



KEITH KNOX
TREASURER AND TAX COLLECTOR


COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and propertytax.lacounty.gov

Board of Supervisors
HILDA L. SOLIS
First District
HOLLY J. MITCHELL
Second District
LINDSEY P. HORVATH
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

December 29, 2023

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF NOVEMBER 2023

The Report of Investments for the month of November 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 November 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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 30, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/23		
At Cost	\$ 54,017,461,246	\$ 301,825,997
At Market	\$ 51,405,593,994	\$ 274,560,845
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.16%	0.00%
United States Government and Agency Obligations	67.33%	85.28%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.44%	0.00%
Municipal Obligations	0.05%	0.82%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.90%
1-60 days	35.16%	13.90%
61 days-1 year	22.33%	13.25%
Over 1 year	42.51%	72.85%
Weighted Average Days to Maturity	757	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 30, 2023**

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at November 30, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	28.44%
Corporate and Deposit Notes	A-1+	P-1	F1	0.02%
Municipals:				
Los Angeles County Securities	AAA	Aa1	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.16%
U.S. Agency Securities	AA+	Aaa	AAA	49.70%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	5.27%
U.S. Treasury Bills	AA+	Aaa	AA+	12.36%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.90%
Los Angeles County Securities	AAA	Aa1	AA+	0.82%
U.S. Agency Securities	AA+	Aaa	AAA	72.03%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	13.25%
				100.00%

**POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2023**

SCHEDULE B

**TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO**

Investment Balance 11/30/23	\$ 54,017,461,246
Market Value at 11/30/23	\$ 51,405,593,994
Average Daily Balance	\$ 51,333,032,369
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 170,042,094
Earnings for the Past 12 Months	\$ 1,889,021,255
Earnings Rate for the Month	4.02%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 277,767,586.03
Bank of Montreal - Concentration	\$ 125,590,405.23 (A)
Citibank - Concentration	\$ 281.10
JP Morgan Chase - Concentration	\$ 99,069,443.87 (B)
U.S. Bank - Concentration	\$ -
Wells Fargo - Concentration	\$ -
Total Ledger Balance for all Banks	<u>\$ 502,427,716.23</u>

(A) \$114.79 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 NOVEMBER 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 November 2023

Total Deposits	\$	9,764,219,112.95
Total Disbursements	\$	6,092,069,233.43
Discretionary Funds Liquidity Withdrawal Ratio:		
As of November 30, 2023		1.89

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>		<u>Available Cash</u>
December	\$ 8,152,468,000.00	\$ 13,362,500,000.00	\$ 8,075,000,000.00	\$ 13,439,968,000.00
January	\$ 11,143,965,000.00	\$ 5,026,800,000.00	\$ 8,558,600,000.00	\$ 21,052,133,000.00
February	\$ 6,287,608,000.00	\$ 4,928,000,000.00	\$ 6,088,400,000.00	\$ 26,179,341,000.00
March	\$ 3,400,138,000.00	\$ 7,058,000,000.00	\$ 6,738,600,000.00	\$ 29,898,879,000.00
April	\$ 600,000,000.00	\$ 11,071,100,000.00	\$ 7,667,600,000.00	\$ 33,902,379,000.00
May	\$ 950,309,000.00	\$ 4,204,900,000.00	\$ 7,862,000,000.00	\$ 31,195,588,000.00

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 November 2023, the Treasurer placed \$205.39 million in the Bank of Montreal Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$114.79 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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases, a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

OPTION CONTRACTS – Contracts traded in either the Over the Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

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

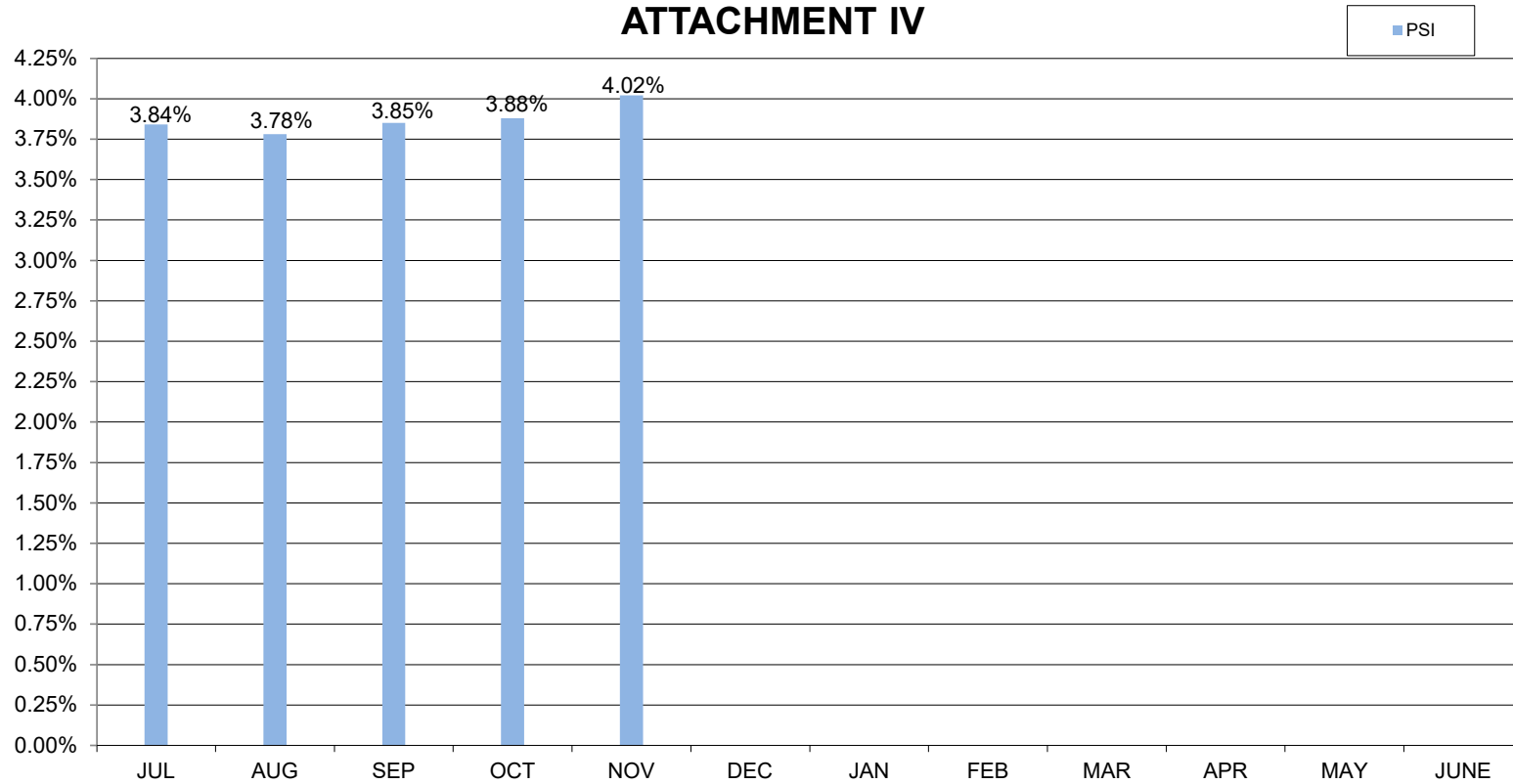
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2023

No exceptions noted.

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

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
11/1/2023	\$	50,403,801,098.85	\$	307,012,419.16
11/2/2023		50,439,074,779.36		307,013,193.89
11/3/2023		49,986,198,886.69		307,013,968.63
11/4/2023		49,989,840,602.85		307,014,743.35
11/5/2023		49,993,482,319.00		307,015,518.08
11/6/2023		49,857,337,766.80		307,016,292.82
11/7/2023		50,664,814,097.99		307,017,067.54
11/8/2023		51,183,206,203.38		307,017,842.28
11/9/2023		51,124,993,080.01		307,018,617.00
11/10/2023		51,070,827,437.23		307,019,391.74
11/11/2023		51,074,622,211.12		307,020,166.46
11/12/2023		51,078,416,985.00		307,020,941.19
11/13/2023		51,135,075,742.60		307,021,715.92
11/14/2023		51,243,645,378.92		307,022,490.66
11/15/2023		51,157,192,557.51		301,822,709.84
11/16/2023		51,148,599,500.60		301,822,929.01
11/17/2023		51,397,598,022.32		301,823,148.19
11/18/2023		51,401,431,116.82		301,823,367.36
11/19/2023		51,405,264,211.31		301,823,586.54
11/20/2023		51,237,846,626.09		301,823,805.71
11/21/2023		51,389,035,229.57		301,824,024.89
11/22/2023		51,514,276,372.21		301,824,244.06
11/23/2023		51,518,126,832.90		301,824,463.23
11/24/2023		51,569,614,007.32		301,824,682.41
11/25/2023		51,573,479,348.36		301,824,901.59
11/26/2023		51,577,344,689.41		301,825,120.76
11/27/2023		52,004,149,491.74		301,825,339.93
11/28/2023		53,492,952,802.39		301,825,559.10
11/29/2023		54,341,262,417.24		301,825,778.29
11/30/2023		54,017,461,246.04		301,825,997.47
	\$	51,333,032,368.72	\$	304,247,800.90

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



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

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 55,263,056	\$ 830,750
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	114,779,038	14,353
Total Revenues	<u>\$ 170,042,094</u>	<u>\$ 845,103</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	11,500
	<u>\$ -</u>	<u>\$ 11,500</u>
NET INCOME	<u>\$ 170,042,094</u>	<u>\$ 833,603</u>

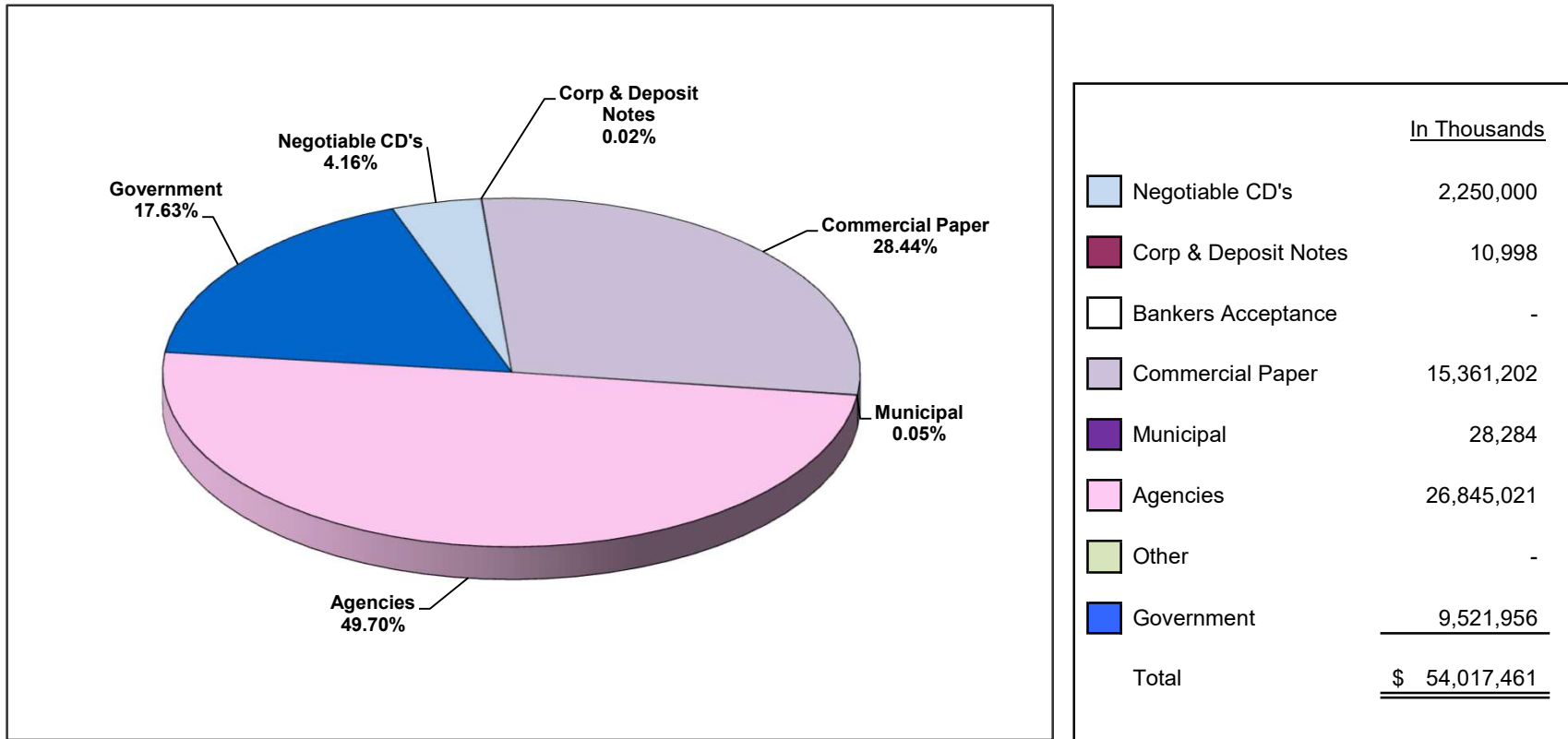
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.26%	
Los Angeles County and Related Entities	42.85%	
Consolidated Sanitation Districts		0.85%
Metropolitan Transportation Authority		1.57%
Miscellaneous Agencies Pooled Investments		1.01%
South Coast Air Quality Management District		2.31%
Miscellaneous		0.01%
Subtotal	<u>94.11%</u>	<u>5.75%</u>
County Bond Proceeds and Repayment Funds		0.14%
Grand Total	<u>94.11%</u>	<u>5.89%</u>

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



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1130416332	FEDERAL FARM D NOTE 03/20/24	11/01/2023	03/20/2024	5.33000	50,000,000.00	48,963,611.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1128759691	FHLBANKS D NOTE 01/31/24	11/01/2023	01/31/2024	5.32900	50,000,000.00	49,326,473.61	0.00	MIZUHO SECURITIES USA LLC
NTRD	1128759697	FHLBANKS D NOTE 01/31/24	11/01/2023	01/31/2024	5.32900	50,000,000.00	49,326,473.61	0.00	BANCROFT CAPITAL, LLC
NTRD	1130416336	FHLBANKS D NOTE 12/29/23	11/01/2023	12/29/2023	5.30000	37,293,000.00	36,974,559.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1131860571	FHLBANKS D NOTE 01/08/24	11/02/2023	01/08/2024	5.27500	50,000,000.00	49,509,131.94	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1131860572	FHLBANKS D NOTE 01/19/24	11/02/2023	01/19/2024	5.29500	50,000,000.00	49,426,375.00	0.00	UBS SECURITIES LLC
NTRD	1125181600	FEDERAL FARM 5.570 11/03/28 '25	11/03/2023	11/03/2028	5.57000	30,000,000.00	30,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1126839223	FEDERAL FARM 5.570 11/03/28 '25	11/03/2023	11/03/2028	5.57000	24,295,000.00	24,295,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1133249298	FHLBANKS D NOTE 01/19/24	11/06/2023	01/19/2024	5.28000	50,000,000.00	49,457,333.33	0.00	PIPER SANDLER COMPANIES
NTRD	1133249304	FHLBANKS D NOTE 01/19/24	11/06/2023	01/19/2024	5.28000	50,000,000.00	49,457,333.33	0.00	PIPER SANDLER COMPANIES
NTRD	1133961826	FHLBANKS D NOTE 01/22/24	11/07/2023	01/22/2024	5.26500	34,551,000.00	34,166,965.64	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1133961831	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1133961836	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1133961837	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1133961840	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1133961841	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1133961842	FHLBANKS D NOTE 02/07/24	11/08/2023	02/07/2024	5.28000	50,000,000.00	49,332,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1135573469	FHLBANKS D NOTE 01/11/24	11/09/2023	01/11/2024	5.25500	27,325,000.00	27,073,712.47	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1136820330	FHLBANKS D NOTE 01/16/24	11/13/2023	01/16/2024	5.27000	42,252,000.00	41,856,145.71	0.00	UNIONBANC INVEST SVCS, LLC
NTRD	1137389810	FEDERAL FARM D NOTE 04/22/24	11/14/2023	04/22/2024	5.26000	50,000,000.00	48,831,111.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1137387134	FEDERAL FARM 5.250 11/14/28 '25	11/15/2023	11/14/2028	5.25000	17,349,000.00	17,340,325.50	2,530.06	INSPEREX LLC
NTRD	1137387135	FHLBANKS D NOTE 02/14/24	11/15/2023	02/14/2024	5.25700	50,000,000.00	49,335,573.61	0.00	BANCROFT CAPITAL, LLC
NTRD	1140366877	FEDERAL FARM D NOTE 04/30/24	11/16/2023	04/30/2024	5.22000	50,000,000.00	48,796,500.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1140366879	FREDDIE MAC D NOTE 02/01/24	11/16/2023	02/01/2024	5.23000	31,882,000.00	31,525,355.55	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1140366884	FREDDIE MAC D NOTE 02/01/24	11/16/2023	02/01/2024	5.23000	50,000,000.00	49,440,680.56	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1141009812	FANNIE MAE D NOTE 01/12/24	11/17/2023	01/12/2024	5.23000	50,000,000.00	49,593,222.22	0.00	MIZUHO SECURITIES USA LLC
NTRD	1131865559	FEDERAL FARM 5.230 11/17/27 '25	11/17/2023	11/17/2027	5.23000	25,000,000.00	25,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1132575157	FEDERAL FARM 5.230 11/17/27 '25	11/17/2023	11/17/2027	5.23000	25,000,000.00	25,000,000.00	0.00	CANTOR FITZGERALD & CO.
NTRD	1140366882	FHLBANKS D NOTE 01/12/24	11/17/2023	01/12/2024	5.26000	50,000,000.00	49,590,888.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1141009815	FREDDIE MAC D NOTE 02/05/24	11/17/2023	02/05/2024	5.23500	50,000,000.00	49,418,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1141009818	FREDDIE MAC D NOTE 02/05/24	11/17/2023	02/05/2024	5.23500	50,000,000.00	49,418,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1141933800	FHLBANKS D NOTE 12/29/23	11/20/2023	12/29/2023	5.27000	50,000,000.00	49,714,541.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1141933802	FHLBANKS D NOTE 12/29/23	11/20/2023	12/29/2023	5.27000	22,712,000.00	22,582,333.41	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1143030753	FHLBANKS D NOTE 01/12/24	11/21/2023	01/12/2024	5.25000	50,000,000.00	49,620,833.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1143030754	FHLBANKS D NOTE 01/12/24	11/21/2023	01/12/2024	5.25000	31,262,000.00	31,024,929.83	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1143702885	FEDERAL FARM D NOTE 05/02/24	11/22/2023	05/02/2024	5.21000	50,000,000.00	48,827,750.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1143030755	FHLBANKS D NOTE 03/20/24	11/22/2023	03/20/2024	5.25000	50,000,000.00	49,132,291.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1143030756	FHLBANKS D NOTE 03/20/24	11/22/2023	03/20/2024	5.25000	50,000,000.00	49,132,291.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1143702884	FREDDIE MAC D NOTE 01/30/24	11/22/2023	01/30/2024	5.24500	50,000,000.00	49,497,354.17	0.00	DAWA CAPITAL MARKETS AMERICA INC.
NTRD	1145088132	FHLBANKS D NOTE 02/20/24	11/27/2023	02/20/2024	5.26000	30,448,000.00	30,069,852.76	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1145088139	FHLBANKS D NOTE 02/20/24	11/27/2023	02/20/2024	5.26000	50,000,000.00	49,379,027.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1141009822	FANNIE MAE 5.640 11/27/28 '24	11/28/2023	11/27/2028	5.64000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1138375748	FANNIE MAE 5.730 11/27/28 '24	11/28/2023	11/27/2028	5.73000	50,000,000.00	50,000,000.00	0.00	STIFEL, NICOLAUS & COMPANY, INC.
NTRD	1145088133	FANNIE MAE D NOTE 01/19/24	11/28/2023	01/19/2024	5.24000	50,000,000.00	49,621,555.56	0.00	BANCROFT CAPITAL, LLC
NTRD	1145088137	FANNIE MAE D NOTE 01/19/24	11/28/2023	01/19/2024	5.24000	50,000,000.00	49,621,555.56	0.00	BANCROFT CAPITAL, LLC
NTRD	1146667568	FANNIE MAE D NOTE 02/28/24	11/28/2023	02/28/2024	5.23500	50,000,000.00	49,331,083.33	0.00	BLAYLOCK VAN, LLC
NTRD	1146667569	FANNIE MAE D NOTE 02/28/24	11/28/2023	02/28/2024	5.23500	50,000,000.00	49,331,083.33	0.00	BLAYLOCK VAN, LLC
NTRD	1146669211	FEDERAL FARM D NOTE 05/20/24	11/28/2023	05/20/2024	5.21000	50,000,000.00	48,740,916.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1141009817	FEDERAL NATIONAL MORTGAGE ASSOC	11/28/2023	11/27/2028	5.65000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1132575155	FHLBANKS 5.250 11/28/28 '25	11/28/2023	11/28/2028	5.25000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1141009813	FHLBANKS 5.350 11/28/28 '25	11/28/2023	11/28/2028	5.35000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES

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NTRD	1146660399	FHLBANKS D NOTE 02/09/24	11/28/2023	02/09/2024	5.26000	50,000,000.00	49,466,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1140382653	FREDDIE MAC 5.620 11/27/28 '24 MTN	11/28/2023	11/27/2028	5.62000	50,000,000.00	50,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1140382654	FREDDIE MAC 5.625 11/27/28 '24 MTN	11/28/2023	11/27/2028	5.62500	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1147280721	FEDERAL FARM D NOTE 05/22/24	11/29/2023	05/22/2024	5.20000	50,000,000.00	48,736,111.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1147272472	FHLBANKS D NOTE 02/09/24	11/29/2023	02/09/2024	5.25000	50,000,000.00	49,475,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1147272473	FHLBANKS D NOTE 02/09/24	11/29/2023	02/09/2024	5.25000	50,000,000.00	49,475,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1147272477	FHLBANKS D NOTE 02/09/24	11/29/2023	02/09/2024	5.25000	50,000,000.00	49,475,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1148004768	FHLBANKS D NOTE 02/16/24	11/30/2023	02/16/2024	5.25000	50,000,000.00	49,431,250.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1148004770	FHLBANKS D NOTE 02/16/24	11/30/2023	02/16/2024	5.25000	50,000,000.00	49,431,250.00	0.00	BANCROFT CAPITAL, LLC
AGENCIES TOTAL						2,729,369,000.00	2,700,237,145.38	2,530.06	
NTRD	1132575618	ANZ BANK 5.500 05/01/24	11/07/2023	05/01/2024	5.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1132575619	ANZ BANK 5.500 05/01/24	11/07/2023	05/01/2024	5.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1135060251	BNP PARIBAS NY 5.590 04/15/24	11/08/2023	04/15/2024	5.59000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1135060258	BNP PARIBAS NY 5.590 04/15/24	11/08/2023	04/15/2024	5.59000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1135573468	TORONTO DOM NY 5.600 03/15/24	11/09/2023	03/15/2024	5.60000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1136823879	NORDEA BK NY 5.690 05/10/24	11/13/2023	05/10/2024	5.69000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1137389807	TORONTO DOM NY 5.550 02/16/24	11/14/2023	02/16/2024	5.55000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1141009819	BMO CHICAGO 5.540 02/16/24	11/17/2023	02/16/2024	5.54000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1143030759	SVNSKA HNDLSB NY 5.470 02/23/24	11/21/2023	02/23/2024	5.47000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1143702886	BMO CHICAGO 5.490 02/22/24	11/22/2023	02/22/2024	5.49000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1145088143	TORONTO DOM NY 5.600 05/28/24	11/27/2023	05/28/2024	5.60000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1147280722	DNB NEW YORK 5.300 12/29/23	11/29/2023	12/29/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1147280724	DNB NEW YORK 5.300 12/29/23	11/29/2023	12/29/2023	5.30000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1147289502	TORONTO DOM NY 5.500 03/06/24	11/29/2023	03/06/2024	5.50000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL						700,000,000.00	700,000,000.00	0.00	
NTRD	1130416335	CANCARA ASSETSEC 01/08/24	11/01/2023	01/08/2024	5.42000	50,000,000.00	49,488,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1130416334	CHARIOT FUNDING 01/03/24	11/01/2023	01/03/2024	5.44000	50,000,000.00	49,524,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1130416331	JUPITER SECU 01/04/24	11/01/2023	01/04/2024	5.42000	50,000,000.00	49,518,222.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1130416337	JUPITER SECU 01/04/24	11/01/2023	01/04/2024	5.42000	50,000,000.00	49,518,222.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1128102237	THUNDER BAY FDG 01/30/24	11/01/2023	01/30/2024	5.48000	50,000,000.00	49,315,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1131860573	ATLANTIC AST SEC 01/04/24	11/02/2023	01/04/2024	5.48000	30,000,000.00	29,712,300.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1131865557	ATLANTIC AST SEC 02/01/24	11/02/2023	02/01/2024	5.58000	30,000,000.00	29,576,850.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1131865562	CANCARA ASSETSEC 01/16/24	11/02/2023	01/16/2024	5.43000	25,067,000.00	24,783,429.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1131865563	CHARIOT FUNDING 01/05/24	11/02/2023	01/05/2024	5.45000	50,000,000.00	49,515,555.56	0.00	BLAYLOCK VAN, LLC
NTRD	1131865558	JUPITER SECU 01/03/24	11/02/2023	01/03/2024	5.44000	50,000,000.00	49,531,555.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1131865561	JUPITER SECU 01/05/24	11/02/2023	01/05/2024	5.44000	50,000,000.00	49,516,444.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1131860574	NATIXIS NY 11/03/23 MATD	11/02/2023	11/03/2023	5.30000	50,000,000.00	49,992,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1131860576	NATIXIS NY 11/03/23 MATD	11/02/2023	11/03/2023	5.30000	50,000,000.00	49,992,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1131865560	CANCARA ASSETSEC 01/16/24	11/03/2023	01/16/2024	5.43000	36,933,000.00	36,520,766.17	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1132575150	CANCARA ASSETSEC 01/19/24	11/03/2023	01/19/2024	5.41000	50,000,000.00	49,421,430.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1132575153	CHARIOT FUNDING 01/02/24	11/03/2023	01/02/2024	5.44000	50,000,000.00	49,546,666.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1132575148	JUPITER SECU 01/10/24	11/03/2023	01/10/2024	5.45000	50,000,000.00	49,485,277.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1132575147	MICROSOFT 01/05/24	11/03/2023	01/05/2024	5.33000	50,000,000.00	49,533,625.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1132575158	MICROSOFT 01/05/24	11/03/2023	01/05/2024	5.33000	50,000,000.00	49,533,625.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1133254051	ATLANTIC AST SEC 02/06/24	11/06/2023	02/06/2024	5.57500	30,000,000.00	29,572,583.33	0.00	BARCLAYS CAPITAL INC
NTRD	1133249297	AUTOBAHN FUND 01/11/24	11/06/2023	01/11/2024	5.43000	50,000,000.00	49,502,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1133249301	CANCARA ASSETSEC 12/15/23	11/06/2023	12/15/2023	5.37000	27,267,000.00	27,108,374.23	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1133249302	FAYETE AST SECUR 01/23/24	11/06/2023	01/23/2024	5.54000	49,000,000.00	48,411,836.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1133249303	JOHNSON&JOHNSON 02/05/24	11/06/2023	02/05/2024	5.33000	50,000,000.00	49,326,347.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1133261501	ATLANTIC AST SEC 02/05/24	11/07/2023	02/05/2024	5.56000	50,000,000.00	49,305,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1133961835	ATLANTIC AST SEC 02/08/24	11/07/2023	02/08/2024	5.54000	50,000,000.00	49,284,416.67	0.00	GREAT PACIFIC SECURITIES

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NTRD	1133249299	CHARIOT FUNDING 01/10/24	11/07/2023	01/10/2024	5.44000	50,000,000.00	49,516,444.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1133961828	CHARIOT FUNDING 01/17/24	11/07/2023	01/17/2024	5.50000	50,000,000.00	49,457,638.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1133961834	CHARIOT FUNDING 01/17/24	11/07/2023	01/17/2024	5.50000	50,000,000.00	49,457,638.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1133961832	ING US FUNDING 05/06/24	11/07/2023	05/06/2024	5.57000	50,000,000.00	48,599,763.89	0.00	ING FINANCIAL MARKETS LLC
NTRD	1133961839	ING US FUNDING 05/06/24	11/07/2023	05/06/2024	5.57000	50,000,000.00	48,599,763.89	0.00	ING FINANCIAL MARKETS LLC
NTRD	1133249305	NATIXIS NY 02/02/24	11/07/2023	02/02/2024	5.47000	50,000,000.00	49,339,041.67	0.00	BLAYLOCK VAN, LLC
NTRD	1133961822	NATIXIS NY 02/05/24	11/07/2023	02/05/2024	5.46000	50,000,000.00	49,317,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1133961830	NATIXIS NY 02/05/24	11/07/2023	02/05/2024	5.46000	50,000,000.00	49,317,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1133961833	OLD LINE FDG 01/04/24	11/07/2023	01/04/2024	5.42000	37,000,000.00	36,676,907.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1131865556	OLD LINE FDG 01/31/24	11/07/2023	01/31/2024	5.48000	50,000,000.00	49,353,055.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1131865564	OLD LINE FDG 01/31/24	11/07/2023	01/31/2024	5.48000	50,000,000.00	49,353,055.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1131865554	OLD LINE FDG 02/01/24	11/07/2023	02/01/2024	5.48000	50,000,000.00	49,345,444.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1132575152	PROCTER GAMBLE 01/29/24	11/07/2023	01/29/2024	5.37000	50,000,000.00	49,380,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1132575159	PROCTER GAMBLE 01/29/24	11/07/2023	01/29/2024	5.37000	50,000,000.00	49,380,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1133249300	PROCTER GAMBLE 02/01/24	11/07/2023	02/01/2024	5.35000	50,000,000.00	49,360,972.22	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1131865555	THUNDER BAY FDG 01/31/24	11/07/2023	01/31/2024	5.47000	50,000,000.00	49,354,236.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1132575154	THUNDER BAY FDG 02/22/24	11/07/2023	02/22/2024	5.51000	50,000,000.00	49,181,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1132575156	THUNDER BAY FDG 02/22/24	11/07/2023	02/22/2024	5.51000	50,000,000.00	49,181,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1135060252	JUPITER SECU 01/02/24	11/08/2023	01/02/2024	5.44000	47,874,000.00	47,476,113.87	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1135060257	MONT BLANC CAPTL 02/05/24	11/08/2023	02/05/2024	5.54000	46,625,000.00	45,986,418.82	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1135060255	NATIXIS NY 02/08/24	11/08/2023	02/08/2024	5.46000	50,000,000.00	49,302,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1135060256	NATIXIS NY 02/08/24	11/08/2023	02/08/2024	5.46000	50,000,000.00	49,302,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1135068091	PROCTER GAMBLE 02/06/24	11/08/2023	02/06/2024	5.36000	30,000,000.00	29,598,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1135068092	PROCTER GAMBLE 02/06/24	11/08/2023	02/06/2024	5.36000	50,000,000.00	49,330,000.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1135060254	SHEFFIELD RECEIV 02/06/24	11/08/2023	02/06/2024	5.54000	50,000,000.00	49,307,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1135573466	TD 03/08/24	11/09/2023	03/08/2024	5.47000	50,000,000.00	49,088,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1135573467	TD 03/08/24	11/09/2023	03/08/2024	5.47000	50,000,000.00	49,088,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1135060259	THUNDER BAY FDG 01/22/24	11/09/2023	01/22/2024	5.44000	50,000,000.00	49,440,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1136820790	ATLANTIC AST SEC 02/07/24	11/13/2023	02/07/2024	5.53000	50,000,000.00	49,339,472.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1136820791	CHARIOT FUNDING 01/19/24	11/13/2023	01/19/2024	5.49000	50,000,000.00	49,489,125.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1136820329	TD 02/16/24	11/13/2023	02/16/2024	5.47000	50,000,000.00	49,278,263.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1136820332	TD 02/16/24	11/13/2023	02/16/2024	5.47000	50,000,000.00	49,278,263.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1136820328	TOYOTA MOTOR CRD 02/12/24	11/13/2023	02/12/2024	5.46000	50,000,000.00	49,309,916.67	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1136820331	TOYOTA MOTOR CRD 02/12/24	11/13/2023	02/12/2024	5.46000	50,000,000.00	49,309,916.67	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1137387495	CRC FUNDING 03/06/24	11/14/2023	03/06/2024	5.53000	50,000,000.00	49,132,097.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1137387131	CREDIT AGRI NY 02/12/24	11/14/2023	02/12/2024	5.46000	50,000,000.00	49,317,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1137389809	FAYETE AST SECUR 02/12/24	11/14/2023	02/12/2024	5.52000	50,000,000.00	49,310,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1137387130	PROCTER GAMBLE 02/13/24	11/14/2023	02/13/2024	5.38000	45,350,000.00	44,733,265.19	0.00	BARCLAYS CAPITAL INC
NTRD	1137387128	TD 02/20/24	11/14/2023	02/20/2024	5.46000	50,000,000.00	49,256,833.33	0.00	BLAYLOCK VAN, LLC
NTRD	1138369573	AUTOBAHN FUND 01/18/24	11/15/2023	01/18/2024	5.42000	35,000,000.00	34,662,755.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1138369567	CANCARA ASSETSEC 01/18/24	11/15/2023	01/18/2024	5.43000	25,000,000.00	24,758,666.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1138369570	CHARIOT FUNDING 01/22/24	11/15/2023	01/22/2024	5.47000	50,000,000.00	49,483,388.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1138369563	CIBC 02/15/24	11/15/2023	02/15/2024	5.46500	50,000,000.00	49,301,694.44	0.00	BLAYLOCK VAN, LLC
NTRD	1138369566	CIBC 02/15/24	11/15/2023	02/15/2024	5.46500	50,000,000.00	49,301,694.44	0.00	BLAYLOCK VAN, LLC
NTRD	1138369565	MONT BLANC CAPTL 12/18/23	11/15/2023	12/18/2023	5.34000	25,938,000.00	25,811,033.49	0.00	ING FINANCIAL MARKETS LLC
NTRD	1138369572	OLD LINE FDG 02/14/24	11/15/2023	02/14/2024	5.48000	50,000,000.00	49,307,388.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1138369569	OLD LINE FDG 02/16/24	11/15/2023	02/16/2024	5.48000	50,000,000.00	49,292,166.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1140366881	CHARIOT FUNDING 01/02/24	11/16/2023	01/02/2024	5.41000	50,000,000.00	49,646,847.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1140366876	FAYETE AST SECUR 02/12/24	11/16/2023	02/12/2024	5.50000	35,000,000.00	34,529,444.44	0.00	BLAYLOCK VAN, LLC
NTRD	1140366880	JUPITER SECU 01/19/24	11/16/2023	01/19/2024	5.47000	50,000,000.00	49,513,777.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1140366875	PROCTER GAMBLE 02/14/24	11/16/2023	02/14/2024	5.35000	50,000,000.00	49,331,250.00	0.00	LOOP CAPITAL MARKETS, LLC

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NTRD	1141009821	AUTOBAHN FUND 01/19/24	11/17/2023	01/19/2024	5.43000	35,000,000.00	34,667,412.50	0.00	BLAYLOCK VAN, LLC
NTRD	1141006526	CHARIOT FUNDING 01/19/24	11/17/2023	01/19/2024	5.44000	50,000,000.00	49,524,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1141009820	CREDIT AGRI NY 02/20/24	11/17/2023	02/20/2024	5.45000	26,789,000.00	26,403,722.09	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1141009816	JUPITER SECU 01/22/24	11/17/2023	01/22/2024	5.45000	50,000,000.00	49,500,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1141009814	MONT BLANC CAPTL 02/15/24	11/17/2023	02/15/2024	5.50000	16,874,000.00	16,641,982.50	0.00	ING FINANCIAL MARKETS LLC
NTRD	1141009823	MONT BLANC CAPTL 02/20/24	11/17/2023	02/20/2024	5.50000	21,526,000.00	21,213,574.03	0.00	ING FINANCIAL MARKETS LLC
NTRD	1141006525	SHEFFIELD RECEIV 03/01/24	11/17/2023	03/01/2024	5.53000	50,000,000.00	49,193,541.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1141933797	ATLANTIC AST SEC 01/18/24	11/20/2023	01/18/2024	5.42000	30,000,000.00	29,733,516.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1141933798	MONT BLANC CAPTL 03/20/24	11/20/2023	03/20/2024	5.54000	50,000,000.00	49,068,972.22	0.00	BLAYLOCK VAN, LLC
NTRD	1141933799	MONT BLANC CAPTL 03/20/24	11/20/2023	03/20/2024	5.54000	29,626,000.00	29,074,347.42	0.00	BLAYLOCK VAN, LLC
NTRD	1141933801	TOYOTA MOTOR CRD 02/21/24	11/20/2023	02/21/2024	5.45000	50,000,000.00	49,296,041.67	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1141933803	TOYOTA MOTOR CRD 02/21/24	11/20/2023	02/21/2024	5.45000	50,000,000.00	49,296,041.67	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1143030751	CHARIOT FUNDING 01/05/24	11/21/2023	01/05/2024	5.41000	50,000,000.00	49,661,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1143030752	CIBC 01/31/24	11/21/2023	01/31/2024	5.43000	50,000,000.00	49,464,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1143030757	CIBC 01/31/24	11/21/2023	01/31/2024	5.43000	50,000,000.00	49,464,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1143045078	MONT BLANC CAPTL 03/19/24	11/21/2023	03/19/2024	5.52000	20,512,000.00	20,137,724.37	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1143045074	SHEFFIELD RECEIV 01/26/24	11/21/2023	01/26/2024	5.40000	50,000,000.00	49,505,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1141933804	TOYOTA MOTOR CRD 02/23/24	11/21/2023	02/23/2024	5.45000	50,000,000.00	49,288,472.22	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1143702878	AUTOBAHN FUND 01/03/24	11/22/2023	01/03/2024	5.40000	50,000,000.00	49,685,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1143702887	JUPITER SECU 01/30/24	11/22/2023	01/30/2024	5.44000	50,000,000.00	49,478,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1145088134	AUTOBAHN FUND 01/10/24	11/27/2023	01/10/2024	5.39000	50,000,000.00	49,670,611.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1145088135	AUTOBAHN FUND 01/10/24	11/27/2023	01/10/2024	5.39000	25,000,000.00	24,835,305.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1145088128	CAFCO 03/07/24	11/27/2023	03/07/2024	5.48000	25,000,000.00	24,615,638.89	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1145088130	CAFCO 03/07/24	11/27/2023	03/07/2024	5.48000	50,000,000.00	49,231,277.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1145088127	CRC FUNDING 03/08/24	11/27/2023	03/08/2024	5.48000	50,000,000.00	49,223,666.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1145088131	CRC FUNDING 03/08/24	11/27/2023	03/08/2024	5.48000	50,000,000.00	49,223,666.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1145088125	JUPITER SECU 01/31/24	11/27/2023	01/31/2024	5.45000	50,000,000.00	49,507,986.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1143045076	OLD LINE FDG 02/21/24	11/27/2023	02/21/2024	5.48000	50,000,000.00	49,345,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1145088122	SHEFFIELD RECEIV 03/04/24	11/27/2023	03/04/2024	5.50000	50,000,000.00	49,251,388.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1145088142	SHEFFIELD RECEIV 03/11/24	11/27/2023	03/11/2024	5.50000	50,000,000.00	49,197,916.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1143031754	THUNDER BAY FDG 02/23/24	11/27/2023	02/23/2024	5.48000	50,000,000.00	49,330,222.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1146669210	CAFCO 03/11/24	11/28/2023	03/11/2024	5.46000	50,000,000.00	49,211,333.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1145088124	CHARIOT FUNDING 01/30/24	11/28/2023	01/30/2024	5.46000	50,000,000.00	49,522,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1145088141	CHARIOT FUNDING 01/30/24	11/28/2023	01/30/2024	5.46000	50,000,000.00	49,522,250.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1146660400	CIBC 01/31/24	11/28/2023	01/31/2024	5.43000	50,000,000.00	49,517,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1146660402	CIBC 01/31/24	11/28/2023	01/31/2024	5.43000	50,000,000.00	49,517,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1145088123	CRC FUNDING 03/06/24	11/28/2023	03/06/2024	5.48000	50,000,000.00	49,246,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1143702881	OLD LINE FDG 02/16/24	11/28/2023	02/16/2024	5.46000	50,000,000.00	49,393,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1143702882	OLD LINE FDG 02/16/24	11/28/2023	02/16/2024	5.46000	50,000,000.00	49,393,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1146660404	SHEFFIELD RECEIV 03/11/24	11/28/2023	03/11/2024	5.51000	50,000,000.00	49,204,111.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1147280717	AUTOBAHN FUND 02/02/24	11/29/2023	02/02/2024	5.43000	50,000,000.00	49,509,791.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1147280719	CANCARA ASSETSEC 02/05/24	11/29/2023	02/05/2024	5.43000	50,000,000.00	49,487,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1147280725	CANCARA ASSETSEC 02/05/24	11/29/2023	02/05/2024	5.43000	5,000,000.00	4,948,716.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1147280723	CIESCO 04/05/24	11/29/2023	04/05/2024	5.48000	50,000,000.00	49,025,777.78	0.00	BLAYLOCK VAN, LLC
NTRD	1147280718	TD 03/04/24	11/29/2023	03/04/2024	5.41000	50,000,000.00	49,278,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1147280720	TD 03/04/24	11/29/2023	03/04/2024	5.41000	50,000,000.00	49,278,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1147272474	TD 03/06/24	11/29/2023	03/06/2024	5.38000	50,000,000.00	49,267,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1148004773	CRC FUNDING 04/05/24	11/30/2023	04/05/2024	5.46000	50,000,000.00	49,036,916.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1148004769	MICROSOFT 02/05/24	11/30/2023	02/05/2024	5.31000	50,000,000.00	49,505,875.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1148004774	MICROSOFT 02/05/24	11/30/2023	02/05/2024	5.31000	50,000,000.00	49,505,875.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1148004772	THUNDER BAY FDG 02/08/24	11/30/2023	02/08/2024	5.44000	42,748,000.00	42,295,821.16	0.00	RBC CAPITAL MARKETS, LLC

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CPD TOTAL						5,884,129,000.00	5,810,726,660.44	0.00	
NTRD	1130416333	US TREASURY BILL 02/01/24	11/01/2023	02/01/2024	5.28000	50,000,000.00	49,325,333.33	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1133961824	US TREASURY BILL 02/15/24	11/07/2023	02/15/2024	5.26500	50,000,000.00	49,268,750.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1133961838	US TREASURY BILL 02/15/24	11/07/2023	02/15/2024	5.26500	50,000,000.00	49,268,750.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1132575149	US TREASURY BILL 03/05/24	11/07/2023	03/05/2024	5.28000	50,000,000.00	49,127,333.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1132575151	US TREASURY BILL 03/05/24	11/07/2023	03/05/2024	5.28000	50,000,000.00	49,127,333.33	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1135060253	US TREASURY BILL 03/05/24	11/08/2023	03/05/2024	5.26000	50,000,000.00	49,137,944.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1135060260	US TREASURY BILL 03/05/24	11/08/2023	03/05/2024	5.26000	50,000,000.00	49,137,944.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1135573465	US TREASURY BILL 03/05/24	11/09/2023	03/05/2024	5.25500	50,000,000.00	49,146,062.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1135573470	US TREASURY BILL 03/05/24	11/09/2023	03/05/2024	5.25500	50,000,000.00	49,146,062.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1136053968	US TREASURY BILL 03/05/24	11/10/2023	03/05/2024	5.25000	25,000,000.00	24,577,083.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1136053970	US TREASURY BILL 03/05/24	11/10/2023	03/05/2024	5.25000	50,000,000.00	49,154,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1136053973	US TREASURY BILL 03/05/24	11/10/2023	03/05/2024	5.25000	50,000,000.00	49,154,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1136053975	US TREASURY BILL 03/05/24	11/10/2023	03/05/2024	5.25000	50,000,000.00	49,154,166.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1137387129	US TREASURY BILL 01/09/24	11/14/2023	01/09/2024	5.26000	50,000,000.00	49,590,888.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1137387132	US TREASURY BILL 01/09/24	11/14/2023	01/09/2024	5.26000	50,000,000.00	49,590,888.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1138369564	US TREASURY BILL 01/04/24	11/15/2023	01/04/2024	5.24000	32,182,000.00	31,947,786.56	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1138369571	US TREASURY BILL 01/04/24	11/15/2023	01/04/2024	5.24000	50,000,000.00	49,636,111.11	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1140366883	US TREASURY BILL 02/15/24	11/16/2023	02/15/2024	5.23000	50,000,000.00	49,338,986.11	0.00	PIPER SANDLER COMPANIES
NTRD	1143030750	US TREASURY BILL 01/16/24	11/21/2023	01/16/2024	5.26500	50,000,000.00	49,590,500.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1143030758	US TREASURY BILL 01/16/24	11/21/2023	01/16/2024	5.26500	50,000,000.00	49,590,500.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1143702877	US TREASURY BILL 02/15/24	11/22/2023	02/15/2024	5.24000	4,163,000.00	4,111,494.44	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1143702883	US TREASURY BILL 02/15/24	11/22/2023	02/15/2024	5.24000	50,000,000.00	49,381,388.89	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1143702879	US TREASURY BILL 02/22/24	11/22/2023	02/22/2024	5.23000	50,000,000.00	49,331,722.22	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1143702880	US TREASURY BILL 02/22/24	11/22/2023	02/22/2024	5.23000	50,000,000.00	49,331,722.22	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1144394313	US TREASURY BILL 03/12/24	11/24/2023	03/12/2024	5.23500	50,000,000.00	49,207,479.17	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1144394314	US TREASURY BILL 03/12/24	11/24/2023	03/12/2024	5.23500	50,000,000.00	49,207,479.17	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1144394315	US TREASURY BILL 03/12/24	11/24/2023	03/12/2024	5.23500	50,000,000.00	49,207,479.17	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1145088126	US TREASURY BILL 03/05/24	11/28/2023	03/05/2024	5.24000	50,000,000.00	49,286,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1145088129	US TREASURY BILL 03/05/24	11/28/2023	03/05/2024	5.24000	50,000,000.00	49,286,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1146660401	US TREASURY BILL 03/07/24	11/28/2023	03/07/2024	5.22000	50,000,000.00	49,275,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1146660403	US TREASURY BILL 03/07/24	11/28/2023	03/07/2024	5.22000	50,000,000.00	49,275,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1145088136	US TREASURY BILL 03/12/24	11/28/2023	03/12/2024	5.23500	50,000,000.00	49,236,562.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1145088138	US TREASURY BILL 03/12/24	11/28/2023	03/12/2024	5.23500	50,000,000.00	49,236,562.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1145088140	US TREASURY BILL 03/12/24	11/28/2023	03/12/2024	5.23500	50,000,000.00	49,236,562.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1145088144	US TREASURY BILL 03/12/24	11/28/2023	03/12/2024	5.23500	50,000,000.00	49,236,562.50	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1147272475	US TREASURY BILL 03/07/24	11/29/2023	03/07/2024	5.21000	50,000,000.00	49,283,625.00	0.00	UBS SECURITIES LLC
NTRD	1147272480	US TREASURY BILL 03/07/24	11/29/2023	03/07/2024	5.21000	50,000,000.00	49,283,625.00	0.00	UBS SECURITIES LLC
NTRD	1147272476	US TREASURY BILL 03/19/24	11/29/2023	03/19/2024	5.21500	50,000,000.00	49,196,020.83	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1147272478	US TREASURY BILL 03/19/24	11/29/2023	03/19/2024	5.21500	50,000,000.00	49,196,020.83	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1147272479	US TREASURY BILL 03/19/24	11/29/2023	03/19/2024	5.21500	50,000,000.00	49,196,020.83	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1148004767	US TREASURY BILL 03/05/24	11/30/2023	03/05/2024	5.22000	50,000,000.00	49,304,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1148004776	US TREASURY BILL 03/05/24	11/30/2023	03/05/2024	5.22000	50,000,000.00	49,304,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1148004775	US TREASURY BILL 03/12/24	11/30/2023	03/12/2024	5.22000	50,000,000.00	49,253,250.00	0.00	PIPER SANDLER COMPANIES
US TBILLS TOTAL						2,161,345,000.00	2,130,648,294.88	0.00	
NTRD- PSI TOTAL						11,474,843,000.00	11,341,612,100.70	2,530.06	
PSI TOTAL						11,474,843,000.00	11,341,612,100.70	2,530.06	

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,250,000,000.00	2,250,546,000.00	546,000.00	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	15,361,202,332.28	15,360,351,386.26	(850,946.02)	0.00	0.00	0.00
Governments	9,521,955,799.43	9,254,115,311.97	(267,840,487.46)	39,978,033.48	39,617,200.00	(360,833.48)
Agencies	26,845,021,507.11	24,502,242,245.74	(2,342,779,261.37)	217,414,212.04	190,509,893.00	(26,904,319.04)
Municipals	28,283,995.90	27,641,660.00	(642,335.90)	2,475,000.00	2,475,000.00	0.00
Corp. & Deposit Notes	10,997,611.32	10,697,390.00	(300,221.32)	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	<u>\$54,017,461,246.04</u>	<u>\$51,405,593,993.97</u>	<u>(\$2,611,867,252.07)</u>	<u>\$301,825,997.47</u>	<u>\$274,560,844.95</u>	<u>(\$27,265,152.52)</u>

Market Pricing Policies and Source:

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

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

There were no Market Pricing Exceptions

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	4.896	25,000,000.00	24,992,915.19	24,991,250.00	19,876,000.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.803	25,000,000.00	24,995,559.04	24,993,750.00	19,442,500.00
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	5.066	50,000,000.00	50,000,000.00	50,000,000.00	49,340,500.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,333,000.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.623	25,000,000.00	25,000,000.00	25,000,000.00	22,442,750.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	4.879	9,880,000.00	9,880,000.00	9,880,000.00	9,220,411.20
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.760	21,450,000.00	21,386,705.44	21,371,707.50	19,532,584.50
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.952	20,000,000.00	20,000,000.00	20,000,000.00	16,148,400.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.803	50,000,000.00	50,000,000.00	50,000,000.00	40,169,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	4.910	30,000,000.00	30,000,000.00	30,000,000.00	24,471,600.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	4.789	25,000,000.00	24,919,521.84	24,881,250.00	19,500,250.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.827	50,000,000.00	50,000,000.00	50,000,000.00	39,784,000.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.723	25,000,000.00	25,000,000.00	25,000,000.00	21,442,250.00
1104833997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.142	25,000,000.00	25,000,000.00	25,000,000.00	25,005,750.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.875	25,000,000.00	25,000,000.00	25,000,000.00	19,794,500.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.801	50,000,000.00	49,932,420.59	49,900,000.00	39,825,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	4.573	50,000,000.00	50,000,000.00	50,000,000.00	44,308,500.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	4.816	36,274,000.00	36,267,785.42	36,255,863.00	34,176,274.58
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.827	50,000,000.00	50,000,000.00	50,000,000.00	39,923,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.813	25,000,000.00	25,000,000.00	25,000,000.00	21,350,000.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	20,925,000.00	20,959,346.76	20,995,517.25	18,636,432.75
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	5.065	50,000,000.00	50,000,000.00	50,000,000.00	46,923,000.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	4.723	25,000,000.00	25,000,000.00	25,000,000.00	21,499,500.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.766	20,000,000.00	20,000,000.00	20,000,000.00	16,416,000.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.610	25,000,000.00	25,000,000.00	25,000,000.00	24,748,500.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.313	25,000,000.00	25,000,000.00	25,000,000.00	24,948,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	4.612	35,500,000.00	35,500,000.00	35,500,000.00	31,453,000.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	4.654	25,000,000.00	24,981,825.04	24,962,500.00	22,925,500.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.805	32,190,000.00	32,190,000.00	32,190,000.00	25,767,451.20
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.910	25,000,000.00	25,000,000.00	25,000,000.00	20,605,750.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.080	25,000,000.00	24,985,268.38	24,981,250.00	23,635,000.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,333,000.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.137	25,000,000.00	25,000,000.00	25,000,000.00	23,756,000.00
1126839223	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.570	5.455	24,295,000.00	24,295,000.00	24,295,000.00	24,413,073.70
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	4.819	25,000,000.00	24,898,173.58	24,875,000.00	20,309,250.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	4.521	25,000,000.00	24,989,084.06	24,982,500.00	22,825,000.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.569	25,000,000.00	25,000,000.00	25,000,000.00	22,682,500.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.842	50,000,000.00	49,912,205.61	49,875,000.00	39,501,000.00
1122064631	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2026	5.420	5.041	50,000,000.00	50,000,000.00	50,000,000.00	50,504,500.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.801	50,000,000.00	50,000,000.00	50,000,000.00	39,825,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.794	25,000,000.00	24,991,313.00	24,987,500.00	19,493,500.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.643	25,000,000.00	25,000,000.00	25,000,000.00	22,851,000.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.729	25,000,000.00	25,000,000.00	25,000,000.00	21,741,500.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.082	25,000,000.00	25,000,000.00	25,000,000.00	20,435,000.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,591,500.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	5.093	25,000,000.00	24,968,008.67	24,962,500.00	24,837,250.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.889	25,000,000.00	25,000,000.00	25,000,000.00	22,919,000.00
1121394790	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2028	5.520	5.290	39,370,000.00	39,370,000.00	39,370,000.00	39,753,070.10
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.918	25,000,000.00	25,000,000.00	25,000,000.00	20,528,250.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,722,000.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.845	25,000,000.00	25,000,000.00	25,000,000.00	19,640,000.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.827	25,000,000.00	25,000,000.00	25,000,000.00	19,892,000.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.710	40,000,000.00	39,930,584.90	39,885,600.00	33,506,400.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	4.549	25,000,000.00	24,980,507.63	24,973,000.00	21,535,250.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.643	25,000,000.00	25,000,000.00	25,000,000.00	22,851,000.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.341	25,000,000.00	24,978,230.22	24,975,000.00	23,893,500.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	5.201	25,000,000.00	25,000,000.00	25,000,000.00	24,490,750.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.686	25,000,000.00	25,000,000.00	25,000,000.00	22,415,250.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	4.563	20,000,000.00	20,000,000.00	20,000,000.00	17,742,400.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.643	25,000,000.00	25,000,000.00	25,000,000.00	22,851,000.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.610	25,000,000.00	25,000,000.00	25,000,000.00	21,883,750.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.827	50,000,000.00	50,000,000.00	50,000,000.00	39,784,000.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.606	20,000,000.00	19,994,151.15	19,990,000.00	18,226,000.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.910	25,000,000.00	25,000,000.00	25,000,000.00	20,605,750.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.598	25,000,000.00	25,000,000.00	25,000,000.00	22,817,500.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	4.623	25,000,000.00	25,000,000.00	25,000,000.00	22,442,750.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.598	20,000,000.00	20,000,000.00	20,000,000.00	18,176,800.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.907	25,000,000.00	25,000,000.00	25,000,000.00	20,253,500.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	35,000,000.00	35,000,000.00	35,000,000.00	31,172,050.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.366	20,000,000.00	19,931,387.90	19,920,000.00	19,092,200.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.795	10,551,000.00	10,540,977.54	10,536,228.60	8,369,158.71
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.801	20,000,000.00	20,000,000.00	20,000,000.00	17,101,200.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.598	20,000,000.00	20,000,000.00	20,000,000.00	18,176,800.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.907	20,000,000.00	20,000,000.00	20,000,000.00	16,202,800.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.875	50,000,000.00	49,957,267.25	49,940,000.00	39,589,000.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	4.956	25,000,000.00	25,000,000.00	25,000,000.00	20,368,750.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	4.563	20,000,000.00	20,000,000.00	20,000,000.00	17,196,200.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.723	25,000,000.00	25,000,000.00	25,000,000.00	21,442,250.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.583	17,300,000.00	17,295,543.00	17,292,215.00	14,921,077.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	4.715	30,000,000.00	30,000,000.00	30,000,000.00	25,336,200.00
1118108042	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	5.134	25,000,000.00	25,000,000.00	25,000,000.00	25,195,250.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.603	25,000,000.00	25,000,000.00	25,000,000.00	22,417,000.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.732	25,000,000.00	25,000,000.00	25,000,000.00	21,792,000.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.641	25,000,000.00	25,000,000.00	25,000,000.00	22,776,750.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,722,000.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.801	20,000,000.00	20,000,000.00	20,000,000.00	17,101,200.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,591,500.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	4.826	25,000,000.00	25,000,000.00	25,000,000.00	23,956,750.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.801	50,000,000.00	50,000,000.00	50,000,000.00	39,825,000.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	4.610	25,000,000.00	25,000,000.00	25,000,000.00	21,883,750.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.794	25,000,000.00	24,973,070.25	24,961,250.00	19,493,500.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.795	50,000,000.00	49,952,504.82	49,930,000.00	39,660,500.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	4.743	37,000,000.00	36,849,896.60	36,794,280.00	28,259,490.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	4.702	25,000,000.00	24,997,029.67	24,995,350.00	24,273,500.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.710	25,000,000.00	25,000,000.00	25,000,000.00	20,941,500.00
1109093626	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.142	40,708,000.00	40,669,534.86	40,667,292.00	40,766,212.44
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	5.080	20,000,000.00	20,000,000.00	20,000,000.00	18,908,000.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	5.326	50,000,000.00	50,021,622.17	50,292,500.00	49,348,000.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	4.595	25,000,000.00	25,000,000.00	25,000,000.00	22,223,750.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,342,000.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.617	40,000,000.00	40,000,000.00	40,000,000.00	35,443,200.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	4.757	25,000,000.00	25,000,000.00	25,000,000.00	21,883,750.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.770	25,000,000.00	25,000,000.00	25,000,000.00	20,501,500.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.952	25,000,000.00	25,000,000.00	25,000,000.00	20,185,500.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.902	25,000,000.00	25,000,000.00	25,000,000.00	20,562,250.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.732	25,000,000.00	25,000,000.00	25,000,000.00	21,792,000.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	4.611	50,000,000.00	49,979,666.81	49,962,500.00	44,744,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.803	50,000,000.00	50,000,000.00	50,000,000.00	40,169,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	4.583	50,000,000.00	49,987,118.50	49,977,500.00	43,124,500.00
1131865559	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.230	5.174	25,000,000.00	25,000,000.00	25,000,000.00	25,048,750.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,501,000.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	4.612	50,000,000.00	50,000,000.00	50,000,000.00	44,534,000.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.909	25,000,000.00	25,000,000.00	25,000,000.00	23,867,000.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	5.082	25,000,000.00	25,000,000.00	25,000,000.00	20,435,000.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.803	21,750,000.00	21,750,000.00	21,750,000.00	16,914,975.00
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.215	25,000,000.00	25,000,000.00	25,000,000.00	23,927,500.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.827	6,000,000.00	6,000,000.00	6,000,000.00	4,790,760.00
1132575157	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.230	5.174	25,000,000.00	25,000,000.00	25,000,000.00	25,048,750.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.606	25,000,000.00	25,000,000.00	25,000,000.00	22,782,500.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.770	43,338,000.00	43,296,509.13	43,272,993.00	35,539,760.28
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	4.692	22,000,000.00	22,000,000.00	22,000,000.00	19,049,140.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.766	25,000,000.00	25,000,000.00	25,000,000.00	20,520,000.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.827	25,000,000.00	25,000,000.00	25,000,000.00	19,892,000.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.215	25,000,000.00	25,000,000.00	25,000,000.00	23,927,500.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	4.595	25,000,000.00	25,000,000.00	25,000,000.00	22,223,750.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.741	50,000,000.00	49,783,520.19	49,675,000.00	42,608,500.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	5.255	25,000,000.00	25,000,000.00	25,000,000.00	23,946,750.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.770	45,200,000.00	45,200,000.00	45,200,000.00	37,066,712.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	4.792	50,000,000.00	49,937,995.61	49,910,000.00	38,952,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.774	50,000,000.00	50,000,000.00	50,000,000.00	43,777,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,375,250.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.918	25,000,000.00	25,000,000.00	25,000,000.00	20,528,250.00
1137387134	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/14/2028	5.250	5.190	17,349,000.00	17,340,401.51	17,340,325.50	17,393,239.95
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	50,000,000.00	50,000,000.00	50,000,000.00	44,531,500.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	5.325	50,000,000.00	50,000,000.00	50,000,000.00	49,222,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.805	50,000,000.00	50,000,000.00	50,000,000.00	40,024,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	4.632	25,000,000.00	25,000,000.00	25,000,000.00	22,928,250.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,333,000.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	4.798	25,000,000.00	25,000,000.00	25,000,000.00	24,174,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	5.647	50,000,000.00	49,987,914.60	49,940,000.00	48,055,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.803	22,956,000.00	22,954,368.84	22,953,704.40	17,852,881.20
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.641	25,000,000.00	25,000,000.00	25,000,000.00	22,776,750.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	4.617	50,000,000.00	50,000,000.00	50,000,000.00	44,304,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.821	18,330,000.00	18,330,000.00	18,330,000.00	13,614,790.80
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.875	50,000,000.00	49,991,094.92	49,987,500.00	39,589,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.827	6,525,000.00	6,525,000.00	6,525,000.00	5,191,812.00
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	5.025	45,000,000.00	45,000,000.00	45,000,000.00	36,212,850.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.794	20,000,000.00	19,908,076.81	19,868,200.00	15,594,800.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	5.518	25,000,000.00	25,000,000.00	25,000,000.00	24,909,250.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	4.686	25,000,000.00	25,000,000.00	25,000,000.00	22,415,250.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,591,500.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	5.215	50,000,000.00	50,000,000.00	50,000,000.00	47,855,000.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.774	50,000,000.00	50,000,000.00	50,000,000.00	43,777,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	4.594	25,000,000.00	25,000,000.00	25,000,000.00	21,328,750.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	---	25,000,000.00	25,000,000.00	25,000,000.00	24,908,500.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	4.871	45,000,000.00	45,000,000.00	45,000,000.00	36,976,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.821	18,340,000.00	18,340,000.00	18,340,000.00	13,622,218.40
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	4.466	25,000,000.00	24,968,493.13	24,950,000.00	21,961,000.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	50,000,000.00	50,000,000.00	50,000,000.00	44,531,500.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.577	25,000,000.00	25,000,000.00	25,000,000.00	24,863,750.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.813	25,000,000.00	25,000,000.00	25,000,000.00	21,350,000.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.842	48,935,000.00	48,897,962.78	48,882,639.55	38,495,207.10
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.598	10,000,000.00	10,000,000.00	10,000,000.00	9,127,000.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.936	8,200,000.00	8,200,000.00	8,200,000.00	7,652,240.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	5.570	25,000,000.00	25,000,000.00	25,000,000.00	24,772,250.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.774	50,000,000.00	50,000,000.00	50,000,000.00	43,777,000.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	4.996	38,700,000.00	38,667,436.55	38,661,300.00	30,624,858.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.770	25,000,000.00	24,984,077.74	24,975,000.00	20,501,500.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.845	50,000,000.00	50,000,000.00	50,000,000.00	39,280,000.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.842	50,000,000.00	49,912,205.61	49,875,000.00	39,501,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.603	27,000,000.00	27,000,000.00	27,000,000.00	24,210,360.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.569	12,000,000.00	11,992,655.35	11,988,000.00	10,887,600.00
1125181600	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.570	5.455	30,000,000.00	30,000,000.00	30,000,000.00	30,145,800.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.889	25,000,000.00	25,000,000.00	25,000,000.00	22,919,000.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.741	20,945,000.00	20,854,316.62	20,808,857.50	17,848,700.65
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	4.798	25,000,000.00	25,000,000.00	25,000,000.00	21,279,250.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.577	25,000,000.00	25,000,000.00	25,000,000.00	24,863,750.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	4.605	25,000,000.00	25,000,000.00	25,000,000.00	21,969,000.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	4.868	50,000,000.00	49,908,310.44	49,875,000.00	41,198,000.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	5.061	15,150,000.00	15,150,000.00	15,150,000.00	11,958,804.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	4.565	26,200,000.00	26,200,000.00	26,200,000.00	22,667,192.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.732	25,000,000.00	25,000,000.00	25,000,000.00	21,792,000.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	4.939	25,000,000.00	25,000,000.00	25,000,000.00	20,594,500.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	4.841	50,000,000.00	49,947,035.89	49,925,000.00	39,128,000.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.936	21,000,000.00	21,000,000.00	21,000,000.00	19,597,200.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	5.068	25,000,000.00	25,000,000.00	25,000,000.00	23,193,250.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	4.608	21,250,000.00	21,231,535.97	21,223,437.50	19,069,325.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.910	25,000,000.00	25,000,000.00	25,000,000.00	20,605,750.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.729	25,000,000.00	25,000,000.00	25,000,000.00	21,741,500.00
1115547787	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	5.134	40,000,000.00	40,000,000.00	40,000,000.00	40,312,400.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.222	18,000,000.00	18,014,572.96	18,103,140.00	17,622,720.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.918	25,000,000.00	25,000,000.00	25,000,000.00	20,528,250.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.732	25,000,000.00	25,000,000.00	25,000,000.00	21,792,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	4.910	50,000,000.00	49,970,421.69	49,961,000.00	45,282,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	4.720	20,000,000.00	20,000,000.00	20,000,000.00	17,078,800.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.911	50,000,000.00	49,853,179.83	49,800,000.00	41,183,000.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.813	27,200,000.00	27,200,000.00	27,200,000.00	23,228,800.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	4.886	11,923,000.00	11,923,000.00	11,923,000.00	9,741,567.92
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	4.560	16,250,000.00	16,219,080.39	16,210,512.50	15,154,750.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.598	20,000,000.00	20,000,000.00	20,000,000.00	18,254,000.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.643	25,000,000.00	25,000,000.00	25,000,000.00	22,851,000.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.918	20,900,000.00	20,900,000.00	20,900,000.00	17,161,617.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	4.714	21,072,000.00	20,994,049.79	20,966,640.00	17,895,606.72
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	4.964	25,000,000.00	25,000,000.00	25,000,000.00	24,368,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	4.641	20,000,000.00	20,000,000.00	20,000,000.00	16,904,400.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	5,000,000.00	5,000,000.00	5,000,000.00	4,453,150.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.875	25,000,000.00	25,000,000.00	25,000,000.00	19,794,500.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.821	18,330,000.00	18,330,000.00	18,330,000.00	13,614,790.80
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	5.222	50,000,000.00	50,040,480.45	50,286,500.00	48,952,000.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.909	25,000,000.00	25,000,000.00	25,000,000.00	23,867,000.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.801	20,000,000.00	20,000,000.00	20,000,000.00	17,101,200.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	4.518	25,000,000.00	25,000,000.00	25,000,000.00	22,265,750.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.875	25,000,000.00	25,000,000.00	25,000,000.00	19,794,500.00
1104833999	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	5.142	25,000,000.00	25,000,000.00	25,000,000.00	25,035,750.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.902	25,000,000.00	25,000,000.00	25,000,000.00	20,562,250.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,375,250.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.911	25,000,000.00	25,000,000.00	25,000,000.00	20,375,250.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	4.683	25,000,000.00	25,000,000.00	25,000,000.00	22,889,500.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	4.774	50,000,000.00	49,930,149.65	49,887,500.00	43,777,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	5.681	25,000,000.00	25,000,000.00	25,000,000.00	24,591,000.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.710	25,000,000.00	25,000,000.00	25,000,000.00	20,941,500.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	5.196	25,000,000.00	25,000,000.00	25,000,000.00	23,889,750.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,713,500.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	4.846	32,995,000.00	32,995,000.00	32,995,000.00	27,750,114.80
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.097	25,000,000.00	25,000,000.00	25,000,000.00	24,402,500.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.888	50,000,000.00	50,000,000.00	50,000,000.00	38,282,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.807	50,000,000.00	50,000,000.00	50,000,000.00	39,603,000.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	5.218	25,000,000.00	25,000,000.00	25,000,000.00	24,031,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	4.718	25,000,000.00	25,000,000.00	25,000,000.00	21,257,250.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.169	50,000,000.00	50,000,000.00	50,000,000.00	47,990,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	4.905	25,000,000.00	25,000,000.00	25,000,000.00	24,102,000.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	5.081	25,000,000.00	25,000,000.00	25,000,000.00	24,346,500.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	4.916	24,185,000.00	24,181,889.25	24,178,953.75	21,110,602.80
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.348	25,000,000.00	25,000,000.00	25,000,000.00	24,837,250.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	4.778	25,000,000.00	25,000,000.00	25,000,000.00	23,824,000.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	4.626	50,000,000.00	50,000,000.00	50,000,000.00	45,483,500.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.178	25,000,000.00	25,000,000.00	25,000,000.00	24,013,000.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	5.131	25,000,000.00	25,000,000.00	25,000,000.00	24,307,750.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	4.597	25,000,000.00	25,000,000.00	25,000,000.00	22,780,250.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	4.562	25,000,000.00	25,000,000.00	25,000,000.00	22,199,000.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	4.571	50,000,000.00	50,000,000.00	50,000,000.00	45,492,000.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.207	50,000,000.00	50,000,000.00	50,000,000.00	47,983,000.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	4.592	25,000,000.00	25,000,000.00	25,000,000.00	22,749,000.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	5.178	50,000,000.00	50,000,000.00	50,000,000.00	48,019,500.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.474	25,000,000.00	25,000,000.00	25,000,000.00	24,803,250.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	4.585	25,000,000.00	25,000,000.00	25,000,000.00	21,867,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.969	40,950,000.00	40,950,000.00	40,950,000.00	37,703,893.50
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	4.847	50,000,000.00	50,000,000.00	50,000,000.00	39,436,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	4.691	12,000,000.00	12,000,000.00	12,000,000.00	10,374,120.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	5.178	50,000,000.00	50,000,000.00	50,000,000.00	47,932,000.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	4.846	50,000,000.00	50,000,000.00	50,000,000.00	39,262,500.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.348	50,000,000.00	50,000,000.00	50,000,000.00	49,674,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.254	25,000,000.00	25,000,000.00	25,000,000.00	23,951,500.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	5.177	50,000,000.00	50,000,000.00	50,000,000.00	47,923,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	4.575	25,000,000.00	25,000,000.00	25,000,000.00	22,167,250.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	5.136	25,000,000.00	25,000,000.00	25,000,000.00	24,375,500.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	4.593	25,000,000.00	25,000,000.00	25,000,000.00	22,769,000.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	5.207	25,000,000.00	25,000,000.00	25,000,000.00	24,020,250.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.842	25,000,000.00	25,000,000.00	25,000,000.00	19,681,000.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	5.143	25,000,000.00	25,000,000.00	25,000,000.00	24,403,750.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	5.133	25,000,000.00	25,000,000.00	25,000,000.00	24,369,500.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.137	25,000,000.00	24,998,242.94	24,996,250.00	24,287,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,368,000.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	4.751	25,000,000.00	25,000,000.00	25,000,000.00	21,746,000.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	5.349	50,000,000.00	50,000,000.00	50,000,000.00	49,689,000.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	4.919	22,700,000.00	22,700,000.00	22,700,000.00	18,668,253.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.149	25,000,000.00	25,000,000.00	25,000,000.00	24,072,500.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	4.792	25,000,000.00	25,000,000.00	25,000,000.00	21,117,250.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	4.628	25,000,000.00	25,000,000.00	25,000,000.00	22,816,750.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	5.141	25,000,000.00	25,000,000.00	25,000,000.00	23,915,500.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.169	50,000,000.00	50,000,000.00	50,000,000.00	47,990,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.888	25,000,000.00	25,000,000.00	25,000,000.00	19,141,000.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,280,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	5.211	25,000,000.00	25,000,000.00	25,000,000.00	23,946,500.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	5.178	25,000,000.00	25,000,000.00	25,000,000.00	24,013,000.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	5.533	25,000,000.00	25,000,000.00	25,000,000.00	25,008,250.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	4.849	50,000,000.00	50,000,000.00	50,000,000.00	39,412,500.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	5.151	25,000,000.00	25,000,000.00	25,000,000.00	24,287,250.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	4.631	25,000,000.00	25,000,000.00	25,000,000.00	22,905,500.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	4.627	25,000,000.00	25,000,000.00	25,000,000.00	22,759,750.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	4.596	30,000,000.00	30,000,000.00	30,000,000.00	27,137,400.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	5.212	25,000,000.00	25,000,000.00	25,000,000.00	24,028,000.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	5.121	25,000,000.00	25,000,000.00	25,000,000.00	24,331,750.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	4.896	50,000,000.00	50,000,000.00	50,000,000.00	43,160,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	4.849	50,000,000.00	50,000,000.00	50,000,000.00	39,129,000.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	5.116	25,000,000.00	25,000,000.00	25,000,000.00	24,310,500.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	5.097	25,000,000.00	25,000,000.00	25,000,000.00	24,402,500.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	4.891	50,000,000.00	50,000,000.00	50,000,000.00	37,602,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	4.858	25,000,000.00	24,798,902.81	24,723,000.00	19,897,750.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	4.887	50,000,000.00	50,000,000.00	50,000,000.00	38,183,500.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	4.630	25,000,000.00	25,000,000.00	25,000,000.00	22,870,000.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	4.574	25,000,000.00	25,000,000.00	25,000,000.00	22,811,000.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	4.566	22,000,000.00	22,000,000.00	22,000,000.00	19,006,020.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	4.913	25,000,000.00	25,000,000.00	25,000,000.00	20,427,750.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	4.684	50,000,000.00	50,000,000.00	50,000,000.00	45,902,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	4.572	25,000,000.00	25,000,000.00	25,000,000.00	22,814,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	5.218	25,000,000.00	25,000,000.00	25,000,000.00	23,947,500.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	5.286	25,000,000.00	25,000,000.00	25,000,000.00	24,336,750.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	4.564	25,000,000.00	25,000,000.00	25,000,000.00	22,141,000.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	5.149	25,000,000.00	25,000,000.00	25,000,000.00	24,072,500.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	4.955	40,000,000.00	40,000,000.00	40,000,000.00	36,778,400.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	5.143	25,000,000.00	25,000,000.00	25,000,000.00	24,504,750.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	4.626	25,000,000.00	25,000,000.00	25,000,000.00	22,727,500.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	5.244	25,000,000.00	25,000,000.00	25,000,000.00	23,900,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	5.159	25,000,000.00	25,000,000.00	25,000,000.00	24,011,750.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	5.136	25,000,000.00	25,000,000.00	25,000,000.00	24,284,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	4.900	50,000,000.00	50,000,000.00	50,000,000.00	38,114,000.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,254,000.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	4.596	25,000,000.00	25,000,000.00	25,000,000.00	22,729,250.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	5.146	25,000,000.00	25,000,000.00	25,000,000.00	24,420,250.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	4.843	19,875,000.00	19,875,000.00	19,875,000.00	15,682,766.25
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	5.159	25,000,000.00	25,000,000.00	25,000,000.00	24,015,000.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	4.777	50,000,000.00	50,000,000.00	50,000,000.00	47,623,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	5.136	25,000,000.00	25,000,000.00	25,000,000.00	24,281,250.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	4.577	25,000,000.00	25,000,000.00	25,000,000.00	22,280,500.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	4.887	50,000,000.00	50,000,000.00	50,000,000.00	38,216,500.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	4.842	40,440,000.00	40,440,000.00	40,440,000.00	31,815,361.20
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	5.137	25,000,000.00	25,000,000.00	25,000,000.00	24,287,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	4.629	25,000,000.00	25,000,000.00	25,000,000.00	22,841,500.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	4.850	50,000,000.00	50,000,000.00	50,000,000.00	39,338,000.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	5.150	50,000,000.00	50,000,000.00	50,000,000.00	48,561,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	5.254	25,000,000.00	25,000,000.00	25,000,000.00	23,936,750.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	5.348	25,000,000.00	25,000,000.00	25,000,000.00	24,837,250.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	4.752	25,000,000.00	25,000,000.00	25,000,000.00	24,020,250.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	4.953	50,000,000.00	50,000,000.00	50,000,000.00	44,180,500.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	5.178	50,000,000.00	50,000,000.00	50,000,000.00	48,001,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	4.644	25,000,000.00	25,000,000.00	25,000,000.00	23,903,750.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	5.149	25,000,000.00	25,000,000.00	25,000,000.00	24,165,250.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	4.746	25,000,000.00	25,000,000.00	25,000,000.00	21,643,250.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	5.169	50,000,000.00	50,000,000.00	50,000,000.00	47,990,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	5.254	15,000,000.00	15,000,000.00	15,000,000.00	14,370,900.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	4.842	33,200,000.00	33,192,985.49	33,190,040.00	26,211,732.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.807	38,200,000.00	38,200,000.00	38,200,000.00	30,256,692.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	4.629	25,000,000.00	25,000,000.00	25,000,000.00	22,834,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	5.398	50,000,000.00	49,999,704.42	49,968,500.00	49,945,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	4.805	50,000,000.00	50,000,000.00	50,000,000.00	39,250,500.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	4.805	39,950,000.00	39,950,000.00	39,950,000.00	31,874,107.50
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	4.726	25,000,000.00	25,000,000.00	25,000,000.00	21,644,000.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	4.710	25,000,000.00	25,000,000.00	25,000,000.00	22,989,250.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,362,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	4.756	25,000,000.00	25,000,000.00	25,000,000.00	20,522,250.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	4.617	19,444,444.44	19,444,444.45	19,444,444.45	17,360,000.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	4.892	50,000,000.00	50,000,000.00	50,000,000.00	37,581,500.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.969	50,000,000.00	50,000,000.00	50,000,000.00	46,036,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	4.953	50,000,000.00	50,000,000.00	50,000,000.00	45,902,500.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	4.941	25,000,000.00	25,000,000.00	25,000,000.00	20,752,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	4.659	25,000,000.00	25,000,000.00	25,000,000.00	23,017,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	5.143	25,000,000.00	25,000,000.00	25,000,000.00	24,162,250.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	4.920	50,000,000.00	50,000,000.00	50,000,000.00	43,654,500.00
1132575155	FEDERAL HOME LOAN BANKS	11/28/2028	5.250	5.250	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	4.895	24,000,000.00	24,000,000.00	24,000,000.00	19,561,200.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	4.633	25,000,000.00	25,000,000.00	25,000,000.00	23,888,750.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	5.342	18,000,000.00	17,989,490.56	17,965,080.00	17,751,420.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	4.573	25,000,000.00	25,000,000.00	25,000,000.00	22,797,500.00
1141009813	FEDERAL HOME LOAN BANKS	11/28/2028	5.350	5.283	50,000,000.00	50,000,000.00	50,000,000.00	50,145,000.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,053,000.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	5.064	25,000,000.00	25,000,000.00	25,000,000.00	24,349,000.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	4.853	25,000,000.00	25,000,000.00	25,000,000.00	19,876,750.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,336,750.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	5.154	25,000,000.00	25,000,000.00	25,000,000.00	24,242,000.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	4.949	50,000,000.00	50,000,000.00	50,000,000.00	43,922,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.479	25,000,000.00	25,000,000.00	25,000,000.00	24,817,500.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	5.042	25,000,000.00	25,000,000.00	25,000,000.00	19,644,000.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	4.878	50,000,000.00	50,000,000.00	50,000,000.00	37,791,500.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.099	25,000,000.00	25,000,000.00	25,000,000.00	24,915,750.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.174	25,000,000.00	25,000,000.00	25,000,000.00	24,560,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.506	25,000,000.00	25,000,000.00	25,000,000.00	24,816,250.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.997	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	5.624	25,000,000.00	25,000,000.00	25,000,000.00	24,860,500.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.626	50,000,000.00	50,000,000.00	50,000,000.00	49,575,000.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	5.537	50,000,000.00	50,000,000.00	50,000,000.00	49,941,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	5.598	25,000,000.00	25,000,000.00	25,000,000.00	24,777,000.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	5.727	25,000,000.00	25,000,000.00	25,000,000.00	24,894,250.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	5.432	50,000,000.00	50,000,000.00	50,000,000.00	49,723,500.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	5.030	25,000,000.00	25,000,000.00	25,000,000.00	19,582,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.042	50,000,000.00	50,000,000.00	50,000,000.00	39,223,500.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.850	5.974	50,000,000.00	50,000,000.00	50,000,000.00	49,795,000.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.467	25,000,000.00	25,000,000.00	25,000,000.00	24,800,250.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.809	25,000,000.00	24,994,830.89	24,992,500.00	19,845,750.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	4.755	25,000,000.00	25,000,000.00	25,000,000.00	20,468,750.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.526	25,000,000.00	25,000,000.00	25,000,000.00	24,827,000.00
1108577827	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.020	6.128	50,000,000.00	50,000,000.00	50,000,000.00	49,771,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	5.089	25,000,000.00	25,000,000.00	25,000,000.00	24,435,250.00
1109046086	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.830	5.693	25,000,000.00	25,000,000.00	25,000,000.00	25,114,750.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	4.938	50,000,000.00	50,000,000.00	50,000,000.00	43,866,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	4.868	50,000,000.00	50,000,000.00	50,000,000.00	46,075,000.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	5.121	50,000,000.00	50,000,000.00	50,000,000.00	37,152,000.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,776,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.516	25,000,000.00	25,000,000.00	25,000,000.00	24,821,500.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.141	25,000,000.00	25,000,000.00	25,000,000.00	24,924,000.00

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821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	4.858	50,000,000.00	50,000,000.00	50,000,000.00	38,727,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.516	25,000,000.00	25,000,000.00	25,000,000.00	24,821,500.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2026	5.750	5.901	25,000,000.00	25,000,000.00	25,000,000.00	24,904,500.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	4.756	25,000,000.00	25,000,000.00	25,000,000.00	20,522,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	5.032	25,000,000.00	25,000,000.00	25,000,000.00	19,557,500.00
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	5.464	50,000,000.00	49,627,820.37	49,600,000.00	49,155,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	4.806	50,000,000.00	50,000,000.00	50,000,000.00	39,992,000.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	5.705	25,000,000.00	25,000,000.00	25,000,000.00	24,816,750.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	5.839	25,000,000.00	25,000,000.00	25,000,000.00	24,923,750.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	5.107	25,000,000.00	25,000,000.00	25,000,000.00	24,532,500.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.678	25,000,000.00	25,000,000.00	25,000,000.00	24,877,750.00
1105717476	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.893	50,000,000.00	50,000,000.00	50,000,000.00	49,939,000.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	5.702	25,000,000.00	25,000,000.00	25,000,000.00	24,821,250.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	4.872	50,000,000.00	50,000,000.00	50,000,000.00	38,327,500.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	5.251	50,000,000.00	50,000,000.00	50,000,000.00	46,797,000.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	4.809	50,000,000.00	50,000,000.00	50,000,000.00	39,720,000.00
1109046085	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.835	5.698	25,000,000.00	25,000,000.00	25,000,000.00	25,114,750.00
998833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.878	25,000,000.00	25,000,000.00	25,000,000.00	24,934,250.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	5.546	50,000,000.00	50,000,000.00	50,000,000.00	49,683,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.502	25,000,000.00	25,000,000.00	25,000,000.00	24,813,500.00
1121399595	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.090	6.108	50,000,000.00	50,000,000.00	50,000,000.00	49,965,000.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,685,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	5.034	50,000,000.00	50,000,000.00	50,000,000.00	45,473,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	4.868	31,739,000.00	31,739,000.00	31,739,000.00	29,247,488.50
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,688,000.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.483	25,000,000.00	25,000,000.00	25,000,000.00	24,800,750.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.292	25,000,000.00	25,000,000.00	25,000,000.00	24,930,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	4.660	25,000,000.00	25,000,000.00	25,000,000.00	22,643,250.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	4.601	25,000,000.00	25,000,000.00	25,000,000.00	21,281,250.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.042	50,000,000.00	50,000,000.00	50,000,000.00	39,194,500.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	5.893	50,000,000.00	50,000,000.00	50,000,000.00	49,939,000.00
1117569435	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.070	6.093	50,000,000.00	50,000,000.00	50,000,000.00	49,956,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	5.549	50,000,000.00	50,000,000.00	50,000,000.00	49,630,000.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.626	25,000,000.00	25,000,000.00	25,000,000.00	24,859,750.00
1101839811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	5.794	50,000,000.00	50,000,000.00	50,000,000.00	49,837,000.00
1114949306	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.060	6.086	50,000,000.00	50,000,000.00	50,000,000.00	49,952,000.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.251	50,000,000.00	50,000,000.00	50,000,000.00	46,811,000.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.859	25,000,000.00	25,000,000.00	25,000,000.00	24,871,750.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.535	25,000,000.00	25,000,000.00	25,000,000.00	24,838,250.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	4.828	50,000,000.00	50,000,000.00	50,000,000.00	39,817,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.809	50,000,000.00	49,989,661.85	49,985,000.00	39,691,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.586	25,000,000.00	25,000,000.00	25,000,000.00	24,849,000.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	5.905	25,000,000.00	25,000,000.00	25,000,000.00	24,941,250.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	5.032	25,000,000.00	25,000,000.00	25,000,000.00	19,615,500.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.772	50,000,000.00	50,000,000.00	50,121,500.00	46,114,500.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	5.240	50,000,000.00	50,000,000.00	50,000,000.00	46,641,000.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	4.976	25,000,000.00	25,000,000.00	25,000,000.00	24,211,250.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	5.042	25,000,000.00	25,000,000.00	25,000,000.00	19,700,750.00
1124010220	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2028	6.010	5.857	50,000,000.00	50,000,000.00	50,000,000.00	50,318,500.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	5.815	50,000,000.00	50,000,000.00	50,000,000.00	49,704,000.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.599	25,000,000.00	25,000,000.00	25,000,000.00	24,861,500.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.848	25,000,000.00	25,000,000.00	25,000,000.00	24,881,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.655	25,000,000.00	25,000,000.00	25,000,000.00	24,857,500.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	5.060	25,000,000.00	25,000,000.00	25,000,000.00	24,385,000.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.174	25,000,000.00	25,000,000.00	25,000,000.00	24,560,750.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	5.612	50,000,000.00	50,000,000.00	50,000,000.00	49,771,000.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	5.032	25,000,000.00	25,000,000.00	25,000,000.00	19,628,500.00
1059447792	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.750	5.897	50,000,000.00	50,000,000.00	50,000,000.00	49,763,500.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	5.838	50,000,000.00	50,000,000.00	50,000,000.00	49,819,500.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,722,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.772	50,000,000.00	50,000,000.00	50,121,500.00	46,114,500.00
1124010221	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.000	5.929	25,000,000.00	25,000,000.00	25,000,000.00	25,073,750.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	5.802	25,000,000.00	25,000,000.00	25,000,000.00	24,888,750.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.558	25,000,000.00	25,000,000.00	25,000,000.00	24,837,750.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,716,500.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	4.872	50,000,000.00	50,000,000.00	50,000,000.00	38,352,000.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	5.762	50,000,000.00	50,000,000.00	50,000,000.00	49,805,500.00
1063191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.900	6.002	25,000,000.00	25,000,000.00	25,000,000.00	24,916,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	4.897	50,000,000.00	50,000,000.00	50,000,000.00	38,094,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.462	25,000,000.00	25,000,000.00	25,000,000.00	24,821,500.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	5.251	50,000,000.00	50,000,000.00	50,000,000.00	46,811,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	5.189	50,000,000.00	50,000,000.00	50,000,000.00	46,581,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.568	25,000,000.00	25,000,000.00	25,000,000.00	24,838,250.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,465,000.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.542	25,000,000.00	25,000,000.00	25,000,000.00	24,846,000.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	5.042	50,000,000.00	50,000,000.00	50,000,000.00	39,194,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	4.796	25,000,000.00	25,000,000.00	25,000,000.00	19,945,500.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	5.871	25,000,000.00	25,000,000.00	25,000,000.00	24,933,250.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.878	25,000,000.00	25,000,000.00	25,000,000.00	24,934,250.00
1124010222	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.200	6.139	25,000,000.00	25,000,000.00	25,000,000.00	25,061,750.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	4.887	50,000,000.00	50,000,000.00	50,000,000.00	37,167,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.826	25,000,000.00	25,000,000.00	25,000,000.00	19,861,250.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	5.745	25,000,000.00	25,000,000.00	25,000,000.00	24,878,250.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,776,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.558	25,000,000.00	25,000,000.00	25,000,000.00	24,837,750.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	6.014	25,000,000.00	25,000,000.00	25,000,000.00	24,903,250.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	5.861	50,000,000.00	50,000,000.00	50,000,000.00	49,741,000.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.876	50,000,000.00	50,000,000.00	50,000,000.00	37,553,000.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.557	25,000,000.00	25,000,000.00	25,000,000.00	24,830,250.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.000	6.092	25,000,000.00	25,000,000.00	25,000,000.00	24,920,750.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.251	50,000,000.00	50,000,000.00	50,000,000.00	46,825,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	5.086	50,000,000.00	50,000,000.00	50,000,000.00	45,622,500.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	5.962	25,000,000.00	25,000,000.00	25,000,000.00	24,953,500.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	5.085	25,000,000.00	25,000,000.00	25,000,000.00	24,447,500.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	5.693	50,000,000.00	50,000,000.00	50,000,000.00	49,626,000.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.619	25,000,000.00	25,000,000.00	25,000,000.00	24,858,250.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.586	25,000,000.00	25,000,000.00	25,000,000.00	24,849,000.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.571	25,000,000.00	25,000,000.00	25,000,000.00	24,832,000.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.859	25,000,000.00	25,000,000.00	25,000,000.00	24,871,750.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	4.590	50,000,000.00	50,000,000.00	50,000,000.00	44,009,000.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	5.859	50,000,000.00	50,000,000.00	50,000,000.00	49,743,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.810	50,000,000.00	50,000,000.00	50,000,000.00	39,784,500.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.596	50,000,000.00	50,000,000.00	50,000,000.00	49,544,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	4.982	25,000,000.00	24,995,369.47	24,980,750.00	23,997,500.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,722,500.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	5.888	25,000,000.00	25,000,000.00	25,000,000.00	24,937,000.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	4.938	50,000,000.00	50,000,000.00	50,000,000.00	43,835,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.642	50,000,000.00	50,000,000.00	50,000,000.00	42,204,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	4.809	50,000,000.00	50,000,000.00	50,000,000.00	39,781,000.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	4.802	25,000,000.00	25,000,000.00	25,000,000.00	19,940,750.00
1140382653	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.620	5.540	50,000,000.00	50,000,000.00	50,000,000.00	50,172,000.00
1110447150	FEDERAL HOME LOAN MORTGAGE CORP	10/12/2028	6.050	6.116	50,000,000.00	50,000,000.00	50,000,000.00	49,859,000.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	5.685	50,000,000.00	50,000,000.00	50,000,000.00	49,765,000.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.856	50,000,000.00	50,000,000.00	50,000,000.00	38,409,500.00
1055914255	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	5.893	25,000,000.00	25,000,000.00	25,000,000.00	24,884,500.00
1140382654	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.625	5.544	50,000,000.00	50,000,000.00	50,000,000.00	50,173,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.619	25,000,000.00	25,000,000.00	25,000,000.00	24,858,250.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	5.118	25,000,000.00	25,000,000.00	25,000,000.00	24,565,250.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.641	50,000,000.00	50,000,000.00	50,000,000.00	42,206,000.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	4.589	50,000,000.00	50,000,000.00	50,000,000.00	43,727,500.00
987755881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.678	25,000,000.00	25,000,000.00	25,000,000.00	24,877,750.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	5.042	50,000,000.00	50,000,000.00	50,000,000.00	39,223,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.577	25,000,000.00	25,000,000.00	25,000,000.00	24,845,750.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.763	50,000,000.00	50,000,000.00	50,000,000.00	49,668,500.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,751,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.876	50,000,000.00	50,000,000.00	50,000,000.00	37,553,000.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.602	25,000,000.00	25,000,000.00	25,000,000.00	24,851,750.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.530	25,000,000.00	25,000,000.00	25,000,000.00	24,824,250.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.623	25,000,000.00	25,000,000.00	25,000,000.00	24,879,500.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	5.848	25,000,000.00	25,000,000.00	25,000,000.00	24,881,500.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.848	25,000,000.00	25,000,000.00	25,000,000.00	24,913,250.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	5.763	50,000,000.00	50,000,000.00	50,000,000.00	49,668,500.00
1103469055	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.750	5.678	50,000,000.00	50,000,000.00	50,000,000.00	50,117,500.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	5.057	25,000,000.00	25,000,000.00	25,000,000.00	24,323,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	5.083	50,000,000.00	50,000,000.00	50,000,000.00	45,616,500.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	4.980	25,000,000.00	25,000,000.00	25,000,000.00	20,604,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	5.045	50,000,000.00	50,000,000.00	50,000,000.00	45,800,000.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	5.596	50,000,000.00	50,000,000.00	50,000,000.00	49,544,000.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.575	25,000,000.00	25,000,000.00	25,000,000.00	24,844,500.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	5.656	50,000,000.00	50,000,000.00	50,000,000.00	49,636,500.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	4.877	50,000,000.00	50,000,000.00	50,000,000.00	37,837,000.00
1055398266	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.750	5.893	25,000,000.00	25,000,000.00	25,000,000.00	24,884,500.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.821	25,000,000.00	25,000,000.00	25,000,000.00	24,907,500.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.810	50,000,000.00	50,000,000.00	50,000,000.00	39,784,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.772	50,000,000.00	50,000,000.00	50,121,500.00	46,114,500.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	5.108	25,000,000.00	25,000,000.00	25,000,000.00	24,548,500.00
998833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	5.877	25,000,000.00	25,000,000.00	25,000,000.00	24,935,500.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	4.873	50,000,000.00	50,000,000.00	50,000,000.00	38,603,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	4.809	50,000,000.00	50,000,000.00	50,000,000.00	39,723,500.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	5.864	50,000,000.00	50,000,000.00	50,000,000.00	49,744,000.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.623	25,000,000.00	25,000,000.00	25,000,000.00	24,854,750.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	4.841	50,000,000.00	50,000,000.00	50,000,000.00	39,326,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	5.121	50,000,000.00	50,000,000.00	50,000,000.00	37,155,000.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	6.099	50,000,000.00	50,000,000.00	50,000,000.00	49,831,500.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	5.174	25,000,000.00	25,000,000.00	25,000,000.00	24,560,750.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.050	6.141	50,000,000.00	50,000,000.00	50,000,000.00	49,848,000.00

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
1114129013	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2027	5.900	5.856	25,000,000.00	25,000,000.00	25,000,000.00	25,036,500.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	4.921	25,000,000.00	25,000,000.00	25,000,000.00	21,831,250.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	6.009	25,000,000.00	25,000,000.00	25,000,000.00	24,907,750.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	5.887	50,000,000.00	50,000,000.00	50,000,000.00	49,932,500.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.856	50,000,000.00	50,000,000.00	50,000,000.00	38,409,500.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	5.724	25,000,000.00	25,000,000.00	25,000,000.00	24,825,500.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	5.626	50,000,000.00	50,000,000.00	50,000,000.00	49,575,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.753	25,000,000.00	25,000,000.00	25,000,000.00	24,890,250.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.641	50,000,000.00	50,000,000.00	50,000,000.00	42,206,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	5.251	50,000,000.00	50,000,000.00	50,000,000.00	46,825,500.00
1103463496	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	5.829	50,000,000.00	50,000,000.00	50,000,000.00	49,870,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.810	50,000,000.00	50,000,000.00	50,000,000.00	39,784,500.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.809	25,000,000.00	25,000,000.00	25,000,000.00	24,913,000.00
1121403903	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2027	5.920	5.871	50,000,000.00	50,000,000.00	50,000,000.00	50,081,000.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	4.843	50,000,000.00	50,000,000.00	50,000,000.00	39,016,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	4.919	25,000,000.00	24,999,872.46	24,999,750.00	21,821,500.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	5.632	50,000,000.00	50,000,000.00	50,000,000.00	49,581,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,751,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,663,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.496	25,000,000.00	25,000,000.00	25,000,000.00	24,817,000.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	4.842	50,000,000.00	50,000,000.00	50,000,000.00	39,646,500.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	4.802	25,000,000.00	25,000,000.00	25,000,000.00	19,726,250.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	4.711	50,000,000.00	50,000,000.00	50,000,000.00	41,787,000.00
1114139739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2028	6.000	6.012	50,000,000.00	50,000,000.00	50,000,000.00	49,973,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	4.809	50,000,000.00	50,000,000.00	50,000,000.00	39,670,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.795	50,000,000.00	50,000,000.00	50,000,000.00	39,694,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.578	25,000,000.00	25,000,000.00	25,000,000.00	24,848,250.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	4.808	50,000,000.00	50,000,000.00	50,000,000.00	39,498,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,585,500.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	4.589	25,000,000.00	25,000,000.00	25,000,000.00	21,899,000.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.601	50,000,000.00	49,564,513.01	49,361,500.00	39,389,500.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.601	50,000,000.00	49,256,231.28	48,940,000.00	39,389,500.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,619,500.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	5.541	50,000,000.00	50,000,000.00	50,000,000.00	49,678,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	4.894	50,000,000.00	50,000,000.00	50,000,000.00	37,994,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	4.877	50,000,000.00	50,000,000.00	50,000,000.00	37,859,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	4.841	50,000,000.00	50,000,000.00	50,000,000.00	39,385,000.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	4.589	50,000,000.00	50,000,000.00	50,000,000.00	43,986,000.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	4.796	25,000,000.00	25,000,000.00	25,000,000.00	19,944,000.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	4.843	50,000,000.00	50,000,000.00	50,000,000.00	39,643,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.020	50,000,000.00	49,538,087.49	49,375,000.00	36,687,500.00
1141009822	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.640	5.562	50,000,000.00	50,000,000.00	50,000,000.00	50,169,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.601	50,000,000.00	49,369,580.51	49,085,000.00	39,389,500.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	4.873	50,000,000.00	50,000,000.00	50,000,000.00	38,392,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	5.061	21,000,000.00	21,000,000.00	21,000,000.00	19,638,990.00
1138375748	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.730	5.795	50,000,000.00	50,000,000.00	50,000,000.00	49,860,000.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.887	50,000,000.00	50,000,000.00	50,000,000.00	38,085,000.00
1114139737	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2027	5.900	5.858	50,000,000.00	50,000,000.00	50,000,000.00	50,069,000.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	4.843	25,000,000.00	24,991,193.20	24,987,500.00	19,765,000.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	4.827	50,000,000.00	50,000,000.00	50,000,000.00	39,730,000.00
1114139738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/25/2027	5.900	5.856	50,000,000.00	50,000,000.00	50,000,000.00	50,073,000.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	4.853	50,000,000.00	50,000,000.00	50,000,000.00	38,655,500.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	4.826	50,000,000.00	50,000,000.00	50,000,000.00	39,474,000.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	4.895	50,000,000.00	50,000,000.00	50,000,000.00	37,681,000.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	4.873	50,000,000.00	50,000,000.00	50,000,000.00	38,425,000.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.795	25,000,000.00	25,000,000.00	25,000,000.00	19,847,250.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	4.711	50,000,000.00	50,000,000.00	50,000,000.00	41,677,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.601	50,000,000.00	49,351,505.68	49,058,500.00	39,389,500.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	4.889	50,000,000.00	50,000,000.00	50,000,000.00	37,119,000.00
1141009817	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.650	5.589	50,000,000.00	50,000,000.00	50,000,000.00	50,133,500.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	4.804	50,000,000.00	50,000,000.00	50,000,000.00	39,762,000.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	4.877	50,000,000.00	50,000,000.00	50,000,000.00	37,837,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.887	50,000,000.00	50,000,000.00	50,000,000.00	38,085,000.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	5.020	49,250,000.00	48,794,699.94	48,634,375.00	36,137,187.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	5.502	50,000,000.00	50,000,000.00	50,000,000.00	49,457,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	4.601	25,000,000.00	24,550,141.56	24,355,000.00	19,694,750.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	5.729	25,000,000.00	25,000,000.00	25,000,000.00	24,823,250.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	4.876	50,000,000.00	50,000,000.00	50,000,000.00	37,676,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	4.894	50,000,000.00	50,000,000.00	50,000,000.00	37,796,500.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	4.667	50,000,000.00	50,000,000.00	50,000,000.00	45,326,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	4.913	25,000,000.00	24,997,051.18	24,990,500.00	23,375,250.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	4.876	50,000,000.00	50,000,000.00	50,000,000.00	37,714,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	5.000	50,000,000.00	50,000,000.00	50,000,000.00	46,724,000.00
1092925828	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2023	0.000	4.941	50,000,000.00	49,859,611.11	49,179,833.33	49,865,000.00
1118108043	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/13/2024	0.000	5.149	45,000,000.00	44,505,125.00	44,164,062.50	44,528,850.00
1130416332	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/20/2024	0.000	5.181	50,000,000.00	49,185,694.44	48,963,611.11	49,226,500.00
1114940511	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2024	0.000	5.100	50,000,000.00	49,645,333.33	49,216,777.78	49,660,000.00
1146669211	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/20/2024	0.000	5.128	50,000,000.00	48,762,625.00	48,740,916.67	48,823,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
1136820332	THE TORONTO-DOMINION BANK	02/16/2024	0.000	5.400	50,000,000.00	49,415,013.89	49,278,263.89	49,415,000.00	
1121394794	THE TORONTO-DOMINION BANK	02/20/2024	0.000	5.409	50,000,000.00	49,384,625.00	49,042,750.00	49,384,000.00	
1121394793	THE TORONTO-DOMINION BANK	02/20/2024	0.000	5.409	50,000,000.00	49,384,625.00	49,042,750.00	49,384,000.00	
1128759682	THE TORONTO-DOMINION BANK	03/01/2024	0.000	5.431	50,000,000.00	49,306,125.00	49,069,750.00	49,306,000.00	
1128759684	THE TORONTO-DOMINION BANK	03/01/2024	0.000	5.431	50,000,000.00	49,306,125.00	49,069,750.00	49,306,000.00	
1147272474	THE TORONTO-DOMINION BANK	03/06/2024	0.000	5.430	50,000,000.00	49,282,666.66	49,267,722.22	49,268,500.00	
1147280720	THE TORONTO-DOMINION BANK	03/04/2024	0.000	5.430	50,000,000.00	49,293,694.45	49,278,666.67	49,283,500.00	
1143031754	THUNDER BAY FUNDING LLC CP	02/23/2024	0.000	5.665	50,000,000.00	49,360,666.66	49,330,222.22	49,352,500.00	
1112695082	THUNDER BAY FUNDING LLC CP	01/05/2024	0.000	0.000	50,000,000.00	49,735,555.55	49,297,333.33	50,000,000.00	
1107258723	THUNDER BAY FUNDING, LLC	01/04/2024	0.000	5.359	25,000,000.00	24,871,555.56	24,626,000.00	24,869,750.00	
1135060259	THUNDER BAY FUNDING, LLC	01/22/2024	0.000	5.407	50,000,000.00	49,607,111.11	49,440,888.89	49,602,000.00	
1107258722	THUNDER BAY FUNDING, LLC	01/04/2024	0.000	5.359	50,000,000.00	49,743,111.11	49,252,000.00	49,739,500.00	
1148004772	THUNDER BAY FUNDING, LLC	02/08/2024	0.000	5.451	42,748,000.00	42,302,280.86	42,295,821.16	42,294,871.20	
1114940505	THUNDER BAY FUNDING, LLC	01/17/2024	0.000	5.400	50,000,000.00	49,645,541.67	49,253,375.00	49,640,000.00	
1100468273	THUNDER BAY FUNDING, LLC	01/08/2024	0.000	5.372	50,000,000.00	49,710,250.00	49,123,125.00	49,709,000.00	
1091473869	THUNDER BAY FUNDING, LLC	12/05/2023	0.000	5.400	50,000,000.00	49,969,888.89	49,254,750.00	49,962,500.00	
1128102237	THUNDER BAY FUNDING, LLC	01/30/2024	0.000	5.430	50,000,000.00	49,543,333.33	49,315,000.00	49,540,000.00	
1131865555	THUNDER BAY FUNDING, LLC	01/31/2024	0.000	5.435	50,000,000.00	49,536,569.44	49,354,236.11	49,532,000.00	
1108572513	THUNDER BAY FUNDING, LLC	01/12/2024	0.000	5.383	50,000,000.00	49,683,833.33	49,194,527.78	49,678,500.00	
1132575154	THUNDER BAY FUNDING, LLC	02/22/2024	0.000	5.481	50,000,000.00	49,364,819.45	49,181,152.78	49,360,500.00	
1114940507	THUNDER BAY FUNDING, LLC	01/17/2024	0.000	5.400	50,000,000.00	49,645,541.67	49,253,375.00	49,640,000.00	
1132575156	THUNDER BAY FUNDING, LLC	02/22/2024	0.000	5.481	50,000,000.00	49,364,819.45	49,181,152.78	49,360,500.00	
1141933804	TOYOTA MOTOR CREDIT CORP.	02/23/2024	0.000	5.396	50,000,000.00	49,364,166.66	49,288,472.22	49,363,000.00	
1099207797	TOYOTA MOTOR CREDIT CORPORATION	12/18/2023	0.000	5.340	50,000,000.00	49,871,555.56	49,259,555.56	49,866,500.00	
1124004302	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	0.000	5.387	50,000,000.00	49,587,500.00	49,295,000.00	49,581,000.00	
1108572502	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	0.000	5.375	50,000,000.00	49,685,000.00	49,197,500.00	49,679,000.00	
1136820331	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	0.000	5.390	50,000,000.00	49,446,416.67	49,309,916.67	49,446,000.00	
1121394791	TOYOTA MOTOR CREDIT CORPORATION	01/22/2024	0.000	5.380	50,000,000.00	49,607,833.33	49,268,458.33	49,604,000.00	
1124004304	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	0.000	5.387	50,000,000.00	49,587,500.00	49,295,000.00	49,581,000.00	
1119925387	TOYOTA MOTOR CREDIT CORPORATION	01/19/2024	0.000	5.378	50,000,000.00	49,631,138.89	49,284,861.11	49,626,500.00	
1141933803	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	0.000	5.396	50,000,000.00	49,379,305.56	49,296,041.67	49,378,000.00	
1136820328	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	0.000	5.390	50,000,000.00	49,446,416.67	49,309,916.67	49,446,000.00	
1141933801	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	0.000	5.396	50,000,000.00	49,379,305.56	49,296,041.67	49,378,000.00	
1117569437	TOYOTA MOTOR CREDIT CORPORATION	01/10/2024	0.000	5.374	50,000,000.00	49,698,888.89	49,307,444.44	49,694,000.00	
1108572515	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	0.000	5.375	50,000,000.00	49,685,000.00	49,197,500.00	49,679,000.00	
CPD TOTAL					5.370	15,476,277,000.00	15,361,202,332.28	15,261,030,584.83	15,360,351,386.26
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 AGEI	08/01/2024	2.958	5.351	23,000,000.00	23,283,995.90	24,865,760.00	22,641,660.00	
CA MUNI BDN TOTAL						23,000,000.00	23,283,995.90	24,865,760.00	22,641,660.00
MUNI TOTAL					5.437	28,000,000.00	28,283,995.90	29,865,760.00	27,641,660.00
1088889716	UNITED STATES TREASURY	12/19/2023	0.000	5.099	50,000,000.00	49,868,000.00	49,134,666.67	49,868,000.00	
1147272480	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,298,097.22	49,283,625.00	49,298,000.00	
1058538172	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,855,833.33	48,724,125.00	49,854,000.00	
1109093617	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,660,750.00	49,181,375.00	49,663,500.00	
1140366883	UNITED STATES TREASURY	02/15/2024	0.000	5.311	50,000,000.00	49,747,944.44	49,338,986.11	49,447,500.00	
1105713698	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,465,111.11	49,243,951.39	49,765,500.00	
1059446191	UNITED STATES TREASURY	06/13/2024	0.000	5.185	50,000,000.00	48,632,291.67	47,552,152.78	48,647,000.00	
1109719534	UNITED STATES TREASURY	01/11/2024	0.000	5.397	50,000,000.00	49,699,048.61	49,229,270.83	49,699,500.00	
1017995448	UNITED STATES TREASURY	03/21/2024	0.000	5.354	50,000,000.00	49,332,458.33	47,919,194.44	49,194,000.00	
1122570853	UNITED STATES TREASURY	04/18/2024	0.000	5.335	50,000,000.00	48,971,979.16	48,653,958.33	49,000,000.00	
1147272479	UNITED STATES TREASURY	03/19/2024	0.000	5.348	50,000,000.00	49,210,506.94	49,196,020.83	49,209,000.00	
1135573465	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,306,631.94	49,146,062.50	49,309,500.00	
1101040802	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,766,222.22	49,196,388.89	49,765,500.00	
1143702879	UNITED STATES TREASURY	02/22/2024	0.000	5.318	50,000,000.00	49,397,097.22	49,331,722.22	49,395,500.00	
1132575151	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,303,333.33	49,127,333.33	49,309,500.00	
1133961838	UNITED STATES TREASURY	02/15/2024	0.000	5.311	50,000,000.00	49,444,250.00	49,268,750.00	49,447,500.00	
1133961824	UNITED STATES TREASURY	02/15/2024	0.000	5.311	50,000,000.00	49,444,250.00	49,268,750.00	49,447,500.00	
1138369571	UNITED STATES TREASURY	01/04/2024	0.000	5.234	50,000,000.00	49,752,555.55	49,636,111.11	49,751,000.00	
1092918348	UNITED STATES TREASURY	01/04/2024	0.000	5.234	30,000,000.00	29,850,825.00	29,447,175.00	29,850,600.00	
1148004775	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,260,500.00	49,253,250.00	49,257,000.00	
1145088144	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,236,562.50	49,257,000.00	
1107258721	UNITED STATES TREASURY	01/04/2024	0.000	5.234	50,000,000.00	49,751,138.89	49,260,736.11	49,751,000.00	
1147272478	UNITED STATES TREASURY	03/19/2024	0.000	5.348	50,000,000.00	49,210,506.94	49,196,020.83	49,209,000.00	
1125148197	UNITED STATES TREASURY	01/02/2024	0.000	5.226	44,594,000.00	44,384,705.49	44,142,708.72	44,384,854.14	
1119013053	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,557,500.00	49,196,125.00	49,561,500.00	
1092918347	UNITED STATES TREASURY	01/04/2024	0.000	5.234	50,000,000.00	49,751,375.00	49,078,625.00	49,751,000.00	
1091826526	UNITED STATES TREASURY	12/05/2023	0.000	4.321	50,000,000.00	49,970,555.56	49,278,611.11	49,970,500.00	
1143702877	UNITED STATES TREASURY	02/15/2024	0.000	5.311	4,163,000.00	4,116,947.97	4,111,494.44	4,116,998.85	
1100459081	UNITED STATES TREASURY	01/02/2024	0.000	5.226	12,734,000.00	12,674,235.09	12,526,690.48	12,674,277.54	
1148004776	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,311,250.00	49,304,000.00	49,309,500.00	
1130416333	UNITED STATES TREASURY	02/01/2024	0.000	5.306	50,000,000.00	49,545,333.33	49,325,333.33	49,547,500.00	
1040906986	UNITED STATES TREASURY	05/16/2024	0.000	5.346	50,000,000.00	48,865,791.67	47,582,166.67	48,802,500.00	
1058538171	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,855,833.33	48,724,125.00	49,854,000.00	
1109719535	UNITED STATES TREASURY	01/11/2024	0.000	5.397	50,000,000.00	49,699,048.61	49,229,270.83	49,699,500.00	

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1118108044	UNITED STATES TREASURY	02/06/2024	0.000	5.310	50,000,000.00	49,504,013.89	49,126,472.22	49,511,500.00
1137387129	UNITED STATES TREASURY	01/09/2024	0.000	5.255	50,000,000.00	49,715,083.33	49,590,888.89	49,714,500.00
1124577026	UNITED STATES TREASURY	03/28/2024	0.000	5.383	50,000,000.00	49,133,027.78	48,853,833.33	49,147,000.00
1089348088	UNITED STATES TREASURY	12/05/2023	0.000	4.321	50,000,000.00	49,970,777.78	49,247,527.78	49,970,500.00
1137387132	UNITED STATES TREASURY	01/09/2024	0.000	5.255	50,000,000.00	49,715,083.33	49,590,888.89	49,714,500.00
1059446187	UNITED STATES TREASURY	06/13/2024	0.000	5.185	50,000,000.00	48,632,291.67	47,552,152.78	48,647,000.00
1143702883	UNITED STATES TREASURY	02/15/2024	0.000	5.311	50,000,000.00	49,446,888.89	49,381,388.89	49,447,500.00
1058952423	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,856,111.11	48,733,777.78	49,854,000.00
1101040798	UNITED STATES TREASURY	01/04/2024	0.000	5.234	50,000,000.00	49,751,611.11	49,181,777.78	49,751,000.00
1125148199	UNITED STATES TREASURY	02/13/2024	0.000	5.323	50,000,000.00	49,454,250.00	49,181,375.00	49,460,500.00
1040906974	UNITED STATES TREASURY	05/16/2024	0.000	5.346	50,000,000.00	48,865,791.67	47,582,166.67	48,802,500.00
1108572505	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,661,388.89	49,175,555.56	49,663,500.00
1089348089	UNITED STATES TREASURY	12/05/2023	0.000	4.321	50,000,000.00	49,970,777.78	49,247,527.78	49,970,500.00
1136053968	UNITED STATES TREASURY	03/05/2024	0.000	5.395	25,000,000.00	24,653,645.83	24,577,083.33	24,654,750.00
1105713694	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,765,111.11	49,243,951.39	49,765,500.00
1101040799	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,766,222.22	49,196,388.89	49,765,500.00
1121394795	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,556,666.67	49,224,166.67	49,561,500.00
1127449316	UNITED STATES TREASURY	01/25/2024	0.000	5.296	50,000,000.00	49,595,138.89	49,337,500.00	49,597,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	0.000	5.354	50,000,000.00	49,332,458.33	47,919,194.44	49,194,000.00
1126839226	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,559,583.33	49,302,673.61	49,561,500.00
1117569432	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,556,250.00	49,171,666.67	49,561,500.00
1125148201	UNITED STATES TREASURY	02/13/2024	0.000	5.323	50,000,000.00	49,454,250.00	49,181,375.00	49,460,500.00
1101040800	UNITED STATES TREASURY	01/04/2024	0.000	5.234	1,922,000.00	1,912,451.93	1,890,547.54	1,912,428.44
1119013057	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,557,500.00	49,196,125.00	49,561,500.00
1124577014	UNITED STATES TREASURY	02/20/2024	0.000	5.321	50,000,000.00	49,402,625.00	49,122,375.00	49,411,000.00
1136053970	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,307,291.67	49,154,166.67	49,309,500.00
1145088136	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,236,562.50	49,257,000.00
1059446188	UNITED STATES TREASURY	06/13/2024	0.000	5.185	50,000,000.00	48,632,291.67	47,552,152.78	48,647,000.00
1058952421	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,856,111.11	48,733,777.78	49,854,000.00
1143030758	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,663,625.00	49,590,500.00	49,663,500.00
1122570854	UNITED STATES TREASURY	04/18/2024	0.000	5.335	50,000,000.00	48,971,979.16	48,653,958.33	49,000,000.00
1115547792	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,555,833.33	49,133,875.00	49,561,500.00
1128759692	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,288,666.66	49,061,333.33	49,298,000.00
1143702880	UNITED STATES TREASURY	02/22/2024	0.000	5.318	50,000,000.00	49,397,097.22	49,331,722.22	49,395,500.00
1109093613	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,608,020.83	49,127,291.67	49,612,500.00
1109093627	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,608,020.83	49,127,291.67	49,612,500.00
1132575149	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,303,333.33	49,127,333.33	49,309,500.00
1135060253	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,305,972.22	49,137,944.44	49,309,500.00
1089868705	UNITED STATES TREASURY	12/19/2023	0.000	5.099	50,000,000.00	49,867,250.00	49,144,500.00	49,868,000.00
1138369568	UNITED STATES TREASURY	02/01/2024	0.000	5.306	50,000,000.00	49,549,638.89	49,433,416.67	49,547,500.00
1059446169	UNITED STATES TREASURY	12/28/2023	0.000	5.183	50,000,000.00	49,802,750.00	48,670,388.89	49,802,000.00
1128097595	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,853,055.56	49,625,291.67	49,854,000.00
1115547791	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,555,833.33	49,133,875.00	49,561,500.00
1145088138	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,236,562.50	49,257,000.00
1144394313	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,207,479.17	49,257,000.00
1121394799	UNITED STATES TREASURY	12/28/2023	0.000	5.183	50,000,000.00	49,802,000.00	49,472,000.00	49,802,000.00
1110445150	UNITED STATES TREASURY	12/07/2023	0.000	4.605	17,065,000.00	17,049,982.80	16,892,302.20	17,049,982.80
1106460613	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,764,888.89	49,272,625.00	49,765,500.00
1109093610	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,608,020.83	49,127,291.67	49,612,500.00
1126839229	UNITED STATES TREASURY	02/20/2024	0.000	5.321	50,000,000.00	49,402,625.00	49,137,125.00	49,411,000.00
1099835242	UNITED STATES TREASURY	01/09/2024	0.000	5.255	50,000,000.00	49,713,458.33	49,125,680.56	49,714,500.00
1089868703	UNITED STATES TREASURY	12/19/2023	0.000	5.099	50,000,000.00	49,867,250.00	49,144,500.00	49,868,000.00
1146660401	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,296,750.00	49,275,000.00	49,298,000.00
1109093611	UNITED STATES TREASURY	01/09/2024	0.000	5.255	50,000,000.00	49,713,187.50	49,235,166.67	49,714,500.00
1118524167	UNITED STATES TREASURY	01/11/2024	0.000	5.397	50,000,000.00	49,696,486.11	49,326,347.22	49,699,500.00
1138369564	UNITED STATES TREASURY	01/04/2024	0.000	5.234	32,182,000.00	32,022,734.86	31,947,786.56	32,021,733.64
1059446185	UNITED STATES TREASURY	06/13/2024	0.000	5.185	50,000,000.00	48,632,291.67	47,552,152.78	48,647,000.00
1145088140	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,236,562.50	49,257,000.00
1121394798	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,556,666.67	49,224,166.67	49,561,500.00
1124577017	UNITED STATES TREASURY	03/28/2024	0.000	5.383	50,000,000.00	49,133,027.78	48,853,833.33	49,147,000.00
1059446171	UNITED STATES TREASURY	12/28/2023	0.000	5.183	50,000,000.00	49,802,750.00	48,670,388.89	49,802,000.00
1040906980	UNITED STATES TREASURY	05/16/2024	0.000	5.346	50,000,000.00	48,865,791.67	47,582,166.67	48,802,500.00
1146660403	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,296,750.00	49,275,000.00	49,298,000.00
1128759694	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,765,333.33	49,538,000.00	49,765,500.00
1017995457	UNITED STATES TREASURY	03/21/2024	0.000	5.354	50,000,000.00	49,332,458.33	47,919,194.44	49,194,000.00
1136053973	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,307,291.67	49,154,166.67	49,309,500.00
1140366878	UNITED STATES TREASURY	02/15/2024	0.000	5.311	50,000,000.00	49,447,944.44	49,338,986.11	49,447,500.00
1110445147	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,609,861.11	49,146,111.11	49,612,500.00
1059446186	UNITED STATES TREASURY	06/13/2024	0.000	5.185	50,000,000.00	48,632,291.67	47,552,152.78	48,647,000.00
1109093623	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,660,750.00	49,181,375.00	49,663,500.00
1123180854	UNITED STATES TREASURY	02/06/2024	0.000	5.310	50,000,000.00	49,509,597.23	49,202,180.56	49,511,500.00
1106460612	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,764,888.89	49,272,625.00	49,765,500.00
1040906982	UNITED STATES TREASURY	05/16/2024	0.000	5.346	50,000,000.00	48,865,791.67	47,582,166.67	48,802,500.00
1110445160	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,609,861.11	49,146,111.11	49,612,500.00
1110445146	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,609,861.11	49,146,111.11	49,612,500.00
1107258727	UNITED STATES TREASURY	01/04/2024	0.000	5.234	50,000,000.00	49,751,138.89	49,260,736.11	49,751,000.00
1106460617	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,764,888.89	49,272,625.00	49,765,500.00
1109093607	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,608,020.83	49,127,291.67	49,612,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1144394315	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,207,479.17	49,257,000.00
1110445145	UNITED STATES TREASURY	12/07/2023	0.000	4.605	50,000,000.00	49,956,000.00	49,494,000.00	49,956,000.00
1147272476	UNITED STATES TREASURY	03/19/2024	0.000	5.348	50,000,000.00	49,210,506.94	49,196,020.83	49,209,000.00
1108572512	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,661,388.89	49,175,555.56	49,663,500.00
1148004767	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,311,250.00	49,304,000.00	49,309,500.00
1136053975	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,307,291.67	49,154,166.67	49,309,500.00
1128759686	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,288,666.66	49,061,333.33	49,298,000.00
1145088126	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,308,611.11	49,286,777.78	49,309,500.00
1123180852	UNITED STATES TREASURY	02/06/2024	0.000	5.310	50,000,000.00	49,509,597.23	49,202,180.56	49,511,500.00
1147272475	UNITED STATES TREASURY	03/07/2024	0.000	5.318	50,000,000.00	49,298,097.22	49,283,625.00	49,298,000.00
1144394314	UNITED STATES TREASURY	03/12/2024	0.000	5.360	50,000,000.00	49,258,375.00	49,207,479.17	49,257,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	0.000	5.354	50,000,000.00	49,332,458.33	47,919,194.44	49,194,000.00
1091826528	UNITED STATES TREASURY	12/05/2023	0.000	4.321	50,000,000.00	49,970,555.56	49,278,611.11	49,970,500.00
1100459083	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,765,333.33	49,186,000.00	49,765,500.00
1135573470	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,306,631.94	49,146,062.50	49,309,500.00
1128759698	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,765,333.33	49,538,000.00	49,765,500.00
1145088129	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,308,611.11	49,286,777.78	49,309,500.00
1126839222	UNITED STATES TREASURY	01/30/2024	0.000	5.309	50,000,000.00	49,559,583.33	49,302,673.61	49,561,500.00
1096579441	UNITED STATES TREASURY	12/19/2023	0.000	5.099	29,096,000.00	29,019,041.08	28,651,348.46	29,019,186.56
1109093620	UNITED STATES TREASURY	01/09/2024	0.000	5.255	50,000,000.00	49,713,187.50	49,235,166.67	49,714,500.00
1128097605	UNITED STATES TREASURY	12/21/2023	0.000	5.104	50,000,000.00	49,853,055.56	49,625,291.67	49,854,000.00
1040906983	UNITED STATES TREASURY	05/16/2024	0.000	5.346	50,000,000.00	48,865,791.67	47,582,166.67	48,802,500.00
1124577020	UNITED STATES TREASURY	02/20/2024	0.000	5.321	50,000,000.00	49,402,625.00	49,122,375.00	49,411,000.00
1106460616	UNITED STATES TREASURY	01/02/2024	0.000	5.226	50,000,000.00	49,764,888.89	49,272,625.00	49,765,500.00
1135060260	UNITED STATES TREASURY	03/05/2024	0.000	5.395	50,000,000.00	49,305,972.22	49,137,944.44	49,309,500.00
1096579440	UNITED STATES TREASURY	12/19/2023	0.000	5.099	50,000,000.00	49,867,750.00	49,235,888.89	49,868,000.00
1143030750	UNITED STATES TREASURY	01/16/2024	0.000	5.276	50,000,000.00	49,663,625.00	49,590,500.00	49,663,500.00
1110445144	UNITED STATES TREASURY	01/23/2024	0.000	5.294	50,000,000.00	49,609,861.11	49,146,111.11	49,612,500.00
US T-BILL GOVERNMENT TOTAL				5.253	6,746,756,000.00	6,678,076,660.35	6,618,572,428.44	6,677,526,811.97
821810741	UNITED STATES TREASURY	08/31/2028	1.125	4.350	50,000,000.00	49,646,259.63	49,484,375.00	43,146,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	5.237	50,000,000.00	49,908,877.65	49,717,000.00	47,928,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,963,989.75	49,937,500.00	43,168,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,973,182.82	49,953,125.00	43,168,000.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,890,525.57	49,766,000.00	45,834,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	5.237	50,000,000.00	49,908,877.65	49,717,000.00	47,928,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,973,182.82	49,953,125.00	43,168,000.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,901,670.24	49,828,125.00	43,168,000.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	4.551	50,000,000.00	49,859,635.00	49,722,656.00	45,556,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,890,525.57	49,766,000.00	45,834,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	4.319	50,000,000.00	49,260,066.13	48,953,143.50	39,744,000.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,950,777.28	49,914,062.50	43,168,000.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,964,187.59	49,937,500.00	43,168,000.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	5.237	50,000,000.00	49,908,877.65	49,717,000.00	47,928,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,950,777.28	49,914,062.50	43,168,000.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,890,525.57	49,766,000.00	45,834,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,890,525.57	49,766,000.00	45,834,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	4.319	50,000,000.00	50,000,000.00	50,000,000.00	39,744,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,964,187.59	49,937,500.00	43,168,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	4.551	50,000,000.00	49,859,635.00	49,722,656.00	45,556,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	4.551	50,000,000.00	49,859,635.00	49,722,656.00	45,556,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,973,182.82	49,953,125.00	43,168,000.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,950,777.28	49,914,062.50	43,168,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	5.287	50,000,000.00	49,949,028.29	49,718,750.00	48,674,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	5.325	50,000,000.00	49,984,784.60	49,900,000.00	48,863,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	5.287	50,000,000.00	49,949,028.29	49,718,750.00	48,674,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,890,525.57	49,766,000.00	45,834,000.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,844,739.27	49,667,950.00	45,834,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	4.350	50,000,000.00	49,558,875.04	49,357,000.00	43,146,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	5.325	50,000,000.00	49,984,784.60	49,900,000.00	48,863,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	5.287	50,000,000.00	49,949,028.29	49,718,750.00	48,674,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,836,533.20	49,650,400.00	45,834,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	4.319	50,000,000.00	50,000,000.00	50,000,000.00	39,744,000.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,950,777.28	49,914,062.50	43,168,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	5.325	50,000,000.00	49,984,784.60	49,900,000.00	48,863,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,901,670.24	49,828,125.00	43,168,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	4.556	50,000,000.00	49,929,266.35	49,855,000.00	45,689,500.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,963,989.75	49,937,500.00	43,168,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	4.551	50,000,000.00	49,859,635.00	49,722,656.00	45,556,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,973,182.82	49,953,125.00	43,168,000.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	5.287	50,000,000.00	49,949,028.29	49,718,750.00	48,674,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,844,739.27	49,667,950.00	45,834,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	4.556	50,000,000.00	49,929,266.35	49,855,000.00	45,689,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809255	UNITED STATES TREASURY	05/15/2024	0.250	5.325	50,000,000.00	49,984,784.60	49,900,000.00	48,863,500.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,901,670.24	49,828,125.00	43,168,000.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,844,739.27	49,667,950.00	45,834,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	5.287	50,000,000.00	49,949,028.29	49,718,750.00	48,674,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,927,779.97	49,875,000.00	43,168,000.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	4.554	50,000,000.00	49,844,739.27	49,667,950.00	45,834,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	4.551	50,000,000.00	49,859,635.00	49,722,656.00	45,556,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	5.237	50,000,000.00	49,908,877.65	49,717,000.00	47,928,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	4.387	50,000,000.00	49,901,670.24	49,828,125.00	43,168,000.00
US T-NOTE GOVERNMENT TOTAL					2,850,000,000.00	2,843,879,139.08	2,836,989,998.50	2,576,588,500.00
UST GOVERNMENT TOTAL					9,596,756,000.00	9,521,955,799.43	9,455,562,426.94	9,254,115,311.97
GRAND TOTAL					54,253,601,444.44	54,017,461,246.04	53,816,518,243.49	51,405,593,993.97

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCDC								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	15,788,934.00
FHLB TOTAL					25,230,000.00	25,230,000.00	25,230,000.00	15,788,934.00
AVCCD TOTAL					25,230,000.00	25,230,000.00	25,230,000.00	15,788,934.00
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	6,840,090.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,160,120.00
FFCB TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	12,000,210.00
ESUSD TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	12,000,210.00
FIRSTSLA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,687,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,787,160.00
FHLB TOTAL					84,000,000.00	84,000,000.00	84,000,000.00	83,474,160.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,699,500.00
FHLMC TOTAL					50,000,000.00	50,000,000.00	50,000,000.00	49,699,500.00
FIRSTSLA TOTAL					134,000,000.00	134,000,000.00	134,000,000.00	133,173,660.00
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	14,454,859.00
FFCB TOTAL					22,675,000.00	22,675,000.00	22,675,000.00	14,454,859.00
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,167,430.00
FHLMC TOTAL					9,500,000.00	9,500,000.00	9,500,000.00	5,167,430.00
PHHPA TOTAL					32,175,000.00	32,175,000.00	32,175,000.00	19,622,289.00
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,009,212.04	10,018,200.00	9,924,800.00
FFCB TOTAL					10,000,000.00	10,009,212.04	10,018,200.00	9,924,800.00
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,994,508.37	9,956,250.00	9,904,300.00
UST NOTES TOTAL					10,000,000.00	9,994,508.37	9,956,250.00	9,904,300.00
SCP61 - SCAQMD TOTAL					20,000,000.00	20,003,720.41	19,974,450.00	19,829,100.00
SCP6G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,994,508.37	9,956,250.00	9,904,300.00
UST NOTES TOTAL					10,000,000.00	9,994,508.37	9,956,250.00	9,904,300.00
SCP6G - SCAQMD TOTAL					10,000,000.00	9,994,508.37	9,956,250.00	9,904,300.00
SCAQMD-P9A								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,989,016.74	19,912,500.00	19,808,600.00
UST NOTES TOTAL					20,000,000.00	19,989,016.74	19,912,500.00	19,808,600.00
SCP9A - SCAQMD TOTAL					20,000,000.00	19,989,016.74	19,912,500.00	19,808,600.00
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					301,838,751.95	301,825,997.47	301,681,951.95	274,560,844.95

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

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

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

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	23,704,258.77
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	332,259.33
BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL		<u><u>\$24,038,480.25</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	9,696,551.27
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	35,916,807.57
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,846,605.98
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	6,635,326.12
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$105,109,037.47</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	65,943,044.36
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,133,207.49
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,455,383.25
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,636,976.06
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	5,579,192.50
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$98,747,803.66</u></u>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,248.73</u>
	TREASURER TOTAL	<u><u>\$301,248.73</u></u>

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

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
1052207560	LAC-CAL BANS	5.939%	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
LACCAL BANS TOTAL				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
LOS ANGELES COUNTY ISSUED TOTAL				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
NTRD - PSI NON-TRADING Total				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
BANS as a Percentage of Total Floating Rate Notes					100.00%	

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

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

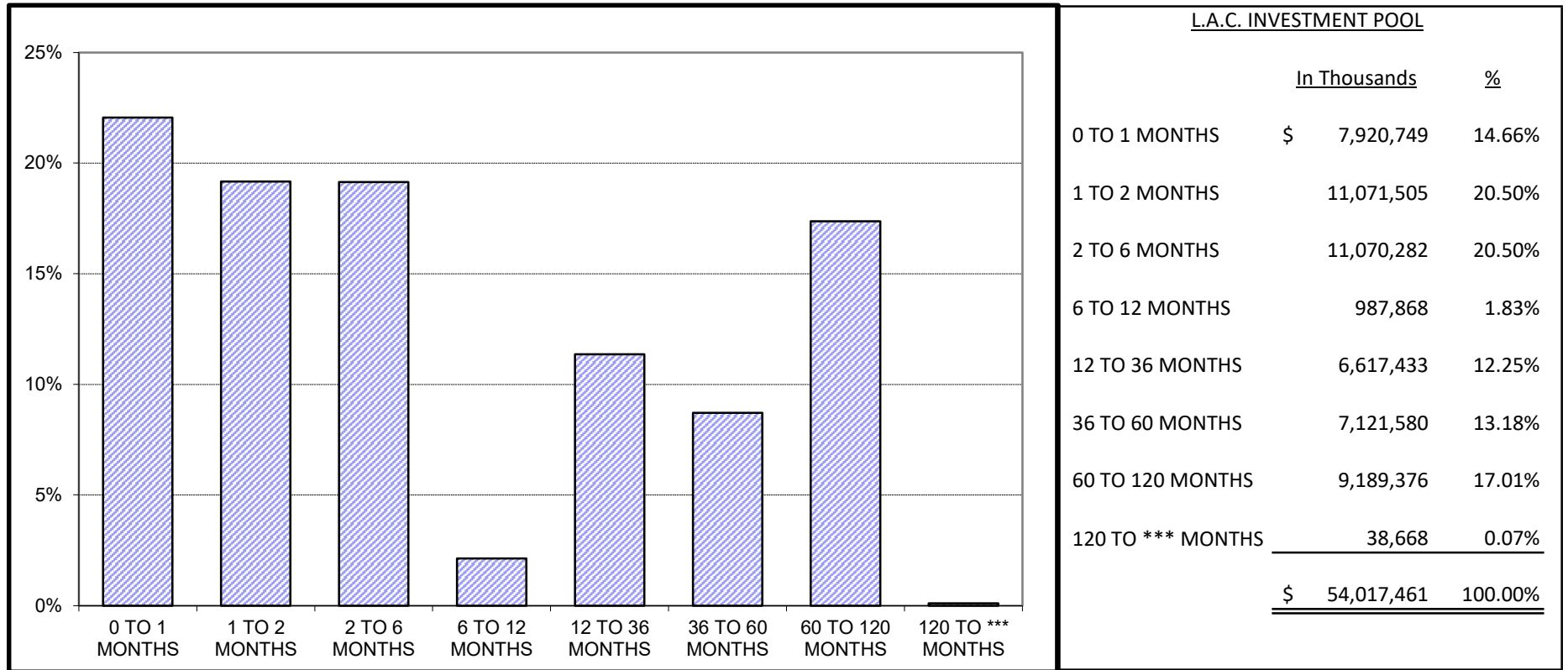
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTD AVG DAYS TO MATURITY
AS OF NOVEMBER 30, 2023
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	26,845,021,507.11	1,366.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,250,000,000.00	84.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,997,611.32	201.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	15,361,202,332.28	50.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,283,995.90	304.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,521,955,799.43	353.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$54,017,461,246.04	757.00 DAYS	\$0.00	0.00 DAYS

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

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	12/01/23 - 12/31/23	\$ 7,920,749,387.86	14.8%
1 to 2 Months	01/01/24 - 01/31/24	\$ 11,071,504,802.67	20.5%
2 to 3 Months	02/01/24 - 02/29/24	\$ 6,183,475,215.38	11.4%
3 to 4 Months	03/01/24 - 03/31/24	\$ 3,354,671,782.05	6.2%
4 to 5 Months	04/01/24 - 04/30/24	\$ 593,890,013.89	1.1%
5 to 6 Months	05/01/24 - 05/31/24	\$ 938,245,013.41	1.7%
6 to 12 Months	06/01/24 - 11/30/24	\$ 987,868,261.58	1.8%
12 to 24 Months	12/01/24 - 11/30/25	\$ 2,722,717,578.18	5.0%
24 to 36 Months	12/01/25 - 11/30/26	\$ 3,894,715,826.65	7.2%
36 to 48 Months	12/01/26 - 11/30/27	\$ 5,141,133,615.13	9.5%
48 to 60 Months	12/01/27 - 11/30/28	\$ 1,980,446,196.81	3.7%
60 to 120 Months	12/01/28 - 11/30/33	\$ 9,189,376,115.88	17.0%
120 to *** Months	12/01/33 -	\$ 38,667,436.55	0.1%
Portfolio Total:		\$ 54,017,461,246.04	100.00%
AVCCD			
120 to *** Months	12/01/33 -	\$ 25,230,000.00	100.0%
Portfolio Total:		\$ 25,230,000.00	100.0%
ESUSD			
120 to *** Months	12/01/33 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
12 to 24 Months	12/01/24 - 11/30/25	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
48 to 60 Months	12/01/27 - 11/30/28	\$ 2,475,000.00	100.0%
Portfolio Total:		\$ 2,475,000.00	100.0%
PHHPA			
120 to *** Months	12/01/33	\$ 32,175,000.00	100.0%
Portfolio Total:		\$ 32,175,000.00	100.0%
SCP61			
2 to 3 Months	02/01/24 - 02/29/24	\$ 9,994,508.37	50.0%
12 to 24 Months	12/01/24 - 11/30/25	\$ 10,009,212.04	50.0%
Portfolio Total:		\$ 20,003,720.41	100.0%
SCP6G			
2 to 3 Months	02/01/24 - 02/29/24	\$ 9,994,508.37	100.0%
Portfolio Total:		\$ 9,994,508.37	100.0%
SCP9A			
2 to 3 Months	02/01/24 - 02/29/24	\$ 19,989,016.74	100.0%
Portfolio Total:		\$ 19,989,016.74	100.0%
SCAQMD			
0 to 1 Months	12/01/23 - 12/31/23	\$ 38,362,382.20	100.0%
Portfolio Total:		\$ 38,362,382.20	100.0%
SLIM			
0 to 1 Months	12/01/23 - 12/31/23	\$ 3,553,442.51	100.0%
Portfolio Total:		\$ 3,553,442.51	100.0%
WASIA			
0 to 1 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 NOVEMBER 30, 2023
ATTACHMENT XVI**



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

**LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF NOVEMBER 30, 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	<u>\$41,958,751.95</u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

OCTOBER 31, 2023

STATE OF CALIFORNIA
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

OCTOBER 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	October 2023	October 2022	Change
Average Daily Portfolio (\$)	160,126,941	218,046,421	-57,919,480
Accrued Earnings (\$)	497,795	328,068	+169,727
Effective Yield (%)	3.670	1.772	+1.898
Average Life-Month End (In Days)	250	303	-53
Total Security Transactions			
Amount (\$)	46,096,339	49,711,370	-3,615,031
Number	932	1,004	-72
Total Time Deposit Transactions			
Amount (\$)	1,984,000	2,527,000	-543,000
Number	70	79	-9
Average Workday Investment Activity (\$)	2,185,470	2,487,541	-302,071
Prescribed Demand Account Balances For Services (\$)	229,000	208,000	+21,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

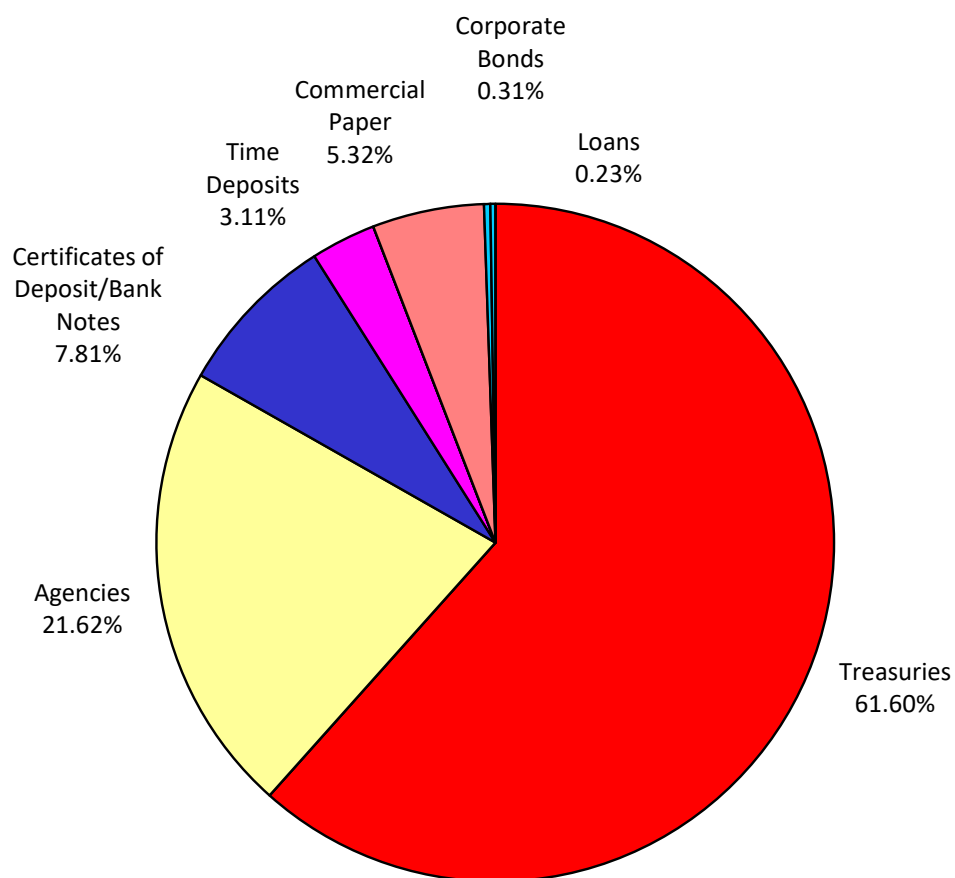
October 31, 2023

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	27,362,386	16.51	+2.28
Bonds	0	0.00	0
Notes	74,723,150	45.09	-5.05
Strips	0	0.00	0
Total Government	<u>102,085,536</u>	<u>61.60</u>	<u>-2.77</u>
Agency Debentures	13,338,013	8.05	-0.33
Certificates of Deposit	12,950,000	7.81	+0.84
Bank Notes	0	0.00	-0.06
Repurchases	0	0.00	0
Agency Discount Notes	22,486,865	13.57	+1.23
Time Deposits	5,154,000	3.11	-0.24
GNMAs	0	0.00	0
Commercial Paper	8,823,251	5.32	+1.31
Remics	2,300	0.00	0
Corporate Bonds	512,633	0.31	+0.03
PMIA Loans	380,626	0.23	-0.01
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>165,733,224</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>October 2023</u>		<u>September 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	932	46,096,339	1,249	62,065,902
Time Deposits	70	1,984,000	63	2,136,000
Other	14	728,900	3	1,610,998
Total	<u>1,016</u>	<u>48,809,239</u>	<u>1,315</u>	<u>65,812,900</u>
PMIA Monthly Average Effective Yield (%)		3.670		3.534
Year to Date Yield Last Day of Month (%)		3.481		3.421

Pooled Money Investment Account Portfolio Composition \$165.7 billion 10/31/2023



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/02/23	REDEMPTIONS								
	BN	BOFA	5.250	10/02/23	5.250	50,000	237	1,728,125.00	5.323
	BN	BOFA	5.250	10/02/23	5.250	50,000	237	1,728,125.00	5.323
	CD	CITIBANK	5.450	10/02/23	5.450	50,000	348	2,634,166.67	5.526
	CD	CITIBANK	5.450	10/02/23	5.450	50,000	348	2,634,166.67	5.526
	CP	JUPITER		10/02/23	5.380	50,000	39	291,416.67	5.487
	CP	JUPITER		10/02/23	5.380	50,000	39	291,416.67	5.487
	CP	PEPSICO		10/02/23	5.140	50,000	115	820,972.22	5.298
	CP	NATIXIS NY		10/02/23	5.500	50,000	130	993,055.56	5.689
	CP	NATIXIS NY		10/02/23	5.500	50,000	130	993,055.56	5.689
	CP	TOYOTA		10/02/23	4.950	50,000	243	1,670,625.00	5.192
	CP	TOYOTA		10/02/23	4.950	50,000	243	1,670,625.00	5.192
	CP	BOFA		10/02/23	4.900	50,000	257	1,749,027.78	5.148
	CP	BOFA		10/02/23	4.900	50,000	257	1,749,027.78	5.148
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.835	10/02/23	4.835	50,000	258	1,712,395.83	4.845
	DEB	FHLB	4.160	10/02/23	4.160	50,000	376	2,143,555.56	4.162
	DEB	FHLB	4.160	10/02/23	4.160	50,000	376	2,143,555.56	4.162
	DN	FHLMC		10/02/23	5.190	50,000	39	281,125.00	5.292
	DN	FHLMC		10/02/23	5.190	50,000	39	281,125.00	5.292
	DN	IADB		10/02/23	5.280	50,000	39	286,000.00	5.384
	DN	FNMA		10/02/23	5.185	50,000	40	288,055.56	5.287
	DN	FNMA		10/02/23	5.185	50,000	40	288,055.56	5.287
	DN	IADB		10/02/23	5.200	50,000	54	390,000.00	5.314
	DN	IBRD		10/02/23	5.230	50,000	68	493,944.44	5.356
	DN	IBRD		10/02/23	5.230	50,000	68	493,944.44	5.356
	DN	IBRD		10/02/23	5.150	50,000	124	886,944.44	5.316
	DN	IBRD		10/02/23	5.150	50,000	124	886,944.44	5.316
	DN	IFC		10/02/23	5.180	50,000	124	892,111.11	5.347
	DN	IFC		10/02/23	5.180	50,000	124	892,111.11	5.347
	DN	IBRD		10/02/23	4.920	50,000	161	1,100,166.67	5.101
	DN	IBRD		10/02/23	4.920	50,000	161	1,100,166.67	5.101
	DN	FFCB		10/02/23	4.660	50,000	264	1,708,666.67	4.892
	DN	FFCB		10/02/23	4.660	50,000	264	1,708,666.67	4.892
	DN	FHLB		10/02/23	4.665	50,000	265	1,716,979.17	4.898
	DN	FHLB		10/02/23	4.665	50,000	265	1,716,979.17	4.898
	DN	FHLB		10/02/23	4.555	50,000	284	1,796,694.44	4.790
	DN	FHLB		10/02/23	4.555	50,000	284	1,796,694.44	4.790
	DN	FFCB		10/02/23	4.570	50,000	285	1,808,958.33	4.807
	DN	FFCB		10/02/23	4.570	50,000	285	1,808,958.33	4.807
	DN	FHLB		10/02/23	4.600	50,000	286	1,827,222.22	4.841
	DN	FHLB		10/02/23	4.600	50,000	286	1,827,222.22	4.841
	DN	FHLB		10/02/23	4.585	50,000	291	1,853,104.17	4.828
	DN	FHLB		10/02/23	4.585	50,000	291	1,853,104.17	4.828
	DN	FHLB		10/02/23	4.540	50,000	322	2,030,388.89	4.798
	DN	FHLB		10/02/23	4.540	50,000	322	2,030,388.89	4.798

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/02/23	REDEMPTIONS (Continued)								
	DN	FHLB		10/02/23	4.495	50,000	335	2,091,423.61	4.756
	DN	FHLB		10/02/23	4.495	50,000	335	2,091,423.61	4.756
	DN	FHLB		10/02/23	4.380	50,000	354	2,153,500.00	4.641
	DN	FHLB		10/02/23	4.380	50,000	354	2,153,500.00	4.641
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	DN	FFCB		10/02/23	4.230	50,000	355	2,085,625.00	4.475
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000	75	559,375.00	5.445
	YCD	CR AG CIB	5.370	10/02/23	5.370	50,000	75	559,375.00	5.445
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000	230	1,613,194.44	5.120
	YCD	NB CANADA	5.050	10/02/23	5.050	50,000	230	1,613,194.44	5.120
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000	272	1,998,444.44	5.363
	YCD	RB CANADA	5.290	10/02/23	5.290	50,000	272	1,998,444.44	5.363
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000	272	2,032,444.44	5.455
	YCD	LLOYDS	5.380	10/02/23	5.380	50,000	272	2,032,444.44	5.455
	YCD	TORONTO	5.290	10/02/23	5.290	50,000	277	2,035,180.56	5.363
	YCD	TORONTO	5.290	10/02/23	5.290	50,000	277	2,035,180.56	5.363
	YCD	UBS	5.160	10/02/23	5.160	50,000	355	2,544,166.67	5.232
	YCD	UBS	5.160	10/02/23	5.160	50,000	355	2,544,166.67	5.232
	YCD	CIBC	5.000	10/02/23	5.000	50,000	360	2,500,000.00	5.069
	YCD	CIBC	5.000	10/02/23	5.000	50,000	360	2,500,000.00	5.069
10/02/23	PURCHASES								
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	CR AG NY		10/10/23	5.300	50,000			
	CP	SOC GEN NY		10/27/23	5.310	50,000			
	CP	SOC GEN NY		10/27/23	5.310	50,000			
	CP	BOFA		03/01/24	5.620	50,000			
	CP	BOFA		03/01/24	5.620	50,000			
	CP	TOYOTA		04/02/24	5.570	50,000			
	CP	TOYOTA		04/02/24	5.570	50,000			
	DN	IBRD		02/23/24	5.250	50,000			
	DN	IBRD		02/23/24	5.250	50,000			
	DN	FHLB		03/12/24	5.310	50,000			
	DN	FHLB		03/12/24	5.310	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.275	50,000			
	TR	BILL		01/11/24	5.280	50,000			
	TR	BILL		01/11/24	5.280	50,000			
	TR	BILL		01/11/24	5.280	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/02/23	PURCHASES (Continued)								
	TR	BILL		02/01/24	5.295	50,000			
	TR	BILL		02/01/24	5.295	50,000			
	TR	BILL		02/01/24	5.295	50,000			
	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			
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000			
	YCD	LLOYDS	5.980	07/01/24	5.980	50,000			
10/03/23	NO REDEPMPTIONS								
10/03/23	PURCHASES								
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	APPLE		11/29/23	5.320	50,000			
	DN	FHLB		02/23/24	5.305	50,000			
	DN	FHLB		02/23/24	5.305	50,000			
10/04/23	REDEMPTIONS								
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
	DEB	IADB	3.000	10/04/23	0.262	50,000	867	323,033.33	0.255
10/04/23	PURCHASES								
	CP	BNP NY		10/06/23	5.300	50,000			
	CP	BNP NY		10/06/23	5.300	50,000			
	CP	MICROSOFT		02/23/24	5.380	50,000			
	DN	IADB		11/29/23	5.320	50,000			
	DN	FHLB		12/01/23	5.300	50,000			
	DN	FHLB		12/01/23	5.300	50,000			
	DN	FHLB		02/23/24	5.290	50,000			
	DN	FHLB		02/23/24	5.290	50,000			
	DN	FNMA		03/01/24	5.240	50,000			
	DN	FNMA		03/01/24	5.240	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	TR	BILL		02/08/24	5.301	50,000			
	TR	BILL		02/08/24	5.301	50,000			
	TR	BILL		02/08/24	5.301	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/04/23	PURCHASES (Continued)								
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	TR	BILL		03/14/24	5.305	50,000			
	YCD	KBC	5.320	11/06/23	5.320	50,000			
	YCD	KBC	5.320	11/06/23	5.320	50,000			
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000			
	YCD	CR AG CIB	5.690	03/25/24	5.690	50,000			
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000			
	YCD	RABOBANK	5.900	07/01/24	5.900	50,000			
10/05/23	REDEMPTIONS								
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.335	50,000	339	2,041,062.50	4.582
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.340	50,000	339	2,043,416.67	4.588
	TR	BILL		10/05/23	4.265	50,000	352	2,085,111.11	4.512
	TR	BILL		10/05/23	4.265	50,000	352	2,085,111.11	4.512
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	4.055	50,000	358	2,016,236.11	4.284
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.970	50,000	364	2,007,055.56	4.193
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202
	TR	BILL		10/05/23	3.978	50,000	364	2,010,847.22	4.202

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/05/23	PURCHASES								
	CP	MUFG BK		10/27/23	5.290	50,000			
	CP	MUFG BK		10/27/23	5.290	50,000			
	CP	CR AG NY		10/27/23	5.300	50,000			
	CP	CR AG NY		10/27/23	5.300	50,000			
	CP	APPLE		10/30/23	5.300	50,000			
	CP	APPLE		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	RABO NY		10/30/23	5.300	50,000			
	CP	OLD LINE		02/23/24	5.510	50,000			
	CP	OLD LINE		02/23/24	5.510	50,000			
	CP	RBC NY		07/01/24	5.610	50,000			
	CP	RBC NY		07/01/24	5.610	50,000			
	CP	SCOTIA NY		07/01/24	5.630	50,000			
	CP	SCOTIA NY		07/01/24	5.630	50,000			
	CP	SOC GEN NY		07/01/24	5.660	50,000			
	CP	SOC GEN NY		07/01/24	5.660	50,000			
	DN	FHLB		02/26/24	5.295	50,000			
	DN	FHLB		02/26/24	5.295	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IBRD		03/01/24	5.250	50,000			
	DN	IFC		03/01/24	5.300	50,000			
	DN	IFC		03/01/24	5.300	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		01/02/24	5.310	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	BILL		10/03/24	5.210	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	TR	NOTE	5.000	09/30/25	5.033	50,000			
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000			
	YCD	NORINCHUK	5.540	01/22/24	5.540	50,000			
	YCD	NATIXIS	5.660	03/01/24	5.660	50,000			
	YCD	NATIXIS	5.660	03/01/24	5.660	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/06/23	REDEMPTIONS								
	CP	BNP NY		10/06/23	5.300	50,000	2	14,722.22	5.375
	CP	BNP NY		10/06/23	5.300	50,000	2	14,722.22	5.375
	CP	MUFG BK		10/06/23	5.260	50,000	9	65,750.00	5.340
	CP	MUFG BK		10/06/23	5.260	50,000	9	65,750.00	5.340
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000	16	118,444.44	5.404
	YCD	MONTREAL	5.330	10/06/23	5.330	50,000	16	118,444.44	5.404
10/06/23	NO PURCHASES								
10/09/23	NO REDEMPTIONS								
10/09/23	NO PURCHASES								
10/10/23	REDEMPTIONS								
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	CR AG NY		10/10/23	5.300	50,000	8	58,888.89	5.380
	CP	APPLE		10/10/23	5.270	50,000	19	139,069.44	5.358
	TR	BILL		10/10/23	5.250	50,000	29	211,458.33	5.346
	TR	BILL		10/10/23	5.250	50,000	29	211,458.33	5.346
	TR	BILL		10/10/23	5.254	50,000	29	211,619.44	5.350
	TR	BILL		10/10/23	5.254	50,000	29	211,619.44	5.350
	TR	BILL		10/10/23	5.255	50,000	33	240,854.17	5.354
	TR	BILL		10/10/23	5.255	50,000	33	240,854.17	5.354
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	TR	BILL		10/10/23	5.195	50,000	119	858,618.06	5.359
	YCD	DNB	5.280	10/10/23	5.280	50,000	12	88,000.00	5.353
	YCD	DNB	5.280	10/10/23	5.280	50,000	12	88,000.00	5.353
10/10/23	PURCHASE								
	CB	TOYOTA	4.400	09/20/24	5.767	25,000			
10/11/23	NO REDEMPTIONS								
10/11/23	PURCHASES								
	CB	WELLS FGO	3.300	09/09/24	5.966	25,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/11/23	PURCHASES (Continued)								
	CP	APPLE		11/14/23	5.320	50,000			
	CP	APPLE		11/14/23	5.320	50,000			
	CP	CRC		02/23/24	5.510	50,000			
	CP	GOTHAM		02/23/24	5.570	50,000			
	CP	MICROSOFT		03/25/24	5.380	50,000			
	CP	MICROSOFT		03/25/24	5.380	50,000			
	CP	SHEFFIELD		03/29/24	5.630	50,000			
	CP	SHEFFIELD		03/29/24	5.630	50,000			
	CP	TOYOTA		07/01/24	5.560	50,000			
	CP	TOYOTA		07/01/24	5.560	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DEB	FFCB	5.125	08/01/25	5.129	50,000			
	DN	IBRD		02/23/24	5.280	50,000			
	DN	IBRD		02/23/24	5.280	50,000			
	DN	FHLB		02/26/24	5.290	50,000			
	DN	FHLB		02/26/24	5.290	50,000			
	DN	FNMA		03/01/24	5.200	50,000			
	DN	FNMA		03/01/24	5.200	50,000			
	DN	IFC		03/01/24	5.290	50,000			
	DN	IFC		03/01/24	5.290	50,000			
	DN	IBRD		03/12/24	5.260	50,000			
	DN	IBRD		03/12/24	5.260	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	FHLB		03/27/24	5.280	50,000			
	DN	IBRD		04/02/24	5.250	50,000			
	DN	IBRD		04/02/24	5.250	50,000			
	DN	FHLB		07/01/24	5.200	50,000			
	DN	FHLB		07/01/24	5.200	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		11/14/23	5.295	50,000			
	TR	BILL		01/02/24	5.290	50,000			
	TR	BILL		01/02/24	5.290	50,000			
	TR	BILL		01/02/24	5.290	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			
	TR	BILL		01/02/24	5.300	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	TR	BILL		01/02/24	5.300	50,000			
	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			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/11/23	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			
	YCD	DNB	5.310	11/14/23	5.310	50,000			
	YCD	DNB	5.310	11/14/23	5.310	50,000			
	YCD	KBC	5.310	11/14/23	5.310	50,000			
	YCD	KBC	5.310	11/14/23	5.310	50,000			
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000			
	YCD	SVENSKA	5.470	01/24/24	5.470	50,000			
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000			
	YCD	MUFG BK	5.660	01/29/24	5.660	50,000			
10/12/23	REDEMPTION								
	DEB	FFCB	0.290	10/12/23	0.674	50,000	652	598,986.11	0.675
10/12/23	PURCHASES								
	CP	OLD LINE		03/25/24	5.580	50,000			
	CP	OLD LINE		03/25/24	5.580	50,000			
	CP	RABO NY		04/02/24	5.550	50,000			
	CP	RABO NY		04/02/24	5.550	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DEB	FHLB	5.410	10/01/24	5.412	50,000			
	DN	FHLB		03/25/24	5.275	50,000			
	DN	FNMA		03/27/24	5.215	50,000			
	DN	FNMA		03/27/24	5.215	50,000			
	DN	FFCB		10/01/24	5.080	50,000			
	DN	FFCB		10/01/24	5.080	50,000			
	DN	FHLB		10/01/24	5.100	50,000			
	DN	FHLB		10/01/24	5.100	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		01/09/24	5.315	50,000			
	TR	BILL		01/09/24	5.315	50,000			
	TR	BILL		01/09/24	5.315	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			
	TR	BILL		01/11/24	5.340	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/12/23	PURCHASES (Continued)								
	TR	BILL		01/11/24	5.345	50,000			
	TR	BILL		01/11/24	5.345	50,000			
	TR	BILL		01/11/24	5.345	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	TR	NOTE	5.000	09/30/25	4.999	50,000			
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000			
	YCD	SCOTIA	5.800	04/02/24	5.800	50,000			
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000			
	YCD	SOC GEN	5.700	04/26/24	5.700	50,000			
10/13/23	NO REDEMPTIONS								
10/13/23	PURCHASES								
	CP	APPLE		11/03/23	5.320	50,000			
	CP	APPLE		11/03/23	5.320	50,000			
	CP	MUFG BK		11/20/23	5.380	50,000			
	CP	MUFG BK		11/20/23	5.380	50,000			
	CP	DISNEY		03/25/24	5.550	50,000			
	CP	ATLANTIC		03/25/24	5.580	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DEB	FHLB	5.010	10/01/25	5.011	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000			
	YCD	CR AG CIB	5.320	11/08/23	5.320	50,000			
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000			
	YCD	SWEDBANK	5.290	11/20/23	5.290	50,000			
	YCD	NORINCHUK	5.610	01/26/24	5.610	50,000			
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000			
	YCD	NAT AUB	5.830	10/01/24	5.830	50,000			
10/15/23	REDEMPTIONS								
	TR	NOTE	0.125	10/15/23	4.061	50,000	390	2,103,878.50	4.105
	TR	NOTE	0.125	10/15/23	4.061	50,000	390	2,103,878.50	4.105
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.435	50,000	727	431,125.51	0.436
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/15/23	REDEMPTIONS (Continued)								
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.239	50,000	752	245,944.33	0.239
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.203	50,000	878	244,023.22	0.203
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.205	50,000	878	245,976.34	0.205
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.236	50,000	899	290,578.04	0.237
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.240	50,000	899	294,484.29	0.240
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.249	50,000	914	310,718.57	0.249
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
	TR	NOTE	0.125	10/15/23	0.250	50,000	914	312,671.70	0.251
10/16/23	REDEMPTIONS								
	DEB	FHLMC	0.125	10/16/23	3.268	50,000	427	1,862,090.28	3.302
	DEB	FHLMC	0.125	10/16/23	3.268	50,000	427	1,862,090.28	3.302
10/16/23	PURCHASES								
	CP	CHARIOT		11/20/23	5.380	50,000			
	CP	CHARIOT		11/20/23	5.380	50,000			
	CP	DEERE CAP		01/11/24	5.400	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DEB	FHLB	4.890	07/01/26	4.893	50,000			
	DN	FHLB		10/30/23	5.250	50,000			
	DN	FHLB		10/30/23	5.250	50,000			
	DN	FHLMC		11/01/23	5.220	50,000			
	DN	FHLMC		11/01/23	5.220	50,000			
	DN	FNMA		11/01/23	5.225	50,000			
	DN	FNMA		11/01/23	5.225	50,000			
	DN	IFC		01/29/24	5.300	50,000			
	DN	IFC		01/29/24	5.300	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/16/23	PURCHASES (Continued)								
	DN	FNMA		02/23/24	5.235	50,000			
	DN	FNMA		02/23/24	5.235	50,000			
	DN	FHLB		02/23/24	5.280	50,000			
	DN	FHLB		02/23/24	5.280	50,000			
	DN	FHLB		02/29/24	5.290	50,000			
	DN	FHLB		02/29/24	5.290	50,000			
	DN	FHLB		03/01/24	5.305	50,000			
	DN	IFC		03/25/24	5.260	50,000			
	DN	IFC		03/25/24	5.260	50,000			
	DN	FFCB		04/02/24	5.230	50,000			
	DN	FFCB		04/02/24	5.230	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.290	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	BILL		11/09/23	5.295	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.071	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	5.000	09/30/25	5.073	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.823	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.625	10/15/26	4.829	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	TR	NOTE	4.000	02/29/28	4.704	50,000			
	YCD	KBC	5.310	11/20/23	5.310	50,000			
	YCD	KBC	5.310	11/20/23	5.310	50,000			
	YCD	CIBC	5.810	04/26/24	5.810	50,000			
	YCD	CIBC	5.810	04/26/24	5.810	50,000			
	YCD	CB AUS	5.870	10/01/24	5.870	50,000			
	YCD	CB AUS	5.870	10/01/24	5.870	50,000			

10/17/23 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/17/23	PURCHASES								
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	BNP NY		10/23/23	5.290	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	CR AG NY		11/01/23	5.300	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	CP	SOC GEN NY		05/29/24	5.630	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DEB	FHLB	4.970	04/01/26	4.971	50,000			
	DN	IBRD		02/09/24	5.290	50,000			
	DN	IBRD		02/09/24	5.290	50,000			
	DN	IBRD		03/01/24	5.270	50,000			
	DN	IBRD		03/01/24	5.270	50,000			
	DN	FHLB		03/27/24	5.290	50,000			
	DN	FHLB		03/27/24	5.290	50,000			
	DN	FHLB		04/02/24	5.295	50,000			
	DN	FHLB		04/02/24	5.295	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.300	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/01/24	5.305	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/08/24	5.295	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.315	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		02/29/24	5.320	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.148	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		08/08/24	5.150	50,000			
	TR	BILL		09/05/24	5.148	50,000			
	TR	BILL		09/05/24	5.148	50,000			
	TR	BILL		09/05/24	5.148	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/17/23	PURCHASES (Continued)								
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		09/05/24	5.155	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.115	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	BILL		10/03/24	5.117	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	TR	NOTE	4.625	10/15/26	4.852	50,000			
	YCD	DNB	5.350	12/04/23	5.350	50,000			
	YCD	DNB	5.350	12/04/23	5.350	50,000			
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000			
	YCD	SWEDBANK	5.450	01/22/24	5.450	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000			
10/18/23	REDEMPTIONS								
	DEB	FFCB	2.200	10/18/23	2.220	50,000	548	1,665,000.00	2.219
	DEB	FFCB	2.200	10/18/23	2.220	50,000	548	1,665,000.00	2.219
10/18/23	PURCHASES								
	CP	CR AG NY		10/23/23	5.280	50,000			
	CP	CR AG NY		10/23/23	5.280	50,000			
	CP	RABO NY		10/23/23	5.300	50,000			
	CP	RABO NY		10/23/23	5.300	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	MUFG BK		10/30/23	5.270	50,000			
	CP	SUMI TRUST		02/02/24	5.550	50,000			
	CP	SUMI TRUST		02/02/24	5.550	50,000			
	CP	MIZUHO NY		02/09/24	5.480	50,000			
	CP	MIZUHO NY		02/09/24	5.480	50,000			
	CP	MICROSOFT		04/02/24	5.370	50,000			
	CP	MICROSOFT		04/02/24	5.370	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/18/23	PURCHASES (Continued)								
	CP	NATIXIS NY		04/26/24	5.660	50,000			
	CP	NATIXIS NY		04/26/24	5.660	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FNMA		03/27/24	5.260	50,000			
	DN	FNMA		03/27/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.255	50,000			
	DN	FHLMC		03/29/24	5.255	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	FHLMC		03/29/24	5.260	50,000			
	DN	IBRD		04/02/24	5.300	50,000			
	DN	IBRD		04/02/24	5.300	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	FHLB		04/02/24	5.320	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	DN	IBRD		04/26/24	5.290	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	50,000			
	TR	BILL		02/08/24	5.310	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	BILL		03/14/24	5.301	50,000			
	TR	BILL		03/14/24	5.301	50,000			
	TR	BILL		03/14/24	5.301	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	TR	NOTE	4.500	07/15/26	5.090	50,000			
	YCD	DNB	5.270	10/27/23	5.270	50,000			
	YCD	DNB	5.270	10/27/23	5.270	50,000			
	YCD	KBC	5.310	12/01/23	5.310	50,000			
	YCD	KBC	5.310	12/01/23	5.310	50,000			
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000			
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000			
	YCD	NORDEA ABP	5.710	04/26/24	5.710	50,000			
	YCD	NORDEA ABP	5.710	04/26/24	5.710	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/18/23	PURCHASES (Continued)								
	YCD	BNP	5.810	04/26/24	5.810	50,000			
	YCD	BNP	5.810	04/26/24	5.810	50,000			
	YCD	CIC	5.830	04/26/24	5.830	50,000			
	YCD	CIC	5.830	04/26/24	5.830	50,000			
10/19/23	NO REDEMPTIONS								
10/19/23	PURCHASES								
	CP	GTA		01/26/24	5.520	50,000			
	CP	GTA		01/26/24	5.520	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.299	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
	TR	NOTE	3.000	07/15/25	5.304	50,000			
10/20/23	NO REDEMPTIONS								
10/20/23	NO PURCHASES								
10/23/23	REDEMPTIONS								
	CP	CR AG NY		10/23/23	5.280	50,000	5	36,666.67	5.357
	CP	CR AG NY		10/23/23	5.280	50,000	5	36,666.67	5.357
	CP	RABO NY		10/23/23	5.300	50,000	5	36,805.56	5.378
	CP	RABO NY		10/23/23	5.300	50,000	5	36,805.56	5.378
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		10/23/23	5.290	50,000	6	44,083.33	5.368
10/23/23	NO PURCHASES								
10/24/23	REDEMPTIONS								
	CP	GTA		10/24/23	5.450	50,000	120	908,333.33	5.628
	CP	PROCTER		10/24/23	4.950	50,000	179	1,230,625.00	5.145
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.190	50,000	118	850,583.33	5.353
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/24/23	REDEMPTIONS (Continued)								
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,812.50	5.361
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.198	50,000	118	851,894.44	5.362
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.190	50,000	119	857,791.67	5.354
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.193	50,000	119	858,204.86	5.357
	TR	BILL		10/24/23	5.200	50,000	119	859,444.44	5.364
	TR	BILL		10/24/23	5.200	50,000	119	859,444.44	5.364
10/24/23	PURCHASES								
	CP	MUFG BK		11/01/23	5.270	50,000			
	CP	MUFG BK		11/01/23	5.270	50,000			
	TR	BILL		02/20/24	5.317	50,000			
	TR	BILL		02/20/24	5.317	50,000			
	TR	BILL		02/20/24	5.320	50,000			
	TR	BILL		02/20/24	5.320	50,000			
	YCD	SUMI TRUST	5.310	11/01/23	5.310	50,000			
	YCD	SUMI TRUST	5.310	11/01/23	5.310	50,000			
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000			
	YCD	SUMITOMO	5.650	01/24/24	5.650	50,000			
10/25/23	NO REDEMPTIONS								
10/25/23	PURCHASES								
	CB CL	CITIGROUP	6.415	10/25/28	6.415	25,000			
	CD	BMO BANK	5.810	04/26/24	5.810	50,000			
	CD	BMO BANK	5.810	04/26/24	5.810	50,000			
	DN	FHLMC		03/29/24	5.245	50,000			
	DN	FHLMC		03/29/24	5.245	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IADB		03/29/24	5.320	50,000			
	DN	IADB		03/29/24	5.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/25/23	PURCHASES (Continued)								
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000			
	YCD	CR AG CIB	5.330	11/29/23	5.330	50,000			
	YCD	UBS	5.800	04/26/24	5.800	50,000			
	YCD	UBS	5.800	04/26/24	5.800	50,000			
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000			
	YCD	SCOTIA	5.850	07/29/24	5.850	50,000			
10/26/23	NO REDEMPTIONS								
10/26/23	PURCHASES								
	CP	SOC GEN NY		12/01/23	5.410	50,000			
	CP	SOC GEN NY		12/01/23	5.410	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DEB	IFC	5.325	07/01/25	5.330	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.305	50,000			
	TR	BILL		04/25/24	5.308	50,000			
	TR	BILL		04/25/24	5.308	50,000			
	TR	BILL		04/25/24	5.308	50,000			
10/27/23	REDEMPTIONS								
	CD	BMO BANK	5.350	10/27/23	5.350	50,000	38	282,361.11	5.424
	CD	BMO BANK	5.350	10/27/23	5.350	50,000	38	282,361.11	5.424
	CP	MUFG BK		10/27/23	5.290	50,000	22	161,638.89	5.381
	CP	MUFG BK		10/27/23	5.290	50,000	22	161,638.89	5.381
	CP	CR AG NY		10/27/23	5.300	50,000	22	161,944.44	5.391
	CP	CR AG NY		10/27/23	5.300	50,000	22	161,944.44	5.391
	CP	SOC GEN NY		10/27/23	5.310	50,000	25	184,375.00	5.404
	CP	SOC GEN NY		10/27/23	5.310	50,000	25	184,375.00	5.404
	CP	APPLE		10/27/23	5.280	50,000	32	234,666.67	5.379
	CP	MICROSOFT		10/27/23	5.280	50,000	39	286,000.00	5.384
	CP	MICROSOFT		10/27/23	5.280	50,000	39	286,000.00	5.384
	CP	CHARIOT		10/27/23	5.450	50,000	123	931,041.67	5.631
	CP	CAFCO		10/27/23	5.480	50,000	123	936,166.67	5.662

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/23	REDEMPTIONS (Continued)								
	CP	CRC		10/27/23	5.460	50,000	127	963,083.33	5.645
	CP	CRC		10/27/23	5.460	50,000	127	963,083.33	5.645
	DEB	FHLB	4.830	10/27/23	4.839	50,000	281	1,864,916.67	4.845
	DEB	FHLB	4.830	10/27/23	4.839	50,000	281	1,864,916.67	4.845
	DN	IADB		10/27/23	5.300	50,000	78	574,166.67	5.436
	DN	IADB		10/27/23	5.300	50,000	78	574,166.67	5.436
	DN	IBRD		10/27/23	5.200	50,000	101	729,444.44	5.350
	DN	IBRD		10/27/23	5.200	50,000	101	729,444.44	5.350
	DN	FNMA		10/27/23	5.120	50,000	108	768,000.00	5.272
	DN	FNMA		10/27/23	5.120	50,000	108	768,000.00	5.272
	DN	FHLMC		10/27/23	5.015	50,000	123	856,729.17	5.173
	DN	FHLMC		10/27/23	5.015	50,000	123	856,729.17	5.173
	DN	IBRD		10/27/23	5.050	50,000	134	939,861.11	5.218
	DN	IBRD		10/27/23	5.050	50,000	134	939,861.11	5.218
	DN	IBRD		10/27/23	5.150	50,000	140	1,001,388.89	5.328
	DN	IBRD		10/27/23	5.150	50,000	140	1,001,388.89	5.328
	DN	IBRD		10/27/23	5.150	50,000	143	1,022,847.22	5.331
	DN	IBRD		10/27/23	5.150	50,000	143	1,022,847.22	5.331
	DN	IBRD		10/27/23	5.100	50,000	149	1,055,416.67	5.282
	DN	IBRD		10/27/23	5.100	50,000	149	1,055,416.67	5.282
	DN	FHLB		10/27/23	5.195	50,000	149	1,075,076.39	5.383
	DN	FHLB		10/27/23	5.195	50,000	149	1,075,076.39	5.383
	DN	FFCB		10/27/23	4.850	50,000	162	1,091,250.00	5.027
	DN	FFCB		10/27/23	4.850	50,000	162	1,091,250.00	5.027
	DN	FHLB		10/27/23	4.910	50,000	164	1,118,388.89	5.092
	DN	FHLB		10/27/23	4.910	50,000	164	1,118,388.89	5.092
	DN	IFC		10/27/23	4.900	50,000	179	1,218,194.44	5.092
	DN	IFC		10/27/23	4.900	50,000	179	1,218,194.44	5.092
	DN	FFCB		10/27/23	4.850	50,000	246	1,657,083.33	5.086
	DN	FFCB		10/27/23	4.850	50,000	246	1,657,083.33	5.086
	DN	FHLB		10/27/23	4.925	50,000	246	1,682,708.33	5.167
	DN	FHLB		10/27/23	4.925	50,000	246	1,682,708.33	5.167
	DN	FHLB		10/27/23	4.890	50,000	252	1,711,500.00	5.134
	DN	FHLB		10/27/23	4.890	50,000	252	1,711,500.00	5.134
	DN	FHLB		10/27/23	4.660	50,000	274	1,773,388.89	4.898
	DN	FHLB		10/27/23	4.660	50,000	274	1,773,388.89	4.898
	DN	FHLB		10/27/23	4.675	50,000	283	1,837,534.72	4.921
	DN	FHLB		10/27/23	4.675	50,000	283	1,837,534.72	4.921
	YCD	DNB	5.270	10/27/23	5.270	50,000	9	65,875.00	5.343
	YCD	DNB	5.270	10/27/23	5.270	50,000	9	65,875.00	5.343
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	NORINCHUK	5.380	10/27/23	5.380	50,000	39	291,416.67	5.455
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000	42	308,533.33	5.363
	YCD	SWEDBANK	5.290	10/27/23	5.290	50,000	42	308,533.33	5.363
	YCD	DNB	5.310	10/27/23	5.310	50,000	42	309,750.00	5.384
	YCD	DNB	5.310	10/27/23	5.310	50,000	42	309,750.00	5.384

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/27/23	REDEMPTIONS (Continued)								
	YCD	KBC	5.320	10/27/23	5.320	50,000	42	310,333.33	5.394
	YCD	KBC	5.320	10/27/23	5.320	50,000	42	310,333.33	5.394
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000	134	1,029,194.44	5.607
	YCD	MIZUHO	5.530	10/27/23	5.530	50,000	134	1,029,194.44	5.607
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000	135	1,033,125.00	5.587
	YCD	SE BANKEN	5.510	10/27/23	5.510	50,000	135	1,033,125.00	5.587
	YCD	ANZ	4.950	10/27/23	4.950	50,000	182	1,251,250.00	5.019
	YCD	ANZ	4.950	10/27/23	4.950	50,000	182	1,251,250.00	5.019
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000	239	1,785,861.11	5.455
	YCD	NATIXIS	5.380	10/27/23	5.380	50,000	239	1,785,861.11	5.455
10/27/23	PURCHASES								
	CD	CITIBANK	5.900	08/01/24	5.900	50,000			
	CD	CITIBANK	5.900	08/01/24	5.900	50,000			
	CP	CHARIOT		11/29/23	5.380	50,000			
	CP	CHARIOT		11/29/23	5.380	50,000			
	CP	PROCTER		01/26/24	5.360	50,000			
	CP	UPS		02/26/24	5.390	50,000			
	CP	NATIXIS NY		03/25/24	5.610	50,000			
	CP	NATIXIS NY		03/25/24	5.610	50,000			
	CP	BNP NY		03/29/24	5.520	50,000			
	CP	BNP NY		03/29/24	5.520	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FHLMC		03/25/24	5.235	50,000			
	DN	FNMA		03/27/24	5.220	50,000			
	DN	FNMA		03/27/24	5.220	50,000			
	DN	FHLB		04/09/24	5.300	50,000			
	DN	FHLB		04/26/24	5.300	50,000			
	DN	FHLB		04/26/24	5.300	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	TR	BILL		03/14/24	5.280	50,000			
	YCD	KBC	5.310	11/28/23	5.310	50,000			
	YCD	KBC	5.310	11/28/23	5.310	50,000			
	YCD	CIBC	5.530	01/29/24	5.530	50,000			
	YCD	CIBC	5.530	01/29/24	5.530	50,000			
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000			
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/30/23	REDEMPTIONS								
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	MUFG BK		10/30/23	5.270	50,000	12	87,833.33	5.353
	CP	APPLE		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	APPLE		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	RABO NY		10/30/23	5.300	50,000	25	184,027.78	5.393
	CP	LIBERTY		10/30/23	5.340	50,000	32	237,333.33	5.440
	CP	LIBERTY		10/30/23	5.340	50,000	32	237,333.33	5.440
	DN	FHLB		10/30/23	5.250	50,000	14	102,083.33	5.334
	DN	FHLB		10/30/23	5.250	50,000	14	102,083.33	5.334
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000	34	255,472.22	5.485
	YCD	MUFG BK	5.410	10/30/23	5.410	50,000	34	255,472.22	5.485
	YCD	DNB	5.300	10/30/23	5.300	50,000	38	279,722.22	5.374
	YCD	DNB	5.300	10/30/23	5.300	50,000	38	279,722.22	5.374
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000	38	281,833.33	5.414
	YCD	SUMI TRUST	5.340	10/30/23	5.340	50,000	38	281,833.33	5.414
10/30/23	PURCHASES								
	CP	DEERE CAP		02/02/24	5.480	50,000			
	CP	CRC		02/26/24	5.590	50,000			
	CP	CRC		02/26/24	5.590	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/04/24	5.300	50,000			
	DN	FHLB		03/12/24	5.300	50,000			
	DN	FHLB		03/12/24	5.300	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	TR	BILL		02/29/24	5.290	50,000			
	YCD	MUFG BK	5.400	12/01/23	5.400	50,000			
	YCD	MUFG BK	5.400	12/01/23	5.400	50,000			
10/31/23	REDEMPTIONS								
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.384	50,000	365	2,167,968.75	4.400
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	4.392	50,000	365	2,171,875.00	4.408
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894
	TR	NOTE	2.875	10/31/23	2.898	50,000	481	1,906,250.00	2.894

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/23	PURCHASES								
	CP	CR AG NY		11/03/23	5.280	50,000			
	CP	CR AG NY		11/03/23	5.280	50,000			
	CP	SOC GEN NY		02/01/24	5.600	50,000			
	CP	SOC GEN NY		02/01/24	5.600	50,000			
	CP	MICROSOFT		03/27/24	5.360	50,000			
	CP	MICROSOFT		03/27/24	5.360	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DEB	FFCB	5.020	04/01/26	5.022	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	FHLB		12/04/23	5.270	50,000			
	DN	IBRD		01/24/24	5.300	50,000			
	DN	IBRD		01/24/24	5.300	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/25/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	IBRD		03/29/24	5.250	50,000			
	DN	FHLB		04/09/24	5.305	50,000			
	DN	FHLB		04/09/24	5.305	50,000			
	DN	FFCB		04/26/24	5.280	50,000			
	DN	FFCB		04/26/24	5.280	50,000			
	DN	FHLB		07/01/24	5.245	50,000			
	DN	FHLB		07/01/24	5.245	50,000			
	DN	FHLB		09/03/24	5.185	50,000			
	DN	FHLB		09/03/24	5.185	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/14/23	5.275	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		12/26/23	5.320	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.290	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/01/24	5.291	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.313	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			
	TR	BILL		02/20/24	5.315	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/31/23	PURCHASES (Continued)								
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	08/31/25	5.095	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.046	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.064	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	TR	NOTE	5.000	10/31/25	5.067	50,000			
	YCD	DNB	5.300	11/29/23	5.300	50,000			
	YCD	DNB	5.300	11/29/23	5.300	50,000			
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000			
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000			
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000			
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000			
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000			
	YCD	MUFG BK	5.760	03/01/24	5.760	50,000			
	YCD	RB CANADA	5.860	09/03/24	5.860	50,000			
	YCD	RB CANADA	5.860	09/03/24	5.860	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	05/18/23	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
New Omni Bank, N.A.	10/12/23	5.320	9,000,000.00	04/11/24
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
CHICO				
Tri Counties Bank	10/27/23	5.380	50,000,000.00	01/26/24
DIAMOND BAR				
Prospectors Federal Credit Union	08/31/23	5.400	2,000,000.00	11/30/23
DOWNEY				
Financial Partners Credit Union	10/05/23	5.420	10,000,000.00	01/04/24
Financial Partners Credit Union	10/26/23	5.390	20,000,000.00	01/25/24
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)	10/05/23	5.350	2,000,000.00	04/04/24
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	10/05/23	5.410	25,000,000.00	04/04/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
IRVINE				
CommerceWest Bank	05/11/23	4.960	15,000,000.00	11/09/23
CommerceWest Bank	10/05/23	5.370	30,000,000.00	04/04/24
CommerceWest Bank	10/20/23	5.370	5,000,000.00	04/19/24
Commercial Bank of California	10/05/23	5.410	1,000,000.00	01/04/24
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
First Foundation Bank	10/06/23	5.430	44,000,000.00	01/05/24
First Foundation Bank	10/20/23	5.440	50,000,000.00	01/19/24
First Foundation Bank	10/25/23	5.400	50,000,000.00	01/24/24
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	10/04/23	5.360	3,000,000.00	04/03/24
LOS ANGELES				
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
Bank of Hope	10/05/23	5.410	135,000,000.00	04/04/24
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
CTBC Bank Corp. (USA)	10/12/23	5.370	50,000,000.00	04/11/24
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
Hanmi Bank	09/14/23	5.340	25,000,000.00	03/14/24
Manufacturers Bank	08/31/23	5.400	20,000,000.00	11/30/23
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
Open Bank	10/05/23	5.390	14,000,000.00	01/04/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
PCB Bank (FKA Pacific City Bank)	09/13/23	5.320	20,000,000.00	03/13/24
PCB Bank (FKA Pacific City Bank)	10/05/23	5.370	30,000,000.00	04/04/24
PCB Bank (FKA Pacific City Bank)	10/13/23	5.350	10,000,000.00	04/12/24
Preferred Bank	05/11/23	4.940	20,000,000.00	11/09/23
Preferred Bank	09/13/23	5.300	125,000,000.00	03/13/24
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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
OAKLAND				
Beneficial State Bank	09/08/23	5.390	1,000,000.00	12/08/23
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
California Bank of Commerce	10/04/23	5.380	13,500,000.00	04/03/24
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.	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.	10/27/23	5.330	6,000,000.00	01/26/24
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
American Plus Bank, N.A.	10/06/23	5.330	10,000,000.00	04/05/24
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	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
Wescom Central Credit Union	10/12/23	5.410	50,000,000.00	01/11/24
Wescom Central Credit Union	10/13/23	5.420	25,000,000.00	01/12/24
PORTERVILLE				
Bank of The Sierra	09/07/23	5.330	5,000,000.00	03/07/24
Bank of The Sierra	10/26/23	5.370	10,000,000.00	04/25/24
REDDING				
Cornerstone Community Bank	08/11/23	5.310	8,500,000.00	02/09/24
Cornerstone Community Bank	10/18/23	5.370	9,000,000.00	04/17/24
REDWOOD CITY				
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

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
REDWOOD CITY (Continued)				
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
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
Provident Credit Union	10/05/23	5.400	20,000,000.00	04/04/24
ROWLAND HEIGHTS				
First General Bank	10/04/23	5.340	1,000,000.00	04/03/24
ROSEMEAD				
Pacific Alliance Bank	10/04/23	5.380	4,000,000.00	04/03/24
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	07/13/23	5.330	50,000,000.00	01/11/24
SAN DIEGO				
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
Axos Bank	10/11/23	5.370	50,000,000.00	04/10/24
Axos Bank	10/18/23	5.350	25,000,000.00	04/17/24
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	10/04/23	5.370	15,000,000.00	01/04/24
Mission National Bank	10/19/23	5.390	5,000,000.00	01/18/24

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	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
Technology Credit Union	10/06/23	5.390	100,000,000.00	04/05/24
SANTA ANA				
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	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
Travis Credit Union	10/12/23	5.370	50,000,000.00	04/11/24
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 OCTOBER 2023			5,154,000,000.00	

**BANK DEMAND DEPOSITS
 OCTOBER 2023
 (\$ in thousands)**

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,131,655	\$	1,175,000	\$	4,240,711
2		978,979		1,075,000		3,893,186
3		1,031,358		1,140,000		3,005,285
4		977,688		1,170,000		2,933,163
5		1,164,255		1,595,000		2,993,653
6		570,316		935,000		2,697,513
7		570,316		935,000		2,697,513
8		570,316		935,000		2,697,513
9		570,316		935,000		3,827,292
10		685,457		860,000		4,852,500
11		855,308		925,000		4,705,760
12		1,016,411		1,130,000		4,619,205
13		1,123,911		1,550,000		7,202,666
14		1,123,911		1,550,000		7,202,666
15		1,123,911		1,550,000		7,202,666
16		752,105		770,000		4,051,476
17		763,227		945,000		3,104,135
18		865,282		1,025,000		2,950,374
19		933,038		1,025,000		2,907,561
20		875,240		950,000		3,392,985
21		875,240		950,000		3,392,985
22		875,240		950,000		3,392,985
23		790,108		1,000,000		2,633,710
24		947,162		1,000,000		3,012,431
25		1,004,448		1,100,000		2,718,918
26		897,907		1,025,000		4,836,490
27		866,379		1,135,000		4,920,434
28		866,379		1,135,000		4,920,434
29		866,379		1,135,000		4,920,434
30		923,346		1,065,000		4,595,357
31		947,011		1,120,000		4,152,722
AVERAGE DOLLAR DAYS		\$888,471 <u>a/</u>		\$1,090,000 <u>b/</u>		

a/ The prescribed bank balance for October was \$308,873. This consisted of \$228,546 in compensating balances for services, balances for uncollected funds of \$81,535 and a deduction of \$1,208 for October 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**

1892

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on October 18, 2023, has determined and designated the amount of money available for deposit and investment as of October 11, 2023, under said sections. In accordance with sections 16480.1 and 16480.2 of the GC, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

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

a. Compensating Balance for Services \$ 229,000,000

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
BMO Bank, N.A.	\$ 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)	10/16/2023	10/20/2023	\$ 20,015,200,000	\$ 14,822,200,000	\$ 5,193,000,000	\$ 20,015,200,000
(2)	10/23/2023	10/27/2023	\$ (2,644,200,000)	\$ 12,178,000,000	\$ 5,193,000,000	\$ 17,371,000,000
(3)	10/30/2023	11/3/2023	\$ (1,862,500,000)	\$ 10,315,500,000	\$ 5,193,000,000	\$ 15,508,500,000
(4)	11/6/2023	11/10/2023	\$ (3,273,100,000)	\$ 7,042,400,000	\$ 5,193,000,000	\$ 12,235,400,000
(5)	11/13/2023	11/17/2023	\$ 636,800,000	\$ 7,679,200,000	\$ 5,193,000,000	\$ 12,872,200,000
(6)	11/20/2023	11/24/2023	\$ (1,715,300,000)	\$ 5,963,900,000	\$ 5,193,000,000	\$ 11,156,900,000
(7)	11/27/2023	12/1/2023	\$ (6,466,600,000)	\$ (502,700,000)	\$ 5,193,000,000	\$ 4,690,300,000
(8)	12/4/2023	12/8/2023	\$ 360,800,000	\$ (141,900,000)	\$ 5,193,000,000	\$ 5,051,100,000
(9)	12/11/2023	12/15/2023	\$ 50,300,000	\$ (91,600,000)	\$ 5,193,000,000	\$ 5,101,400,000

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 \$ 229,000,000.

Dated: October 18, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

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

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
12/01/23	THUNDER BAY FUNDING, LLC	1147280726	THUNDER BAY FDG 02/12/24	5.430	02/12/24	98.90	\$50,000,000.00	\$49,449,458.33	\$0.00
12/04/23	THUNDER BAY FUNDING, LLC	1148004771	THUNDER BAY FDG 02/09/24	5.440	02/09/24	98.99	\$50,000,000.00	\$49,493,777.78	\$0.00
12/08/23	FEDERAL HOME LOAN BANKS	1147289501	FHLBANKS 5.372 06/07/24	5.372	06/07/24	100.00	\$50,000,000.00	\$50,000,000.00	\$0.00
PSI Non-Trading Total							\$150,000,000.00	\$148,943,236.11	\$0.00
Grand Total							\$150,000,000.00	\$148,943,236.11	\$0.00