		09/29/23	4.745	50,000	169	113,756.94	4.921
	DN	FHLB		09/29/23	4.750	50,000	171	1,128,125.00	4.927
	DN	FHLB		09/29/23	4.750	50,000	171	1,128,125.00	4.927
	DN	IBRD		09/29/23	4.500	50,000	186	1,162,500.00	4.671
	DN	IBRD		09/29/23	4.500	50,000	186	1,162,500.00	4.671
	DN	FNMA		09/29/23	5.085	50,000	204	1,440,750.00	5.309
	DN	FNMA		09/29/23	5.085	50,000	204	1,440,750.00	5.309
	YCD	KBC	5.260	09/29/23	5.260	50,000	84	613,666.67	5.333
	YCD	KBC	5.260	09/29/23	5.260	50,000	84	613,666.67	5.333
	YCD	CIC	5.360	09/29/23	5.360	50,000	93	692,333.33	5.434
	YCD	CIC	5.360	09/29/23	5.360	50,000	93	692,333.33	5.434
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000	95	727,013.89	5.587
	YCD	MUFG BK	5.510	09/29/23	5.510	50,000	95	727,013.89	5.587
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000	101	777,138.89	5.617
	YCD	BARCLAYS	5.540	09/29/23	5.540	50,000	101	777,138.89	5.617
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000	137	997,055.56	5.313
	YCD	MONTREAL	5.240	09/29/23	5.240	50,000	137	997,055.56	5.313
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000	172	1,242,222.22	5.272
	YCD	SCOTIA	5.200	09/29/23	5.200	50,000	172	1,242,222.22	5.272
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000	179	1,337,527.78	5.455
	YCD	LLOYDS	5.380	09/29/23	5.380	50,000	179	1,337,527.78	5.455
	YCD	TORONTO	5.260	09/29/23	5.260	50,000	185	1,351,527.78	5.333
	YCD	TORONTO	5.260	09/29/23	5.260	50,000	185	1,351,527.78	5.333
09/29/23	**PURCHASES**								
	CD	BOFA	5.900	07/01/24	5.900	50,000			
	CD	BOFA	5.900	07/01/24	5.900	50,000			
	DN	IBRD		01/26/24	5.270	50,000			
	DN	IBRD		01/26/24	5.270	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	DN	FHLB		03/25/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/01/24	5.280	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	TR	BILL		02/29/24	5.300	50,000			
	YCD	TORONTO	5.730	03/01/24	5.730	50,000			
	YCD	TORONTO	5.730	03/01/24	5.730	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/30/23	REDEMPTIONS								
	TR	NOTE	2.875	09/30/23	5.022	50,000	219	487,873.45	5.023
	TR	NOTE	2.875	09/30/23	5.022	50,000	219	487,873.45	5.023
	TR	NOTE	2.875	09/30/23	5.022	50,000	219	487,873.45	5.023
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	2.875	09/30/23	5.028	50,000	219	1,489,826.58	5.029
	TR	NOTE	0.250	09/30/23	0.462	50,000	702	443,509.61	0.463
	TR	NOTE	0.250	09/30/23	0.462	50,000	702	443,509.61	0.463
	TR	NOTE	0.250	09/30/23	0.462	50,000	702	443,509.61	0.463
	TR	NOTE	0.250	09/30/23	0.457	50,000	708	441,663.80	0.457
	TR	NOTE	0.250	09/30/23	0.457	50,000	708	441,663.80	0.457
	TR	NOTE	0.250	09/30/23	0.412	50,000	709	399,038.46	0.412
	TR	NOTE	0.250	09/30/23	0.412	50,000	709	399,038.46	0.412
	TR	NOTE	0.250	09/30/23	0.412	50,000	709	399,038.46	0.412
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.358	50,000	716	350,661.06	0.358
	TR	NOTE	0.250	09/30/23	0.338	50,000	718	331,816.62	0.338
	TR	NOTE	0.250	09/30/23	0.338	50,000	718	331,816.62	0.338
	TR	NOTE	0.250	09/30/23	0.338	50,000	718	331,816.62	0.338
	TR	NOTE	0.250	09/30/23	0.338	50,000	718	331,816.62	0.338
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.288	50,000	723	284,705.52	0.288
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.303	50,000	723	300,330.52	0.304
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/30/23	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.291	50,000	730	291,015.62	0.291
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293
	TR	NOTE	0.250	09/30/23	0.293	50,000	730	292,968.75	0.293

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB CL	Callable Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
SBA FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security “SWAP” transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	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
New Omni Bank, N.A.	09/15/23	5.300	30,000,000.00	03/15/24
BREA				
American First Credit Union	09/06/23	5.320	27,000,000.00	03/06/24
American First Credit Union	09/22/23	5.350	23,000,000.00	03/22/24
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	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
Cathay Bank	09/14/23	5.340	25,000,000.00	03/14/24
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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
IRVINE (Continued)				
Commercial Bank of California	04/06/23	4.660	1,000,000.00	10/05/23
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
First Foundation Bank	09/06/23	5.380	22,000,000.00	12/06/23
First Foundation Bank	09/07/23	5.380	50,000,000.00	12/07/23
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
Pacific Premier Bank	09/22/23	5.340	50,000,000.00	03/22/24
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	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
Commonwealth Business Bank	09/07/23	5.310	12,000,000.00	03/07/24
CTBC Bank Corp. (USA)	08/18/23	5.320	60,000,000.00	02/16/24
CTBC Bank Corp. (USA)	09/15/23	5.350	40,000,000.00	03/15/24
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
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)	09/13/23	5.320	20,000,000.00	03/13/24
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	09/13/23	5.300	125,000,000.00	03/13/24
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)	09/13/23	5.340	30,000,000.00	03/13/24
State Bank of India (California)	04/26/23	4.870	15,000,000.00	10/25/23

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND				
Beneficial State Bank	09/08/23	5.390	1,000,000.00	12/08/23
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
California Bank of Commerce	09/01/23	5.370	10,000,000.00	12/01/23
California Bank of Commerce	09/14/23	5.340	5,000,000.00	03/14/24
Community Bank of the Bay	09/07/23	5.330	30,000,000.00	12/07/23
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.	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
American Plus Bank, N.A.	09/15/23	5.300	5,000,000.00	03/15/24
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	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
Wescom Central Credit Union	09/08/23	5.390	20,000,000.00	12/08/23
Wescom Central Credit Union	09/13/23	5.370	50,000,000.00	12/13/23
PORTERVILLE				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
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	04/06/23	4.670	20,000,000.00	10/05/23
Provident Credit Union	05/04/23	4.870	50,000,000.00	11/02/23
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
Provident Credit Union	09/01/23	5.350	20,000,000.00	03/01/24
Provident Credit Union	09/06/23	5.320	20,000,000.00	03/06/24
Provident Credit Union	09/14/23	5.350	40,000,000.00	03/14/24
Provident Credit Union	09/15/23	5.350	20,000,000.00	03/15/24
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	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
Five Star Bank	09/14/23	5.320	50,000,000.00	03/14/24
SACRAMENTO				
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
Golden 1 Credit Union	09/06/23	5.330	75,000,000.00	03/06/24
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	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
Axos Bank	09/13/23	5.320	100,000,000.00	03/13/24
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	06/23/23	5.220	10,000,000.00	12/15/23
Bank of San Francisco	09/08/23	5.360	10,000,000.00	03/08/24
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 DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY 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.	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
Banc of California, N.A.	09/01/23	5.350	25,000,000.00	03/01/24
SANTA ROSA				
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
Poppy Bank	09/08/23	5.370	23,000,000.00	03/08/24
SUN VALLEY				
Mission Valley Bank	08/02/23	5.280	10,000,000.00	11/01/23
VACAVILLE				
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
Travis Credit Union	09/08/23	5.370	100,000,000.00	03/08/24
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 SEPTEMBER 2023			**5,243,000,000.00**	

BANK DEMAND DEPOSITS
SEPTEMBER 2023
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	INTEREST BEARING BANK BALANCES	WARRANTS OUTSTANDING
1	$ 816,102	$ 1,000,001	$ 1,916,412
2	900,184	1,000,001	1,916,412
3	1,002,720	1,000,001	1,916,412
4	1,022,124	1,000,001	1,916,412
5	1,022,124	950,001	1,631,114
6	1,022,124	1,130,001	1,381,935
7	912,019	1,050,001	179,316
8	962,172	1,060,001	713,953
9	985,323	1,060,001	713,953
10	902,180	1,060,001	713,953
11	1,005,124	1,150,001	763,383
12	1,005,124	1,135,001	156,971
13	1,005,124	1,100,001	141,413
14	895,276	1,160,001	875,199
15	987,717	1,105,001	705,826
16	983,074	1,105,001	705,946
17	951,428	1,105,001	705,946
18	915,242	1,200,001	453,172
19	915,242	1,145,001	13,409
20	915,242	1,005,000	3,402,068
21	864,429	1,135,000	2,550,609
22	1,093,589	1,075,000	3,176,257
23	1,017,485	1,075,000	3,176,257
24	969,209	1,075,000	3,176,257
25	909,285	1,115,000	890,112
26	909,285	1,185,000	778,746
27	909,285	1,175,000	966,108
28	1,003,545	1,175,000	1,318,622
29	954,585	1,175,000	1,071,710
30	967,607	1,175,000	1,072,250
AVERAGE DOLLAR DAYS	$957,466 a/	$1,060,645 b/	

a/ The prescribed bank balance for September was $267,889. This consisted of $168,964 in compensating balances for services, balances for uncollected funds of $99,783 and a deduction of $858 for September 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

1891

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on September 20, 2023, has determined and designated the amount of money available for deposit and investment as of September 8, 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 $ 169,000,000

   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)	9/18/2023	9/22/2023	$ 1,059,300,000	$ (10,118,300,000)	$ 5,203,000,000	$ (4,915,300,000)
(2)	9/25/2023	9/29/2023	$ (6,639,000,000)	$ (16,757,300,000)	$ 5,203,000,000	$ (11,554,300,000)
(3)	10/2/2023	10/6/2023	$ (7,294,400,000)	$ (24,051,700,000)	$ 5,203,000,000	$ (18,848,700,000)
(4)	10/9/2023	10/13/2023	$ 3,883,600,000	$ (20,168,100,000)	$ 5,203,000,000	$ (14,965,100,000)
(5)	10/16/2023	10/20/2023	$ 17,364,800,000	$ (2,803,300,000)	$ 5,203,000,000	$ 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 $ 169,000,000.

Dated: September 20, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

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

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
11/01/23	THUNDER BAY FUNDING, LLC	1128102237	THUNDER BAY FDG 01/30/24	5.480	01/30/24	5.48	$50,000,000.00	$49,315,000.00	$0.00
11/01/23	FEDERAL HOME LOAN BANKS	1128759691	FHLBANKS D NOTE 01/31/24	5.329	01/31/24	5.33	$50,000,000.00	$49,326,473.61	$0.00
11/01/23	FEDERAL HOME LOAN BANKS	1128759697	FHLBANKS D NOTE 01/31/24	5.329	01/31/24	5.33	$50,000,000.00	$49,326,473.61	$0.00
11/03/23	FEDERAL FARM CREDIT BANKS FUNDING CORI	1125181600	FEDERAL FARM 5.570 11/03/28 '25	5.570	11/03/28	5.57	$30,000,000.00	$30,000,000.00	$0.00
11/03/23	FEDERAL FARM CREDIT BANKS FUNDING CORI	1126839223	FEDERAL FARM 5.570 11/03/28 '25	5.570	11/03/28	5.57	$24,295,000.00	$24,295,000.00	$0.00
						PSI Non-Trading Total	**$204,295,000.00**	**$202,262,947.22**	**$0.00**
						Grand Total	**$204,295,000.00**	**$202,262,947.22**	**$0.00**