



**KEITH KNOX**  
TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration  
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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

February 29, 2024

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

FROM: Keith Knox *Elizabeth B. Ginsberg for*  
Treasurer and Tax Collector

**SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2024**

The Report of Investments for the month of January 2024 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 January 2024 were in accordance with the California Government Code and conform to the TTC's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:en

## Attachments

c: Chief Executive Officer  
Interim 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 JANUARY 2024

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 JANUARY 2024

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- 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 JANUARY 2024

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 JANUARY 31, 2024**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/24		
At Cost	\$ 57,770,783,168	\$ 369,689,755
At Market	\$ 55,555,418,428	\$ 345,866,118
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.07%	0.00%
United States Government and Agency Obligations	69.59%	87.98%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.27%	0.00%
Municipal Obligations	0.05%	0.56%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	11.46%
1-60 days	34.13%	10.82%
61 days-1 year	25.60%	32.52%
Over 1 year	40.27%	56.66%
Weighted Average Days to Maturity	700	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2024**

**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 January 31, 2024:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	26.27%
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	4.07%
U.S. Agency Securities	AA+	Aaa	AAA	51.70%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	4.92%
U.S. Treasury Bills	AA+	Aaa	AA+	12.97%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	11.46%
Los Angeles County Securities	AAA	Aa1	AA+	0.56%
U.S. Agency Securities	AA+	Aaa	AAA	58.81%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	10.82%
U.S. Treasury Bills	AA+	Aaa	AA+	18.35%
				100.00%

**POOLED SURPLUS EARNINGS REPORT**  
**JANUARY 31, 2024**

**SCHEDULE B**

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

Investment Balance 01/31/24	\$ 57,770,783,168
Market Value at 01/31/24	\$ 55,555,418,428
Average Daily Balance	\$ 58,385,459,476
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	\$ 205,880,857
Earnings for the Past 12 Months	\$ 2,020,328,664
Earnings Rate for the Month	4.15%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JANUARY 31, 2024**

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 41,969,519.55
Bank of Montreal - Concentration	\$ 110,028,568.84 (A)
Citibank - Concentration	\$ 9,706.60
JP Morgan Chase - Concentration	\$ 103,513,831.59 (B)
Wells Fargo - Concentration	\$ <u>                    -</u>
Total Ledger Balance for all Banks	<u><u>\$ 255,521,626.58</u></u>

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

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



TREASURER'S ACTIVITY FOR JANUARY 2024  
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 January 2024

Total Deposits	\$	5,802,118,065.87
Total Disbursements	\$	8,466,374,239.97
Discretionary Funds Liquidity Withdrawal Ratio:		
As of January 31, 2024		2.08

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>
February	\$ 9,835,001,000.00	\$ 5,601,900,000.00	\$ 6,674,400,000.00	\$ 8,762,501,000.00
March	\$ 10,194,362,000.00	\$ 7,086,100,000.00	\$ 6,943,300,000.00	\$ 19,099,663,000.00
April	\$ 8,469,209,000.00	\$ 11,071,100,000.00	\$ 7,667,600,000.00	\$ 30,972,372,000.00
May	\$ 3,875,593,000.00	\$ 4,204,900,000.00	\$ 7,862,000,000.00	\$ 31,190,865,000.00
June	\$ 1,181,820,000.00	\$ 4,898,400,000.00	\$ 7,562,000,000.00	\$ 29,709,085,000.00
July	\$ 93,000,000.00	\$ 4,199,900,000.00	\$ 9,599,700,000.00	\$ 24,402,285,000.00

## 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 January 2024, the Treasurer placed \$186.14 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, \$100 million remained in the Bank of Montreal Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

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 JANUARY 2024  
COMPLIANCE REPORT

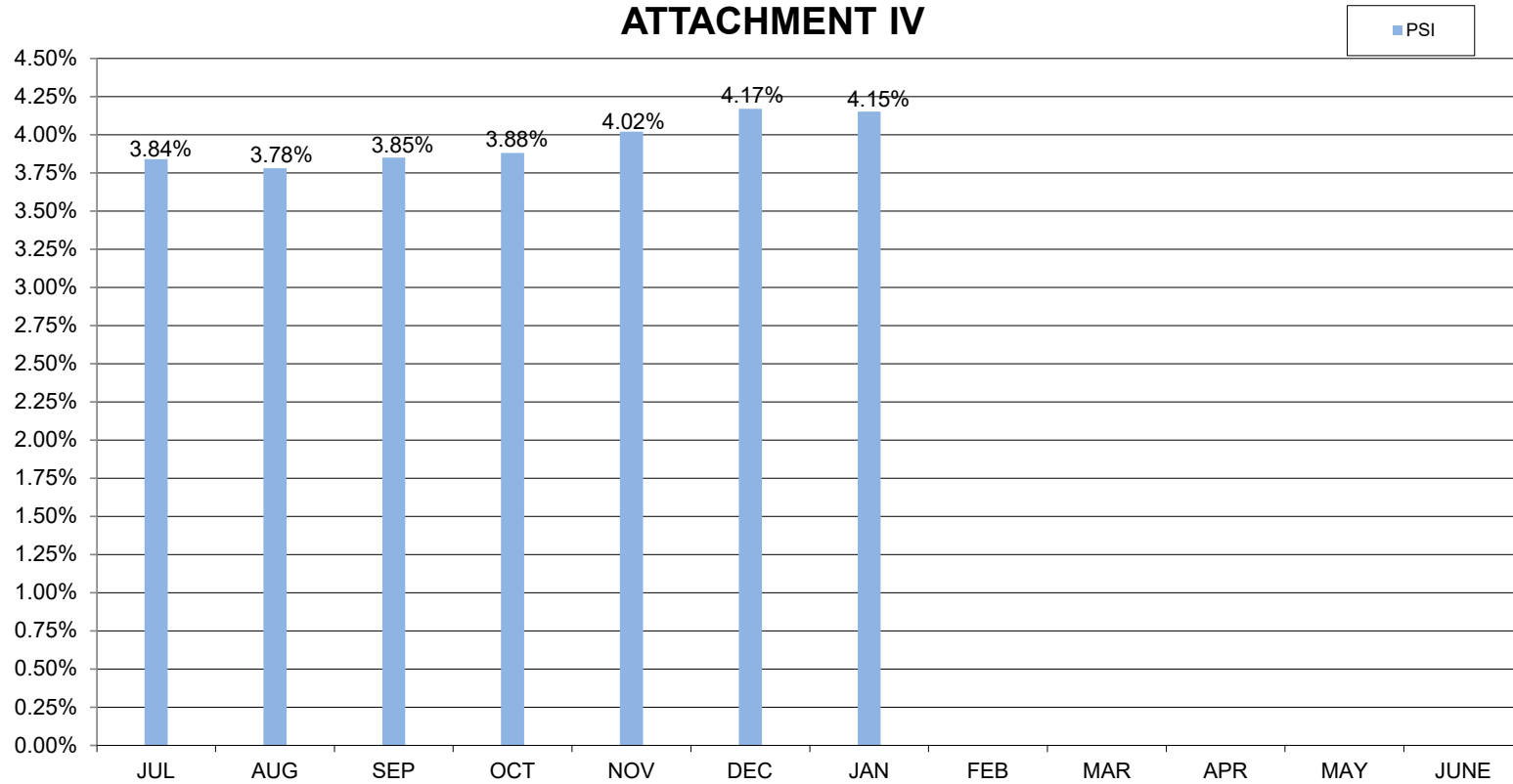
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of January 2024

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH JANUARY 31, 2024  
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
01/01/2024	\$	60,521,607,130.65	\$	368,979,322.19
01/02/2024		59,736,702,248.04		368,988,952.46
01/03/2024		59,762,704,461.08		368,998,582.75
01/04/2024		59,558,014,010.71		369,008,213.04
01/05/2024		58,994,949,165.90		369,017,843.32
01/06/2024		58,999,693,396.08		369,027,473.61
01/07/2024		59,004,437,626.25		369,037,103.89
01/08/2024		58,810,156,971.78		369,046,734.19
01/09/2024		58,819,124,739.04		369,056,364.47
01/10/2024		58,954,500,929.79		369,065,994.75
01/11/2024		58,805,828,613.71		369,075,625.04
01/12/2024		58,575,089,604.65		369,506,779.43
01/13/2024		58,579,771,415.58		369,516,409.70
01/14/2024		58,584,453,226.50		369,526,039.99
01/15/2024		58,589,135,037.42		369,535,670.26
01/16/2024		58,594,729,010.01		369,545,300.56
01/17/2024		58,521,053,690.37		369,554,930.86
01/18/2024		58,425,949,059.92		369,564,561.13
01/19/2024		57,260,611,948.34		369,574,191.42
01/20/2024		57,265,093,670.08		369,583,821.71
01/21/2024		57,269,575,391.83		369,593,451.99
01/22/2024		57,112,356,116.05		369,603,082.28
01/23/2024		57,210,902,348.88		369,612,712.56
01/24/2024		57,260,097,187.95		369,622,342.85
01/25/2024		57,127,758,722.02		369,631,973.14
01/26/2024		57,546,518,085.53		369,641,603.42
01/27/2024		57,551,032,709.93		369,651,233.71
01/28/2024		57,555,547,334.34		369,660,864.01
01/29/2024		58,794,398,325.16		369,670,494.28
01/30/2024		58,386,668,422.45		369,680,124.57
01/31/2024		57,770,783,168.10		369,689,754.86
	<b>\$</b>	<b>58,385,459,476.39</b>	<b>\$</b>	<b>369,395,727.50</b>

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





**LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED JANUARY 31, 2024 (ACCRUAL BASIS)  
ATTACHMENT V**

	<b>POOLED SURPLUS INVESTMENT TRADING/NON-TRADING</b>	<b>SPECIFIC PURPOSE INVESTMENT</b>
Revenues:		
Interest Earnings	\$ 62,030,558	\$ 828,511
Gains (Losses) on Sales/Calls of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	<u>143,850,299</u>	<u>298,539</u>
Total Revenues	<u>\$ 205,880,857</u>	<u>\$ 1,127,050</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	<u>-</u>	<u>14,033</u>
	<u>\$ -</u>	<u>\$ 14,033</u>
NET INCOME	<u>\$ 205,880,857</u>	<u>\$ 1,113,017</u>

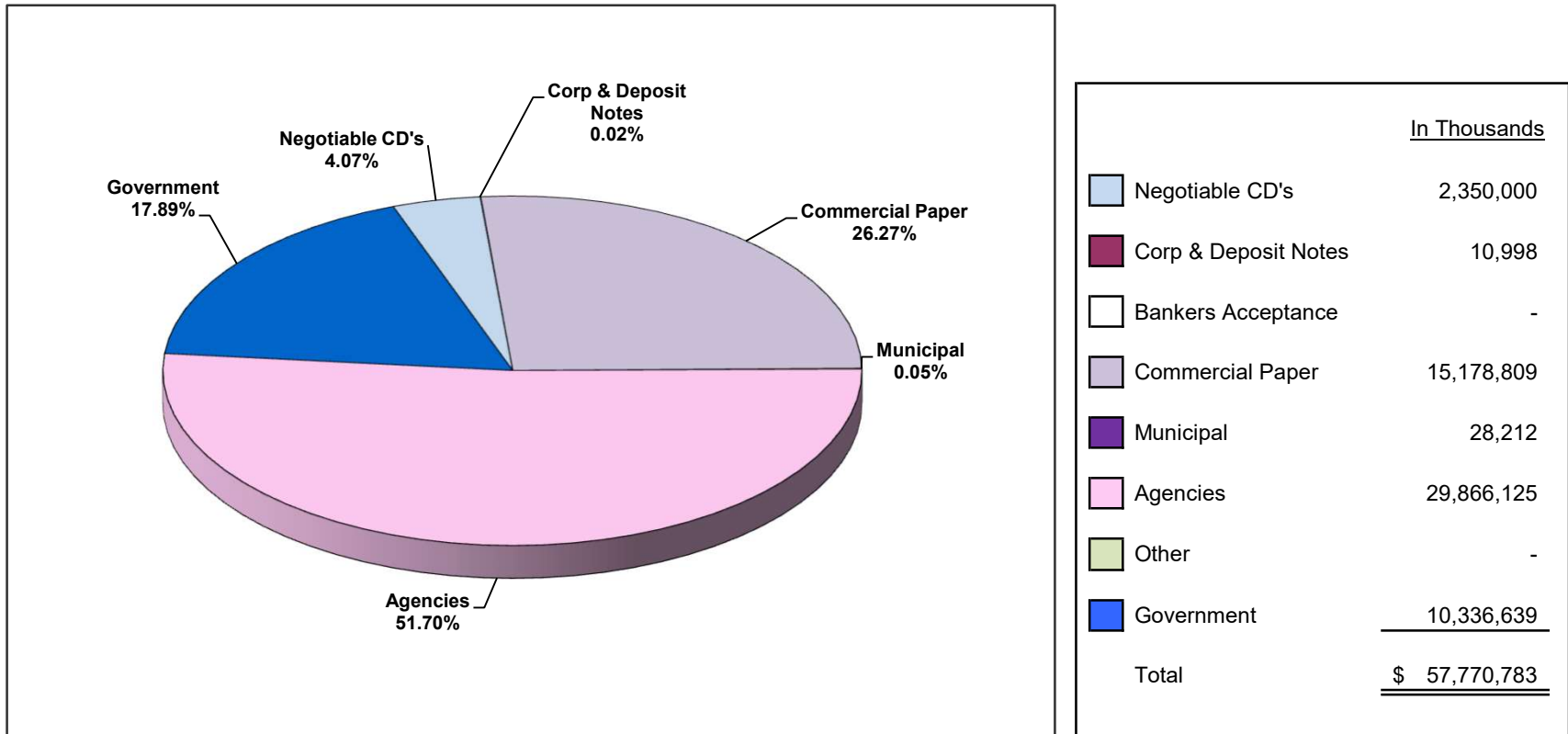
\*Estimated and later adjusted.

**LOS ANGELES COUNTY TREASURER**  
**PSI COMPOSITION**  
**AS OF JANUARY 31, 2024**  
**ATTACHMENT VI**

**PSI PORTFOLIO PARTICIPATION COMPOSITION**

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.63%	
Los Angeles County and Related Entities	41.72%	
Consolidated Sanitation Districts		2.12%
Metropolitan Transportation Authority		1.56%
Miscellaneous Agencies Pooled Investments		0.89%
South Coast Air Quality Management District		1.94%
Miscellaneous		0.01%
Subtotal	<u>93.35%</u>	<u>6.52%</u>
County Bond Proceeds and Repayment Funds		0.13%
<b>Grand Total</b>	<b><u>93.35%</u></b>	<b><u>6.65%</u></b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF JANUARY 2024  
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: JANUARY 1, 2024 TO JANUARY 31, 2024  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1172435247	FHLBANKS D NOTE 04/01/24	01/02/2024	04/01/2024	5.21000	30,206,000.00	29,812,566.85	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1174014396	FHLBANKS D NOTE 04/15/24	01/03/2024	04/15/2024	5.20000	50,000,000.00	49,256,111.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1174014400	FHLBANKS D NOTE 04/15/24	01/03/2024	04/15/2024	5.20000	50,000,000.00	49,256,111.11	0.00	BANCROFT CAPITAL, LLC
NTRD	1174833668	FHLBANKS D NOTE 03/01/24	01/05/2024	03/01/2024	5.26400	50,000,000.00	49,590,577.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1174833675	FHLBANKS D NOTE 03/01/24	01/05/2024	03/01/2024	5.26400	50,000,000.00	49,590,577.78	0.00	BANCROFT CAPITAL, LLC
NTRD	1175768947	FANNIE MAE D NOTE 03/18/24	01/05/2024	03/18/2024	5.18500	50,000,000.00	49,474,298.61	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1175785390	FREDDIE MAC 5.180 01/29/29 '25 MTN	01/29/2024	01/29/2029	5.18000	50,000,000.00	50,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1175785391	FREDDIE MAC 5.150 01/29/29 '24 MTN	01/29/2024	01/29/2029	5.15000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1176677984	FANNIE MAE D NOTE 03/15/24	01/08/2024	03/15/2024	5.20000	50,000,000.00	49,516,111.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1176677989	FHLBANKS D NOTE 04/02/24	01/08/2024	04/02/2024	5.16500	50,000,000.00	49,390,243.06	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1176677990	FANNIE MAE D NOTE 03/15/24	01/08/2024	03/15/2024	5.20000	50,000,000.00	49,516,111.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1176681099	FREDDIE MAC 5.280 01/29/29 '24 MTN	01/29/2024	01/29/2029	5.28000	50,000,000.00	50,000,000.00	0.00	INSPEREX LLC
NTRD	1177441014	FHLBANKS D NOTE 04/19/24	01/09/2024	04/19/2024	5.17500	50,000,000.00	49,274,062.50	0.00	INSPEREX LLC
NTRD	1177441015	FHLBANKS D NOTE 05/08/24	01/10/2024	05/08/2024	5.19100	50,000,000.00	49,142,043.06	0.00	MIZUHO SECURITIES USA LLC
NTRD	1177441017	FHLBANKS D NOTE 05/08/24	01/10/2024	05/08/2024	5.19100	50,000,000.00	49,142,043.06	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1177441018	FHLBANKS D NOTE 05/08/24	01/10/2024	05/08/2024	5.19100	50,000,000.00	49,142,043.06	0.00	BANCROFT CAPITAL, LLC
NTRD	1177441020	FHLBANKS D NOTE 05/08/24	01/10/2024	05/08/2024	5.19100	50,000,000.00	49,142,043.06	0.00	BANCROFT CAPITAL, LLC
NTRD	1177445444	FREDDIE MAC 5.300 01/29/29 '24 MTN	01/29/2024	01/29/2029	5.30000	50,000,000.00	50,000,000.00	0.00	US BANCORP ADVISORS
NTRD	1178100559	FANNIE MAE 5.080 01/29/29 '25	01/29/2024	01/29/2029	5.08000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1178734137	FANNIE MAE 5.100 01/29/29 '25	01/29/2024	01/29/2029	5.10000	50,000,000.00	50,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1179317757	FHLBANKS D NOTE 04/17/24	01/12/2024	04/17/2024	5.17000	50,000,000.00	49,310,666.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1179317765	FHLBANKS D NOTE 04/19/24	01/12/2024	04/19/2024	5.17000	50,000,000.00	49,296,305.56	0.00	BANCROFT CAPITAL, LLC
NTRD	1179317769	FHLBANKS 5.150 01/29/29 '25	01/29/2024	01/29/2029	5.15000	24,545,000.00	24,545,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1180740459	FHLBANKS D NOTE 04/19/24	01/16/2024	04/19/2024	5.21000	50,000,000.00	49,319,805.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1180740460	FHLBANKS D NOTE 04/22/24	01/16/2024	04/22/2024	5.14000	50,000,000.00	49,307,527.78	0.00	BLAYLOCK VAN, LLC
NTRD	1180740461	FHLBANKS D NOTE 04/17/24	01/17/2024	04/17/2024	5.21400	50,000,000.00	49,341,008.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1180740463	FHLBANKS D NOTE 04/19/24	01/16/2024	04/19/2024	5.21000	50,000,000.00	49,319,805.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1180740466	FHLBANKS D NOTE 04/22/24	01/16/2024	04/22/2024	5.14000	50,000,000.00	49,307,527.78	0.00	BLAYLOCK VAN, LLC
NTRD	1182247070	FHLBANKS D NOTE 04/15/24	01/17/2024	04/15/2024	5.21000	49,914,000.00	49,271,093.82	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1182264645	FREDDIE MAC 5.125 01/29/29 '25 MTN	01/29/2024	01/29/2029	5.12500	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1182264647	FANNIE MAE 5.125 01/17/29 '25	01/29/2024	01/17/2029	5.12500	25,000,000.00	25,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1182264649	FANNIE MAE 5.030 01/10/29 '25	01/29/2024	01/10/2029	5.03000	50,000,000.00	50,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1182901662	FHLBANKS D NOTE 04/19/24	01/19/2024	04/19/2024	5.22000	50,000,000.00	49,340,250.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1183717788	FREDDIE MAC 5.160 01/22/29 '25 MTN	01/22/2024	01/22/2029	5.16000	25,000,000.00	25,000,000.00	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1185074076	FREDDIE MAC 5.150 01/22/29 '25 MTN	01/29/2024	01/22/2029	5.15000	25,000,000.00	25,000,000.00	25,034.72	FHN FINANCIAL CAPITAL MARKETS
NTRD	1185915849	FHLBANKS D NOTE 05/20/24	01/24/2024	05/20/2024	5.12500	50,000,000.00	49,167,187.50	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1185915850	FHLBANKS D NOTE 05/20/24	01/24/2024	05/20/2024	5.12500	50,000,000.00	49,167,187.50	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1185915852	FHLBANKS D NOTE 04/24/24	01/24/2024	04/24/2024	5.20400	50,000,000.00	49,342,272.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1185915854	FANNIE MAE D NOTE 04/19/24	01/23/2024	04/19/2024	5.14000	50,000,000.00	49,378,916.67	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1185915855	FHLBANKS D NOTE 04/24/24	01/24/2024	04/24/2024	5.20400	50,000,000.00	49,342,272.22	0.00	MIZUHO SECURITIES USA LLC
NTRD	1185915856	FHLBANKS D NOTE 04/30/24	01/23/2024	04/30/2024	5.21000	50,000,000.00	49,290,861.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1185927296	FREDDIE MAC 5.200 01/29/29 '25 MTN	01/29/2024	01/29/2029	5.20000	50,000,000.00	50,000,000.00	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1186538813	FANNIE MAE D NOTE 04/02/24	01/24/2024	04/02/2024	5.15500	50,000,000.00	49,505,979.17	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1187349643	FHLBANKS D NOTE 04/24/24	01/26/2024	04/24/2024	5.20000	50,000,000.00	49,357,222.22	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1187349644	FHLBANKS D NOTE 04/26/24	01/26/2024	04/26/2024	5.20200	50,000,000.00	49,342,525.00	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1187349647	FEDERAL FARM D NOTE 07/12/24	01/25/2024	07/12/2024	5.02000	50,000,000.00	48,821,694.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1187349650	FHLBANKS D NOTE 04/24/24	01/26/2024	04/24/2024	5.20000	50,000,000.00	49,357,222.22	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1188810750	FANNIE MAE D NOTE 04/19/24	01/26/2024	04/19/2024	5.14000	50,000,000.00	49,400,333.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1188810751	FANNIE MAE D NOTE 04/19/24	01/26/2024	04/19/2024	5.14000	50,000,000.00	49,400,333.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1189533957	FANNIE MAE 5.200 01/30/29 '25	01/30/2024	01/30/2029	5.20000	25,000,000.00	25,000,000.00	0.00	STIFEL, NICOLAUS & CO. INC.
NTRD	1189533958	FEDERAL FARM D NOTE 07/15/24	01/29/2024	07/15/2024	5.00000	25,000,000.00	24,416,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1189533964	FHLBANKS D NOTE 04/19/24	01/29/2024	04/19/2024	5.16000	39,446,000.00	38,988,031.94	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1190173733	FHLBANKS D NOTE 05/01/24	01/31/2024	05/01/2024	5.20300	50,000,000.00	49,342,398.61	0.00	BANCROFT CAPITAL, LLC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1190173740	FHLBANKS D NOTE 05/03/24	01/30/2024	05/03/2024	5.19500	39,240,000.00	38,707,720.30	0.00	BLAYLOCK VAN, LLC
NTRD	1190173741	FHLBANKS D NOTE 05/06/24	01/30/2024	05/06/2024	5.18000	50,000,000.00	49,302,138.89	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1190173744	FHLBANKS D NOTE 05/01/24	01/31/2024	05/01/2024	5.20300	50,000,000.00	49,342,398.61	0.00	MIZUHO SECURITIES USA LLC
<b>AGENCIES TOTAL</b>						<b>2,583,351,000.00</b>	<b>2,555,577,296.27</b>	<b>25,034.72</b>	
NTRD	1172435249	DNB NEW YORK 5.350 04/02/24	01/02/2024	04/02/2024	5.35000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1174014397	DNB NEW YORK 5.330 04/05/24	01/03/2024	04/05/2024	5.33000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1174833671	BNP PARIBAS NY 5.360 04/05/24	01/04/2024	04/05/2024	5.36000	50,000,000.00	50,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1176677986	DNB NEW YORK 5.330 04/15/24	01/08/2024	04/15/2024	5.33000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1178078183	DNB NEW YORK 5.320 04/19/24	01/10/2024	04/19/2024	5.32000	50,000,000.00	50,000,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1178732408	CREDIT AGRY NY 5.390 05/13/24	01/11/2024	05/13/2024	5.39000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1179317759	NORDEA BK NY 5.360 04/17/24	01/12/2024	04/17/2024	5.36000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1183715086	DNB NEW YORK 5.340 04/24/24	01/19/2024	04/24/2024	5.34000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1185074072	SVENSKA HNDLSBNK 5.350 04/19/24	01/22/2024	04/19/2024	5.35000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1187401556	NORDEA BK NY 5.280 05/20/24	01/26/2024	05/20/2024	5.28000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1188834533	ANZ BANK 5.180 06/28/24	01/29/2024	06/28/2024	5.18000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1188834534	ANZ BANK 5.180 06/28/24	01/29/2024	06/28/2024	5.18000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
<b>CDS TOTAL</b>						<b>600,000,000.00</b>	<b>600,000,000.00</b>	<b>0.00</b>	
NTRD	1172435245	THUNDER BAY FDG 03/22/24	01/02/2024	03/22/2024	5.37000	40,000,000.00	39,522,666.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1172435246	MICROSOFT 04/15/24	01/02/2024	04/15/2024	5.28000	50,000,000.00	49,237,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1172435248	MICROSOFT 04/15/24	01/02/2024	04/15/2024	5.28000	50,000,000.00	49,237,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1172435251	TOYOTA MOTOR CRD 04/01/24	01/02/2024	04/01/2024	5.36000	50,000,000.00	49,330,000.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1172444081	JUPITER SECU 03/04/24	01/04/2024	03/04/2024	5.40000	50,000,000.00	49,550,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174014398	JUPITER SECU 02/07/24	01/03/2024	02/07/2024	5.37000	50,000,000.00	49,738,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1174014401	ATLANTIC AST SEC 04/03/24	01/03/2024	04/03/2024	5.35000	50,000,000.00	49,323,819.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1174014402	CHARIOT FUNDING 03/04/24	01/03/2024	03/04/2024	5.39000	50,000,000.00	49,543,347.22	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1174014403	ATLANTIC AST SEC 04/03/24	01/03/2024	04/03/2024	5.35000	10,000,000.00	9,864,763.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1174833666	OLD LINE FDG 04/08/24	01/08/2024	04/08/2024	5.36000	50,000,000.00	49,322,555.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1174833667	CREDIT AGRY NY 01/05/24 MATD	01/04/2024	01/05/2024	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1174833669	MICROSOFT 04/19/24	01/04/2024	04/19/2024	5.26000	50,000,000.00	49,225,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174833670	CANCARA ASSETSEC 03/20/24	01/04/2024	03/20/2024	5.38000	50,000,000.00	49,432,111.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174833672	MICROSOFT 04/19/24	01/04/2024	04/19/2024	5.26000	50,000,000.00	49,225,611.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174833676	CHARIOT FUNDING 03/01/24	01/04/2024	03/01/2024	5.40000	50,000,000.00	49,572,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1174833677	CREDIT AGRY NY 01/05/24 MATD	01/04/2024	01/05/2024	5.27000	50,000,000.00	49,992,680.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1175768944	THUNDER BAY FDG 04/05/24	01/10/2024	04/05/2024	5.35000	50,000,000.00	49,360,972.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1175768946	CHARIOT FUNDING 02/22/24	01/05/2024	02/22/2024	5.36000	50,000,000.00	49,642,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1175768948	FAYETE AST SECUR 03/08/24	01/05/2024	03/08/2024	5.36000	35,000,000.00	34,671,700.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1175768949	THUNDER BAY FDG 04/05/24	01/10/2024	04/05/2024	5.35000	50,000,000.00	49,360,972.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1175785389	CANCARA ASSETSEC 03/22/24	01/09/2024	03/22/2024	5.37000	50,000,000.00	49,455,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1176677987	JUPITER SECU 03/25/24	01/08/2024	03/25/2024	5.38000	50,000,000.00	49,424,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1176677988	TOYOTA MOTOR CRD 04/15/24	01/08/2024	04/15/2024	5.33000	50,000,000.00	49,274,527.78	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1176677991	JUPITER SECU 03/25/24	01/08/2024	03/25/2024	5.38000	50,000,000.00	49,424,638.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1177445441	NESTLE CAP 04/04/24	01/09/2024	04/04/2024	5.20000	50,000,000.00	49,378,888.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1177445442	NESTLE CAP 04/04/24	01/09/2024	04/04/2024	5.20000	50,000,000.00	49,378,888.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1177445443	MONT BLANC CAPTL 04/09/24	01/09/2024	04/09/2024	5.37000	48,958,000.00	48,293,435.95	0.00	ING FINANCIAL MARKETS LLC
NTRD	1177445445	CHARIOT FUNDING 03/28/24	01/09/2024	03/28/2024	5.38000	50,000,000.00	49,409,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1178078176	JOHNSON&JOHNSON 05/01/24	01/10/2024	05/01/2024	5.26000	50,000,000.00	49,181,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1178078178	JUPITER SECU 03/08/24	01/10/2024	03/08/2024	5.37000	50,000,000.00	49,567,416.67	0.00	BLAYLOCK VAN, LLC
NTRD	1178078180	JOHNSON&JOHNSON 05/10/24	01/10/2024	05/10/2024	5.26000	50,000,000.00	49,116,027.78	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1178078181	JOHNSON&JOHNSON 05/10/24	01/10/2024	05/10/2024	5.26000	50,000,000.00	49,116,027.78	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1178078186	CHARIOT FUNDING 04/03/24	01/10/2024	04/03/2024	5.35000	50,000,000.00	49,375,833.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1178078188	NESTLE CAP 03/20/24	01/10/2024	03/20/2024	5.20000	50,000,000.00	49,494,444.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1178078190	NESTLE CAP 03/20/24	01/10/2024	03/20/2024	5.20000	50,000,000.00	49,494,444.44	0.00	GREAT PACIFIC SECURITIES

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1178100558	THUNDER BAY FDG 04/15/24	01/12/2024	04/15/2024	5.35000	50,000,000.00	49,301,527.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1178732409	THUNDER BAY FDG 04/19/24	01/17/2024	04/19/2024	5.35000	15,000,000.00	14,792,687.50	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1178732410	THUNDER BAY FDG 04/19/24	01/17/2024	04/19/2024	5.35000	50,000,000.00	49,308,958.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1178732411	COCA-COLA 02/12/24	01/11/2024	02/12/2024	5.30000	50,000,000.00	49,764,444.44	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1179317760	JUPITER SECU 04/17/24	01/12/2024	04/17/2024	5.37000	50,000,000.00	49,284,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1179317762	EMERSON ELECTRIC 03/04/24	01/12/2024	03/04/2024	5.33000	50,000,000.00	49,615,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1179317763	MONT BLANC CAPTL 04/15/24	01/12/2024	04/15/2024	5.37000	25,000,000.00	24,649,458.33	0.00	ING FINANCIAL MARKETS LLC
NTRD	1179317764	CHARIOT FUNDING 04/03/24	01/12/2024	04/03/2024	5.37000	50,000,000.00	49,388,416.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1179317766	CHARIOT FUNDING 04/03/24	01/12/2024	04/03/2024	5.37000	28,000,000.00	27,657,513.33	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1179317767	EMERSON ELECTRIC 03/04/24	01/12/2024	03/04/2024	5.33000	50,000,000.00	49,615,055.56	0.00	BLAYLOCK VAN, LLC
NTRD	1179317768	JUPITER SECU 04/17/24	01/12/2024	04/17/2024	5.37000	50,000,000.00	49,284,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1180740454	JUPITER SECU 04/02/24	01/16/2024	04/02/2024	5.37000	50,000,000.00	49,425,708.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1180740458	CANCARA ASSETSEC 04/19/24	01/16/2024	04/19/2024	5.33000	50,000,000.00	49,304,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1180740464	CANCARA ASSETSEC 04/19/24	01/16/2024	04/19/2024	5.33000	12,000,000.00	11,832,993.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1180740465	TOYOTA MOTOR CRD 04/17/24	01/16/2024	04/17/2024	5.31000	50,000,000.00	49,321,500.00	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1182264644	CANCARA ASSETSEC 04/22/24	01/19/2024	04/22/2024	5.33000	50,000,000.00	49,304,138.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1182264646	EMERSON ELECTRIC 02/28/24	01/17/2024	02/28/2024	5.31000	50,000,000.00	49,690,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1182264648	CANCARA ASSETSEC 04/22/24	01/19/2024	04/22/2024	5.33000	25,000,000.00	24,652,069.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1182901658	JUPITER SECU 04/19/24	01/18/2024	04/19/2024	5.36000	50,000,000.00	49,315,111.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1182901659	SHEFFIELD RECEIV 04/16/24	01/18/2024	04/16/2024	5.35000	50,000,000.00	49,338,680.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1182901660	NATIXIS NY 05/20/24	01/19/2024	05/20/2024	5.27000	50,000,000.00	49,107,027.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1182901663	NATIXIS NY 05/20/24	01/19/2024	05/20/2024	5.27000	50,000,000.00	49,107,027.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1182901664	JOHNSON&JOHNSON 05/17/24	01/19/2024	05/17/2024	5.19000	50,000,000.00	49,142,208.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1182901665	JOHNSON&JOHNSON 05/17/24	01/19/2024	05/17/2024	5.19000	50,000,000.00	49,142,208.33	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1182901666	NATIXIS NY 05/01/24	01/18/2024	05/01/2024	5.27000	50,000,000.00	49,238,777.78	0.00	BLAYLOCK VAN, LLC
NTRD	1183705781	NATIXIS NY 05/03/24	01/19/2024	05/03/2024	5.27000	50,000,000.00	49,231,458.33	0.00	BLAYLOCK VAN, LLC
NTRD	1183715085	CRC FUNDING 05/08/24	01/19/2024	05/08/2024	5.30000	50,000,000.00	49,190,277.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1183715087	JUPITER SECU 04/22/24	01/19/2024	04/22/2024	5.38000	50,000,000.00	49,297,611.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1183715088	CRC FUNDING 05/10/24	01/19/2024	05/10/2024	5.30000	50,000,000.00	49,175,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1183715089	SHEFFIELD RECEIV 04/19/24	01/19/2024	04/19/2024	5.34000	50,000,000.00	49,325,083.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1185074071	PROCTER GAMBLE 03/14/24	01/22/2024	03/14/2024	5.28000	50,000,000.00	49,618,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1185074077	NATIXIS NY 05/06/24	01/22/2024	05/06/2024	5.27000	50,000,000.00	49,231,458.33	0.00	BLAYLOCK VAN, LLC
NTRD	1185074078	OLD LINE FDG 04/24/24	01/26/2024	04/24/2024	5.32000	50,000,000.00	49,342,388.89	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1185079617	SHEFFIELD RECEIV 04/24/24	01/23/2024	04/24/2024	5.34000	50,000,000.00	49,317,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1185079618	EMERSON ELECTRIC 03/01/24	01/22/2024	03/01/2024	5.31000	50,000,000.00	49,712,375.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1185915843	CIBC 02/23/24	01/23/2024	02/23/2024	5.32000	50,000,000.00	49,770,944.44	0.00	BLAYLOCK VAN, LLC
NTRD	1185915844	CIBC 02/23/24	01/23/2024	02/23/2024	5.32000	50,000,000.00	49,770,944.44	0.00	BLAYLOCK VAN, LLC
NTRD	1185915845	ATLANTIC AST SEC 04/22/24	01/23/2024	04/22/2024	5.34000	25,000,000.00	24,666,250.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1185915846	CRC FUNDING 05/07/24	01/23/2024	05/07/2024	5.30000	25,000,000.00	24,613,541.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1185915847	JUPITER SECU 04/19/24	01/23/2024	04/19/2024	5.34000	50,000,000.00	49,354,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1185915848	CAFCO 05/07/24	01/23/2024	05/07/2024	5.30000	25,000,000.00	24,613,541.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1185915851	FAYETE AST SECUR 04/22/24	01/23/2024	04/22/2024	5.35000	25,000,000.00	24,665,625.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1185915853	JUPITER SECU 04/19/24	01/23/2024	04/19/2024	5.34000	50,000,000.00	49,354,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1185915857	CANCARA ASSETSEC 04/23/24	01/23/2024	04/23/2024	5.29000	50,000,000.00	49,331,402.78	0.00	BLAYLOCK VAN, LLC
NTRD	1185927295	CREDIT AGRI NY 04/19/24	01/23/2024	04/19/2024	5.24000	50,000,000.00	49,366,833.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1186538811	CHARIOT FUNDING 04/12/24	01/24/2024	04/12/2024	5.35000	50,000,000.00	49,412,986.11	0.00	BLAYLOCK VAN, LLC
NTRD	1186538812	CHARIOT FUNDING 04/19/24	01/24/2024	04/19/2024	5.35000	50,000,000.00	49,360,972.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1186538815	JUPITER SECU 04/18/24	01/24/2024	04/18/2024	5.34000	50,000,000.00	49,369,583.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1187349645	OLD LINE FDG 05/02/24	01/29/2024	05/02/2024	5.30000	50,000,000.00	49,308,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1187349648	FAYETE AST SECUR 04/30/24	01/25/2024	04/30/2024	5.34000	50,000,000.00	49,288,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1187349649	CREDIT AGRI NY 04/19/24	01/25/2024	04/19/2024	5.22000	50,000,000.00	49,383,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1187349651	AUTOBAHN FUND 02/26/24	01/25/2024	02/26/2024	5.34000	50,000,000.00	49,762,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1187349653	CREDIT AGRI NY 04/19/24	01/25/2024	04/19/2024	5.22000	50,000,000.00	49,383,750.00	0.00	GREAT PACIFIC SECURITIES

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1188810747	JUPITER SECU 04/29/24	01/29/2024	04/29/2024	5.35000	50,000,000.00	49,323,819.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1188810748	PFIZER 04/30/24	01/26/2024	04/30/2024	5.22000	50,000,000.00	49,311,250.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1188810749	CREDIT AGRI NY 05/03/24	01/26/2024	05/03/2024	5.22000	48,918,000.00	48,222,875.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1188810755	JUPITER SECU 04/29/24	01/29/2024	04/29/2024	5.35000	50,000,000.00	49,323,819.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1188810757	CIESCO 05/13/24	01/26/2024	05/13/2024	5.30000	50,000,000.00	49,205,000.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1188810758	PFIZER 04/30/24	01/26/2024	04/30/2024	5.22000	50,000,000.00	49,311,250.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1188810759	JUPITER SECU 04/22/24	01/26/2024	04/22/2024	5.34000	50,000,000.00	49,354,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1189533956	JUPITER SECU 04/18/24	01/29/2024	04/18/2024	5.32000	25,000,000.00	24,704,444.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1189533959	PFIZER 04/30/24	01/29/2024	04/30/2024	5.23000	50,000,000.00	49,331,722.22	0.00	BLAYLOCK VAN, LLC
NTRD	1189533961	CHARIOT FUNDING 04/29/24	01/29/2024	04/29/2024	5.32000	50,000,000.00	49,327,611.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1189533962	OLD LINE FDG 03/20/24	01/29/2024	03/20/2024	5.32000	50,000,000.00	49,623,166.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1189533963	PFIZER 04/30/24	01/29/2024	04/30/2024	5.23000	50,000,000.00	49,331,722.22	0.00	BLAYLOCK VAN, LLC
NTRD	1189533965	JUPITER SECU 04/18/24	01/29/2024	04/18/2024	5.32000	50,000,000.00	49,408,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1189533966	OLD LINE FDG 03/20/24	01/29/2024	03/20/2024	5.32000	5,000,000.00	4,962,316.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1189533967	CHARIOT FUNDING 04/29/24	01/29/2024	04/29/2024	5.32000	50,000,000.00	49,327,611.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1189533968	CHARIOT FUNDING 04/24/24	01/29/2024	04/24/2024	5.31000	50,000,000.00	49,365,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1189543512	ATLANTIC AST SEC 04/19/24	01/30/2024	04/19/2024	5.32000	30,000,000.00	29,645,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1190173734	CAFCO 05/20/24	01/30/2024	05/20/2024	5.28000	50,000,000.00	49,186,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1190173738	UNILEVER CAPITAL 04/19/24	01/30/2024	04/19/2024	5.30000	50,000,000.00	49,411,111.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1190173739	CIESCO 05/17/24	01/30/2024	05/17/2024	5.29000	50,000,000.00	49,206,500.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1190173742	UNILEVER CAPITAL 04/19/24	01/30/2024	04/19/2024	5.30000	50,000,000.00	49,411,111.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1190182841	CANCARA ASSETSEC 05/30/24	01/31/2024	05/30/2024	5.29000	50,000,000.00	49,118,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1191200985	UNILEVER CAPITAL 05/01/24	01/31/2024	05/01/2024	5.27000	50,000,000.00	49,333,930.56	0.00	BLAYLOCK VAN, LLC
NTRD	1191200986	CREDIT AGRI NY 02/16/24	01/31/2024	02/16/2024	5.29000	50,000,000.00	49,882,444.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1191200987	UNILEVER CAPITAL 05/01/24	01/31/2024	05/01/2024	5.27000	50,000,000.00	49,333,930.56	0.00	BLAYLOCK VAN, LLC
NTRD	1191200988	PFIZER 05/01/24	01/31/2024	05/01/2024	5.21000	50,000,000.00	49,341,513.89	0.00	BLAYLOCK VAN, LLC
NTRD	1191200989	SHEFFIELD RECEIV 05/01/24	01/31/2024	05/01/2024	5.31000	50,000,000.00	49,328,875.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1191200990	CIESCO 05/20/24	01/31/2024	05/20/2024	5.29000	50,000,000.00	49,191,805.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1191200991	CREDIT AGRI NY 02/16/24	01/31/2024	02/16/2024	5.29000	18,574,000.00	18,530,330.46	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1191200992	CAFCO 05/17/24	01/31/2024	05/17/2024	5.29000	50,000,000.00	49,213,847.22	0.00	J.P. MORGAN SECURITIES LLC
	<b>CPD TOTAL</b>					<b>5,466,450,000.00</b>	<b>5,398,909,421.89</b>	<b>0.00</b>	
NTRD	1172435250	US TREASURY BILL 04/30/24	01/02/2024	04/30/2024	5.19000	50,000,000.00	49,142,208.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1172435252	US TREASURY BILL 04/30/24	01/02/2024	04/30/2024	5.19000	50,000,000.00	49,142,208.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174014399	US TREASURY BILL 04/30/24	01/03/2024	04/30/2024	5.18000	50,000,000.00	49,151,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1174833673	US TREASURY BILL 02/01/24 MATD	01/04/2024	02/01/2024	5.23500	50,000,000.00	49,796,416.67	0.00	US BANCORP ADVISORS
NTRD	1174833674	US TREASURY BILL 02/01/24 MATD	01/04/2024	02/01/2024	5.23500	50,000,000.00	49,796,416.67	0.00	US BANCORP ADVISORS
NTRD	1175768945	US TREASURY BILL 04/23/24	01/05/2024	04/23/2024	5.14500	50,000,000.00	49,221,104.17	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1176677985	US TREASURY BILL 04/04/24	01/08/2024	04/04/2024	5.21000	45,697,000.00	45,121,636.69	0.00	WELLS FARGO
NTRD	1177441016	US TREASURY BILL 05/07/24	01/09/2024	05/07/2024	5.18500	23,702,000.00	23,295,764.18	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1177441019	US TREASURY BILL 05/07/24	01/09/2024	05/07/2024	5.18500	50,000,000.00	49,143,034.72	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1178732412	US TREASURY BILL 05/07/24	01/11/2024	05/07/2024	5.16000	50,000,000.00	49,161,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1178732413	US TREASURY BILL 05/07/24	01/11/2024	05/07/2024	5.16000	13,424,000.00	13,198,879.52	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1179317758	US TREASURY BILL 04/30/24	01/12/2024	04/30/2024	5.15500	50,000,000.00	49,219,590.28	0.00	US BANCORP ADVISORS
NTRD	1179317761	US TREASURY BILL 04/30/24	01/12/2024	04/30/2024	5.15500	50,000,000.00	49,219,590.28	0.00	US BANCORP ADVISORS
NTRD	1180740455	US TREASURY BILL 04/30/24	01/16/2024	04/30/2024	5.16000	25,773,000.00	25,385,116.35	0.00	UBS SECURITIES LLC
NTRD	1180740456	US TREASURY BILL 05/07/24	01/16/2024	05/07/2024	5.16500	50,000,000.00	49,196,555.56	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1180740457	US TREASURY BILL 04/30/24	01/16/2024	04/30/2024	5.16000	50,000,000.00	49,247,500.00	0.00	UBS SECURITIES LLC
NTRD	1180740462	US TREASURY BILL 05/07/24	01/16/2024	05/07/2024	5.16500	50,000,000.00	49,196,555.56	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1182247071	US TREASURY BILL 04/30/24	01/17/2024	04/30/2024	5.18000	50,000,000.00	49,251,777.78	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1182901657	US TREASURY BILL 04/16/24	01/18/2024	04/16/2024	5.18000	20,960,000.00	20,691,583.91	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1182901661	US TREASURY BILL 04/16/24	01/18/2024	04/16/2024	5.18000	50,000,000.00	49,359,694.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1183705780	US TREASURY BILL 05/14/24	01/19/2024	05/14/2024	5.17500	50,000,000.00	49,166,250.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1185074073	US TREASURY BILL 04/25/24	01/22/2024	04/25/2024	5.18000	50,000,000.00	49,323,722.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.

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NTRD	1185074074	US TREASURY BILL 04/30/24	01/23/2024	04/30/2024	5.17500	50,000,000.00	49,295,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1185074075	US TREASURY BILL 04/30/24	01/23/2024	04/30/2024	5.17500	50,000,000.00	49,295,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1186538810	US TREASURY BILL 05/21/24	01/24/2024	05/21/2024	5.17000	50,000,000.00	49,152,694.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1186538814	US TREASURY BILL 05/14/24	01/24/2024	05/14/2024	5.16000	50,000,000.00	49,204,500.00	0.00	UBS SECURITIES LLC
NTRD	1186538816	US TREASURY BILL 05/14/24	01/24/2024	05/14/2024	5.16000	50,000,000.00	49,204,500.00	0.00	UBS SECURITIES LLC
NTRD	1187349646	US TREASURY BILL 04/25/24	01/25/2024	04/25/2024	5.20000	50,000,000.00	49,342,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1187349652	US TREASURY BILL 04/25/24	01/25/2024	04/25/2024	5.20000	50,000,000.00	49,342,777.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1188810746	US TREASURY BILL 05/02/24	01/26/2024	05/02/2024	5.16000	50,000,000.00	49,304,833.33	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1188810752	US TREASURY BILL 05/07/24	01/29/2024	05/07/2024	5.16000	50,000,000.00	49,290,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1188810753	US TREASURY BILL 05/21/24	01/26/2024	05/21/2024	5.16800	50,000,000.00	49,167,377.78	0.00	US BANCORP ADVISORS
NTRD	1188810754	US TREASURY BILL 05/07/24	01/29/2024	05/07/2024	5.16000	50,000,000.00	49,290,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1190173735	US TREASURY BILL 05/02/24	01/30/2024	05/02/2024	5.19000	50,000,000.00	49,329,625.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1190173736	US TREASURY BILL 05/21/24	01/30/2024	05/21/2024	5.16000	50,000,000.00	49,197,333.33	0.00	PIPER JAFFRAY INC-DTC #311 (PIPER JAFFRAY & CO.)
NTRD	1190173737	US TREASURY BILL 05/02/24	01/30/2024	05/02/2024	5.19000	50,000,000.00	49,329,625.00	0.00	WELLS FARGO SECURITIES, LLC
<b>US TBILLS TOTAL</b>						<b>1,779,556,000.00</b>	<b>1,753,716,708.44</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>10,429,357,000.00</b>	<b>10,308,203,426.60</b>	<b>25,034.72</b>	
<b>PSI TOTAL</b>						<b>10,429,357,000.00</b>	<b>10,308,203,426.60</b>	<b>25,034.72</b>	



LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
PURCHASE DETAIL REPORT  
GROUP: SPECIFIC PURPOSE INVESTMENTS  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b><u>SCAQM-SOUTH COAST AIR QUALITY MG</u></b>									
LAIF-SCAQMD	1179317493	S OF C LAIF	01/12/2024	12/31/2024	0.00000	385,394.41	385,394.41	0.00	NONE
<b>MMFUND TOTAL</b>						<b>385,394.41</b>	<b>385,394.41</b>	<b>0.00</b>	
<b>SCAQM TOTAL</b>						<b>385,394.41</b>	<b>385,394.41</b>	<b>0.00</b>	
<b><u>SLIM-SCHOOLS LINKED INSURANCE MG</u></b>									
LAIF-SLIM	1179317495	S OF C LAIF	01/12/2024	12/31/2024	0.00000	35,698.43	35,698.43	0.00	NONE
<b>MMFUND TOTAL</b>						<b>35,698.43</b>	<b>35,698.43</b>	<b>0.00</b>	
<b>SLIM TOTAL</b>						<b>35,698.43</b>	<b>35,698.43</b>	<b>0.00</b>	
<b><u>WASIA-WHITTIER AREA SCHOOLS INS</u></b>									
LAIF-WASIA	1179317491	S OF C LAIF	01/12/2024	12/31/2024	0.00000	431.25	431.25	0.00	NONE
<b>MMFUND TOTAL</b>						<b>431.25</b>	<b>431.25</b>	<b>0.00</b>	
<b>WASIA TOTAL</b>						<b>431.25</b>	<b>431.25</b>	<b>0.00</b>	
<b>SPI TOTAL</b>						<b>421,524.09</b>	<b>421,524.09</b>	<b>0.00</b>	

LOS ANGELES COUNTY TREASURER  
INVESTMENT TRANSACTIONS JOURNAL  
CALLS-SALES REPORT  
GROUP: POOLED SURPLUS INVESTMENTS  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
ATTACHMENT VIII

Account	Original Trs ID	Description	CUSIP	Settle Date	Maturity Date	Rate	PAR	Principal	Interest	Settlement Amount
NTRD	1184716869	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWB4	01/19/2024	07/19/2027	5.90000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
NTRD	1184716708	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWB4	01/19/2024	07/19/2027	5.90000	0.00	0.00	737,500.00	737,500.00
NTRD	1189275010	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWA6	01/26/2024	07/26/2027	5.85000	50,000,000.00	50,000,000.00	0.00	50,000,000.00
NTRD	1188799245	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWA6	01/26/2024	07/26/2027	5.85000	0.00	0.00	1,454,375.00	1,454,375.00
NTRD	1188799248	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWJ7	01/26/2024	07/26/2027	6.05000	50,000,000.00	50,000,000.00	0.00	50,000,000.00
NTRD	1189275049	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWJ7	01/26/2024	07/26/2027	6.05000	0.00	0.00	1,504,097.22	1,504,097.22
NTRD	1188799243	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWM0	01/26/2024	07/26/2027	6.05000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
NTRD	1189275042	FEDERAL HOME LOAN MORTGAGE CORP	3134GYWM0	01/26/2024	07/26/2027	6.05000	0.00	0.00	752,048.61	752,048.61
<b>NTRD-PSI TOTAL</b>							<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>4,448,020.83</b>	<b>154,448,020.83</b>
<b>PSI TOTAL</b>							<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>4,448,020.83</b>	<b>154,448,020.83</b>

LOS ANGELES COUNTY TREASURER  
 COMPARISON OF INVESTMENT COST TO MARKET VALUE  
 AS OF JANUARY 31, 2024  
 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	2,350,000,000.00	2,351,042,500.00	1,042,500.00	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	15,178,809,270.79	15,178,743,463.37	(65,807.42)	0.00	0.00	0.00
Governments	10,336,639,116.15	10,112,366,748.16	(224,272,367.99)	107,836,810.42	107,750,200.00	(86,610.42)
Agencies	29,866,124,596.34	27,874,704,516.53	(1,991,420,079.81)	217,412,668.40	193,675,641.50	(23,737,026.90)
Municipals	28,211,833.01	27,761,950.00	(449,883.01)	2,060,000.00	2,060,000.00	0.00
Corp. & Deposit Notes	10,998,351.81	10,799,250.00	(199,101.81)	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	42,380,276.04	42,380,276.04	0.00
<b>TOTAL</b>	<b><u>\$57,770,783,168.10</u></b>	<b><u>\$55,555,418,428.06</u></b>	<b><u>(\$2,215,364,740.04)</u></b>	<b><u>\$369,689,754.86</u></b>	<b><u>\$345,866,117.54</u></b>	<b><u>(\$23,823,637.32)</u></b>

**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 JANUARY 31, 2024  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**











LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	25,000,000.00	25,000,000.00	25,000,000.00	24,355,750.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	25,000,000.00	25,000,000.00	25,000,000.00	23,003,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,504,000.00
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,510,250.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	25,000,000.00	25,000,000.00	25,000,000.00	23,231,000.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	25,000,000.00	25,000,000.00	25,000,000.00	24,953,750.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,195,000.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,224,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,216,250.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	23,316,250.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,487,250.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	25,000,000.00	25,000,000.00	25,000,000.00	23,059,250.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	25,000,000.00	25,000,000.00	25,000,000.00	24,393,250.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	30,000,000.00	30,000,000.00	30,000,000.00	27,596,400.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	32,995,000.00	32,995,000.00	32,995,000.00	28,710,929.20
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	33,200,000.00	33,193,154.58	33,190,040.00	27,017,164.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	38,200,000.00	38,200,000.00	38,200,000.00	31,109,698.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	39,950,000.00	39,950,000.00	39,950,000.00	32,753,806.50
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	40,000,000.00	40,000,000.00	40,000,000.00	37,648,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	40,440,000.00	40,440,000.00	40,440,000.00	32,802,501.60
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	40,950,000.00	40,950,000.00	40,950,000.00	38,432,803.50
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,830,000.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	50,000,000.00	50,000,000.00	50,000,000.00	39,266,500.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	50,000,000.00	50,000,000.00	50,000,000.00	40,719,500.00
1161886609	FEDERAL HOME LOAN BANKS	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,928,000.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,707,000.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	50,000,000.00	50,000,000.00	50,000,000.00	48,723,500.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,714,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	50,000,000.00	50,000,000.00	50,000,000.00	49,907,500.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	50,000,000.00	50,000,000.00	50,000,000.00	49,911,500.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,694,500.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,371,500.00
1161897946	FEDERAL HOME LOAN BANKS	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	50,046,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,421,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	50,000,000.00	50,000,000.00	50,000,000.00	48,341,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	50,000,000.00	50,000,000.00	50,000,000.00	49,010,500.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,707,000.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	50,000,000.00	50,000,000.00	50,000,000.00	46,926,500.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	50,000,000.00	50,000,000.00	50,000,000.00	46,991,000.00
1141009813	FEDERAL HOME LOAN BANKS	11/28/2028	5.350	50,000,000.00	50,000,000.00	50,000,000.00	50,414,000.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,694,500.00
1161886606	FEDERAL HOME LOAN BANKS	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,928,000.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	50,000,000.00	50,000,000.00	50,000,000.00	46,267,500.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	50,000,000.00	50,000,000.00	50,000,000.00	46,018,500.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,891,000.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	50,000,000.00	50,000,000.00	50,000,000.00	48,647,500.00
1161897944	FEDERAL HOME LOAN BANKS	12/27/2024	5.225	50,000,000.00	50,000,000.00	50,000,000.00	50,047,500.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	50,000,000.00	50,000,000.00	50,000,000.00	48,639,000.00
1151409909	FEDERAL HOME LOAN BANKS	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,937,500.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,874,000.00
1161897947	FEDERAL HOME LOAN BANKS	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	50,046,500.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	50,000,000.00	50,000,000.00	50,000,000.00	44,419,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,256,500.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	50,000,000.00	50,000,000.00	50,000,000.00	39,167,500.00
1147289501	FEDERAL HOME LOAN BANKS	06/07/2024	5.372	50,000,000.00	50,000,000.00	50,000,000.00	50,018,000.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	50,000,000.00	50,000,000.00	50,000,000.00	46,538,500.00
1161897945	FEDERAL HOME LOAN BANKS	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	50,046,500.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,200,500.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,465,000.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	50,000,000.00	50,000,000.00	50,000,000.00	45,342,000.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,694,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	50,000,000.00	50,000,000.00	50,000,000.00	40,366,500.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,598,000.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	50,000,000.00	50,000,000.00	50,000,000.00	39,225,000.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,120,000.00
1132575155	FEDERAL HOME LOAN BANKS	11/28/2028	5.250	50,000,000.00	50,000,000.00	50,000,000.00	50,385,000.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	25,000,000.00	25,000,000.00	25,000,000.00	24,561,750.00
1157685568	FEDERAL HOME LOAN BANKS	02/12/2024	5.240	10,733,000.00	10,715,815.28	10,637,702.89	10,714,431.91
1162761371	FEDERAL HOME LOAN BANKS	03/20/2024	5.230	21,000,000.00	20,853,560.00	20,722,374.17	20,850,690.00
1172435247	FEDERAL HOME LOAN BANKS	04/01/2024	5.210	30,206,000.00	29,943,711.23	29,812,566.85	29,940,791.32
1145088132	FEDERAL HOME LOAN BANKS	02/20/2024	5.260	30,448,000.00	30,363,472.97	30,069,852.76	30,360,005.28
1190173740	FEDERAL HOME LOAN BANKS	05/03/2024	5.195	39,240,000.00	38,719,045.40	38,707,720.30	38,722,032.00
1189533964	FEDERAL HOME LOAN BANKS	04/19/2024	5.160	39,446,000.00	39,004,993.72	38,988,031.94	38,997,498.98
1168434526	FEDERAL HOME LOAN BANKS	02/12/2024	5.250	40,000,000.00	39,935,833.33	39,725,833.33	39,930,800.00
1166056690	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	40,907,000.00	40,445,228.15	40,226,182.53	40,441,887.41
1153532663	FEDERAL HOME LOAN BANKS	03/13/2024	5.230	42,330,000.00	42,077,866.06	41,727,338.38	42,071,787.00
1143030755	FEDERAL HOME LOAN BANKS	03/20/2024	5.250	50,000,000.00	49,650,000.00	49,132,291.67	49,644,500.00
1143030756	FEDERAL HOME LOAN BANKS	03/20/2024	5.250	50,000,000.00	49,650,000.00	49,132,291.67	49,644,500.00
1154559333	FEDERAL HOME LOAN BANKS	04/05/2024	5.233	50,000,000.00	49,534,844.45	49,135,101.39	49,532,500.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1154559335	FEDERAL HOME LOAN BANKS	04/05/2024	5.233	50,000,000.00	49,534,844.45	49,135,101.39	49,532,500.00
1158426356	FEDERAL HOME LOAN BANKS	04/12/2024	5.205	50,000,000.00	49,486,729.17	49,139,729.17	49,482,000.00
1158426355	FEDERAL HOME LOAN BANKS	04/12/2024	5.205	50,000,000.00	49,486,729.17	49,139,729.17	49,482,000.00
1177441017	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,300,656.95	49,142,043.06	49,304,500.00
1177441015	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,300,656.95	49,142,043.06	49,304,500.00
1177441020	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,300,656.95	49,142,043.06	49,304,500.00
1177441018	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,300,656.95	49,142,043.06	49,304,500.00
1185915850	FEDERAL HOME LOAN BANKS	05/20/2024	5.125	50,000,000.00	49,224,131.94	49,167,187.50	49,219,500.00
1185915849	FEDERAL HOME LOAN BANKS	05/20/2024	5.125	50,000,000.00	49,224,131.94	49,167,187.50	49,219,500.00
1166058700	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,435,583.33	49,167,847.22	49,431,500.00
1169993971	FEDERAL HOME LOAN BANKS	04/19/2024	5.130	50,000,000.00	49,444,250.00	49,202,000.00	49,431,500.00
1169492858	FEDERAL HOME LOAN BANKS	04/15/2024	5.135	50,000,000.00	49,472,236.11	49,222,618.06	49,460,500.00
1165120709	FEDERAL HOME LOAN BANKS	04/11/2024	5.200	50,000,000.00	49,494,444.44	49,234,444.44	49,489,000.00
1165120708	FEDERAL HOME LOAN BANKS	04/11/2024	5.200	50,000,000.00	49,494,444.44	49,234,444.44	49,489,000.00
1174014400	FEDERAL HOME LOAN BANKS	04/15/2024	5.200	50,000,000.00	49,465,555.55	49,256,111.11	49,460,500.00
1174014396	FEDERAL HOME LOAN BANKS	04/15/2024	5.200	50,000,000.00	49,465,555.55	49,256,111.11	49,460,500.00
1182247070	FEDERAL HOME LOAN BANKS	04/15/2024	5.210	49,914,000.00	49,379,448.79	49,271,093.82	49,375,427.94
1153532654	FEDERAL HOME LOAN BANKS	03/15/2024	5.230	50,000,000.00	49,687,652.78	49,273,611.11	49,680,500.00
1153532688	FEDERAL HOME LOAN BANKS	03/15/2024	5.230	50,000,000.00	49,687,652.78	49,273,611.11	49,680,500.00
1177441014	FEDERAL HOME LOAN BANKS	04/19/2024	5.175	50,000,000.00	49,439,375.00	49,274,062.50	49,431,500.00
1168434532	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,540,444.44	49,281,944.44	49,532,500.00
1168434529	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,540,444.44	49,281,944.44	49,532,500.00
1168434531	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,540,444.44	49,281,944.44	49,532,500.00
1168434527	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,540,444.44	49,281,944.44	49,532,500.00
1185915856	FEDERAL HOME LOAN BANKS	04/30/2024	5.210	50,000,000.00	49,355,986.11	49,290,861.11	49,352,500.00
1179317765	FEDERAL HOME LOAN BANKS	04/19/2024	5.170	50,000,000.00	49,439,916.67	49,296,305.56	49,431,500.00
1190173741	FEDERAL HOME LOAN BANKS	05/06/2024	5.180	50,000,000.00	49,316,527.78	49,302,138.89	49,318,500.00
1155538743	FEDERAL HOME LOAN BANKS	03/13/2024	5.225	50,000,000.00	49,702,465.28	49,303,333.33	49,695,000.00
1155538721	FEDERAL HOME LOAN BANKS	03/13/2024	5.225	50,000,000.00	49,702,465.28	49,303,333.33	49,695,000.00
1155538734	FEDERAL HOME LOAN BANKS	03/13/2024	5.225	50,000,000.00	49,702,465.28	49,303,333.33	49,695,000.00
1155538753	FEDERAL HOME LOAN BANKS	03/13/2024	5.225	50,000,000.00	49,702,465.28	49,303,333.33	49,695,000.00
1169492853	FEDERAL HOME LOAN BANKS	04/03/2024	5.170	50,000,000.00	49,554,805.55	49,303,486.11	49,547,000.00
1169492855	FEDERAL HOME LOAN BANKS	04/03/2024	5.170	50,000,000.00	49,554,805.55	49,303,486.11	49,547,000.00
1180740460	FEDERAL HOME LOAN BANKS	04/22/2024	5.140	50,000,000.00	49,421,750.00	49,307,527.78	49,410,000.00
1180740466	FEDERAL HOME LOAN BANKS	04/22/2024	5.140	50,000,000.00	49,421,750.00	49,307,527.78	49,410,000.00
1179317757	FEDERAL HOME LOAN BANKS	04/17/2024	5.170	50,000,000.00	49,454,277.78	49,310,666.67	49,446,000.00
1180740463	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,435,583.34	49,319,805.56	49,431,500.00
1180740459	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,435,583.34	49,319,805.56	49,431,500.00
1157685655	FEDERAL HOME LOAN BANKS	03/15/2024	5.220	50,000,000.00	49,688,250.00	49,325,750.00	49,680,500.00
1133961836	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1133961841	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1133961837	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1133961831	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1133961840	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1133961842	FEDERAL HOME LOAN BANKS	02/07/2024	5.280	50,000,000.00	49,956,000.00	49,332,666.67	49,949,500.00
1137387135	FEDERAL HOME LOAN BANKS	02/14/2024	5.257	50,000,000.00	49,905,081.94	49,335,573.61	49,899,000.00
1152538757	FEDERAL HOME LOAN BANKS	03/06/2024	5.246	50,000,000.00	49,752,272.22	49,336,963.89	49,746,000.00
1152538748	FEDERAL HOME LOAN BANKS	03/06/2024	5.246	50,000,000.00	49,752,272.22	49,336,963.89	49,746,000.00
1157155723	FEDERAL HOME LOAN BANKS	03/13/2024	5.244	50,000,000.00	49,701,383.33	49,337,216.67	49,695,000.00
1157155730	FEDERAL HOME LOAN BANKS	03/13/2024	5.244	50,000,000.00	49,701,383.33	49,337,216.67	49,695,000.00
1154559347	FEDERAL HOME LOAN BANKS	03/08/2024	5.238	50,000,000.00	49,738,100.00	49,337,975.00	49,731,500.00
1154559334	FEDERAL HOME LOAN BANKS	03/08/2024	5.238	50,000,000.00	49,738,100.00	49,337,975.00	49,731,500.00
1182901662	FEDERAL HOME LOAN BANKS	04/19/2024	5.220	50,000,000.00	49,434,500.00	49,340,250.00	49,431,500.00
1180740461	FEDERAL HOME LOAN BANKS	04/17/2024	5.214	50,000,000.00	49,449,633.33	49,341,008.33	49,446,000.00
1185915852	FEDERAL HOME LOAN BANKS	04/24/2024	5.204	50,000,000.00	49,400,094.44	49,342,272.22	49,395,500.00
1185915855	FEDERAL HOME LOAN BANKS	04/24/2024	5.204	50,000,000.00	49,400,094.44	49,342,272.22	49,395,500.00
1190173744	FEDERAL HOME LOAN BANKS	05/01/2024	5.203	50,000,000.00	49,349,625.00	49,342,398.61	49,354,000.00
1190173733	FEDERAL HOME LOAN BANKS	05/01/2024	5.203	50,000,000.00	49,349,625.00	49,342,398.61	49,354,000.00
1187349644	FEDERAL HOME LOAN BANKS	04/26/2024	5.202	50,000,000.00	49,385,875.00	49,342,525.00	49,381,500.00
1155538754	FEDERAL HOME LOAN BANKS	03/06/2024	5.230	50,000,000.00	49,753,027.78	49,353,513.89	49,746,000.00
1155538745	FEDERAL HOME LOAN BANKS	03/06/2024	5.230	50,000,000.00	49,753,027.78	49,353,513.89	49,746,000.00
1155538747	FEDERAL HOME LOAN BANKS	03/06/2024	5.230	50,000,000.00	49,753,027.78	49,353,513.89	49,746,000.00
1155538717	FEDERAL HOME LOAN BANKS	03/06/2024	5.230	50,000,000.00	49,753,027.78	49,353,513.89	49,746,000.00
1187349643	FEDERAL HOME LOAN BANKS	04/24/2024	5.200	50,000,000.00	49,400,555.55	49,357,222.22	49,395,500.00
1187349650	FEDERAL HOME LOAN BANKS	04/24/2024	5.200	50,000,000.00	49,400,555.55	49,357,222.22	49,395,500.00
1145088139	FEDERAL HOME LOAN BANKS	02/20/2024	5.260	50,000,000.00	49,861,194.44	49,379,027.78	49,855,500.00
1176679989	FEDERAL HOME LOAN BANKS	04/02/2024	5.165	50,000,000.00	49,562,409.73	49,390,243.06	49,554,000.00
1163564642	FEDERAL HOME LOAN BANKS	03/11/2024	5.225	50,000,000.00	49,716,979.17	49,404,930.56	49,709,500.00
1148004770	FEDERAL HOME LOAN BANKS	02/16/2024	5.250	50,000,000.00	49,890,625.00	49,431,250.00	49,884,500.00
1148004768	FEDERAL HOME LOAN BANKS	02/16/2024	5.250	50,000,000.00	49,890,625.00	49,431,250.00	49,884,500.00
1155538736	FEDERAL HOME LOAN BANKS	02/23/2024	5.240	50,000,000.00	49,839,888.89	49,439,611.11	49,834,000.00
1155538732	FEDERAL HOME LOAN BANKS	02/23/2024	5.240	50,000,000.00	49,839,888.89	49,439,611.11	49,834,000.00
1166058698	FEDERAL HOME LOAN BANKS	03/12/2024	5.190	50,000,000.00	49,711,666.66	49,444,958.33	49,702,500.00
1166058691	FEDERAL HOME LOAN BANKS	03/12/2024	5.190	50,000,000.00	49,711,666.66	49,444,958.33	49,702,500.00
1146660399	FEDERAL HOME LOAN BANKS	02/09/2024	5.260	50,000,000.00	49,941,555.56	49,466,694.44	49,935,000.00
1147272472	FEDERAL HOME LOAN BANKS	02/09/2024	5.250	50,000,000.00	49,941,666.67	49,475,000.00	49,935,000.00
1147272477	FEDERAL HOME LOAN BANKS	02/09/2024	5.250	50,000,000.00	49,941,666.67	49,475,000.00	49,935,000.00
1147272473	FEDERAL HOME LOAN BANKS	02/09/2024	5.250	50,000,000.00	49,941,666.67	49,475,000.00	49,935,000.00
1151409915	FEDERAL HOME LOAN BANKS	02/12/2024	5.240	50,000,000.00	49,919,944.45	49,490,555.56	49,913,500.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
115768564	FEDERAL HOME LOAN BANKS	02/12/2024	5.240	50,000,000.00	49,919,944.45	49,556,055.56	49,913,500.00
1174833668	FEDERAL HOME LOAN BANKS	03/01/2024	5.264	50,000,000.00	49,787,977.78	49,590,577.78	49,782,500.00
1174833675	FEDERAL HOME LOAN BANKS	03/01/2024	5.264	50,000,000.00	49,787,977.78	49,590,577.78	49,782,500.00
1157155736	FEDERAL HOME LOAN BANKS	02/07/2024	5.257	50,000,000.00	49,956,191.67	49,591,122.22	49,949,500.00
1157155739	FEDERAL HOME LOAN BANKS	02/07/2024	5.257	50,000,000.00	49,956,191.67	49,591,122.22	49,949,500.00
1154559345	FEDERAL HOME LOAN BANKS	02/02/2024	5.242	50,000,000.00	49,992,719.44	49,592,288.89	49,985,500.00
1154559336	FEDERAL HOME LOAN BANKS	02/02/2024	5.242	50,000,000.00	49,992,719.44	49,592,288.89	49,985,500.00
1157155729	FEDERAL HOME LOAN BANKS	02/05/2024	5.245	50,000,000.00	49,970,861.11	49,599,340.28	49,964,000.00
1157155745	FEDERAL HOME LOAN BANKS	02/05/2024	5.245	50,000,000.00	49,970,861.11	49,599,340.28	49,964,000.00
1166058694	FEDERAL HOME LOAN BANKS	02/14/2024	5.220	50,000,000.00	49,905,750.00	49,637,500.00	49,899,000.00
1166058697	FEDERAL HOME LOAN BANKS	02/14/2024	5.220	50,000,000.00	49,905,750.00	49,637,500.00	49,899,000.00
1168434524	FEDERAL HOME LOAN BANKS	02/12/2024	5.250	50,000,000.00	49,919,791.67	49,657,291.67	49,913,500.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	25,000,000.00	24,996,023.44	24,980,750.00	24,212,500.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	25,000,000.00	24,994,958.21	24,992,500.00	20,443,500.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	25,000,000.00	24,999,878.52	24,999,750.00	22,517,000.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,709,000.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	25,000,000.00	25,000,000.00	25,000,000.00	24,900,000.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,299,750.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,676,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,902,000.00
1183717788	FEDERAL HOME LOAN MORTGAGE CORP	01/22/2029	5.160	25,000,000.00	25,000,000.00	25,000,000.00	25,022,250.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,902,000.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2026	5.750	25,000,000.00	25,000,000.00	25,000,000.00	24,973,000.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,215,250.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,275,250.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,944,750.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,913,500.00
1109046085	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.835	25,000,000.00	25,000,000.00	25,000,000.00	25,138,500.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,904,750.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,935,000.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,915,250.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,932,750.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,956,250.00
936528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,932,750.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,498,250.00
1124010221	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.000	25,000,000.00	25,000,000.00	25,000,000.00	25,157,500.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	25,000,000.00	25,000,000.00	25,000,000.00	24,972,000.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,928,000.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	25,000,000.00	25,000,000.00	25,000,000.00	24,904,250.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,927,500.00
1185074076	FEDERAL HOME LOAN MORTGAGE CORP	01/22/2029	5.150	25,000,000.00	25,000,000.00	25,000,000.00	25,023,750.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,929,500.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,924,750.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	25,000,000.00	25,000,000.00	25,000,000.00	20,396,000.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,929,500.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,944,750.00
1182264645	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,913,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,933,250.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	25,000,000.00	25,000,000.00	25,000,000.00	24,906,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,933,750.00
1043335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,955,250.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,563,750.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,490,750.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	25,000,000.00	25,000,000.00	25,000,000.00	24,932,250.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,836,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,709,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	25,000,000.00	25,000,000.00	25,000,000.00	24,947,250.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	25,000,000.00	25,000,000.00	25,000,000.00	24,977,500.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,907,500.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	25,000,000.00	25,000,000.00	25,000,000.00	20,516,750.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	25,000,000.00	25,000,000.00	25,000,000.00	24,967,750.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,931,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,896,000.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	25,000,000.00	25,000,000.00	25,000,000.00	24,953,250.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,895,750.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,160,750.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,916,000.00
1109046086	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.830	25,000,000.00	25,000,000.00	25,000,000.00	25,138,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,917,500.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	25,000,000.00	25,000,000.00	25,000,000.00	25,005,500.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,818,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,898,250.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,970,250.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	25,000,000.00	25,000,000.00	25,000,000.00	22,963,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	25,000,000.00	25,000,000.00	25,000,000.00	21,867,000.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,940,500.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,475,250.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,494,250.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	25,000,000.00	25,000,000.00	25,000,000.00	20,573,500.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,955,250.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,620,250.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,709,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,926,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,382,250.00
1124010222	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.200	25,000,000.00	25,000,000.00	25,000,000.00	25,034,750.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	25,000,000.00	25,000,000.00	25,000,000.00	20,504,000.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	25,000,000.00	25,000,000.00	25,000,000.00	24,974,500.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,928,000.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,967,250.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,926,250.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.000	25,000,000.00	25,000,000.00	25,000,000.00	24,972,000.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,664,250.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,932,750.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,940,500.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	25,000,000.00	25,000,000.00	25,000,000.00	24,848,000.00
1156429720	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,791,750.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,925,750.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,975,500.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	25,000,000.00	25,000,000.00	25,000,000.00	24,958,250.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,943,500.00
1114129013	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2027	5.900	25,000,000.00	25,000,000.00	25,000,000.00	25,111,250.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	25,000,000.00	25,000,000.00	25,000,000.00	22,525,500.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,965,000.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,925,500.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,903,750.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,713,750.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	31,739,000.00	31,739,000.00	31,739,000.00	29,611,852.22
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	50,000,000.00	49,641,401.97	49,600,000.00	49,596,500.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	50,000,000.00	49,989,916.51	49,985,000.00	40,887,000.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	50,000,000.00	50,000,000.00	50,000,000.00	50,183,500.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	50,000,000.00	50,000,000.00	50,000,000.00	50,200,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,016,000.00
1108578227	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.020	50,000,000.00	50,000,000.00	50,000,000.00	49,923,500.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,907,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,153,000.00
1105717476	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	50,092,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,157,000.00
1121399595	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.090	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,865,500.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,555,500.00
1175785391	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.150	50,000,000.00	50,000,000.00	50,000,000.00	49,744,000.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	50,000,000.00	50,000,000.00	50,000,000.00	49,913,500.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,008,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,176,000.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,875,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,462,000.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,568,000.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	50,000,000.00	50,000,000.00	50,000,000.00	49,823,500.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,930,000.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,881,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,785,000.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,886,000.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,182,500.00
1140382654	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.625	50,000,000.00	50,000,000.00	50,000,000.00	50,396,500.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,416,500.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	41,016,000.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,891,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,914,500.00
1103469055	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.750	50,000,000.00	50,000,000.00	50,000,000.00	50,213,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	50,000,000.00	50,000,000.00	50,000,000.00	46,534,000.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	50,000,000.00	50,000,000.00	50,000,000.00	49,823,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,987,000.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,918,500.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,898,000.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	50,000,000.00	50,000,000.00	50,000,000.00	50,088,000.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,182,500.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,803,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,416,500.00
1121403903	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2027	5.920	50,000,000.00	50,000,000.00	50,000,000.00	50,222,000.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	50,000,000.00	50,000,000.00	50,000,000.00	40,148,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,914,500.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,279,500.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	50,000,000.00	50,000,000.00	50,000,000.00	38,686,000.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,803,500.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	50,000,000.00	50,000,000.00	50,000,000.00	45,234,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	50,000,000.00	50,000,000.00	50,000,000.00	46,649,000.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,932,500.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1155543945	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.280	50,000,000.00	50,000,000.00	50,000,000.00	50,058,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	50,000,000.00	50,000,000.00	50,000,000.00	39,655,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,543,000.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,916,000.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	50,000,000.00	50,000,000.00	50,000,000.00	49,850,500.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,526,500.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,876,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,987,000.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	50,092,000.00
1117569435	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.070	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,831,000.00
1101839811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	50,018,500.00
1114949306	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.060	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	50,000,000.00	50,000,000.00	50,000,000.00	41,109,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,421,500.00
1124010220	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2028	6.010	50,000,000.00	50,000,000.00	50,000,000.00	50,426,000.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,892,500.00
1177445444	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,847,000.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	50,000,000.00	50,000,000.00	50,000,000.00	49,986,000.00
1175785390	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.180	50,000,000.00	50,000,000.00	50,000,000.00	49,675,000.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,904,500.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	50,000,000.00	50,000,000.00	50,000,000.00	49,905,500.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	39,123,500.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,555,500.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,380,500.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,987,000.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	37,919,000.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,932,500.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,650,000.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,987,000.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,204,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,416,500.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	50,000,000.00	50,000,000.00	50,000,000.00	40,976,000.00
1140382653	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.620	50,000,000.00	50,000,000.00	50,000,000.00	50,395,000.00
1110447150	FEDERAL HOME LOAN MORTGAGE CORP	10/12/2028	6.050	50,000,000.00	50,000,000.00	50,000,000.00	49,961,500.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,910,500.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	50,000,000.00	50,000,000.00	50,000,000.00	44,656,000.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,462,000.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,891,000.00
1185927296	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.200	50,000,000.00	50,000,000.00	50,000,000.00	50,033,500.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,707,500.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,785,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,748,500.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	50,000,000.00	50,000,000.00	50,000,000.00	39,423,000.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	50,000,000.00	50,000,000.00	50,000,000.00	40,659,500.00
821809875	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,915,500.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.000	50,000,000.00	50,000,000.00	50,000,000.00	49,935,500.00
1176681099	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,833,000.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,568,000.00
1103463496	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	50,000,000.00	50,000,000.00	50,000,000.00	50,045,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,987,000.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,807,500.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,858,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,699,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,699,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,699,500.00
1162761373	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.190	15,118,000.00	15,009,024.42	14,913,125.90	15,006,126.80
1140366879	FEDERAL HOME LOAN MORTGAGE CORP	02/01/2024	5.230	31,882,000.00	31,882,000.00	31,525,355.55	31,877,536.52
1157155743	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.215	33,048,000.00	32,808,631.50	32,564,475.63	32,803,444.80
1157155735	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.215	50,000,000.00	49,637,847.22	49,268,451.39	49,630,000.00
1164431084	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.150	50,000,000.00	49,570,833.34	49,270,416.67	49,561,000.00
1157155731	FEDERAL HOME LOAN MORTGAGE CORP	03/15/2024	5.220	50,000,000.00	49,688,250.00	49,318,500.00	49,680,500.00
1162761372	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.190	50,000,000.00	49,639,583.34	49,322,416.67	49,630,000.00
1169993970	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.115	50,000,000.00	49,573,750.00	49,332,208.33	49,561,000.00
1141009815	FEDERAL HOME LOAN MORTGAGE CORP	02/05/2024	5.235	50,000,000.00	49,970,916.67	49,418,333.33	49,964,000.00
1141009818	FEDERAL HOME LOAN MORTGAGE CORP	02/05/2024	5.235	50,000,000.00	49,970,916.67	49,418,333.33	49,964,000.00
1140366884	FEDERAL HOME LOAN MORTGAGE CORP	02/01/2024	5.230	50,000,000.00	50,000,000.00	49,440,680.56	49,993,000.00
1169492857	FEDERAL HOME LOAN MORTGAGE CORP	03/11/2024	5.160	50,000,000.00	49,720,500.00	49,469,666.67	49,709,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	21,000,000.00	21,000,000.00	21,000,000.00	19,961,340.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	25,000,000.00	24,561,577.07	24,355,000.00	20,438,750.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	25,000,000.00	24,991,405.41	24,987,500.00	20,483,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	25,000,000.00	24,997,375.34	24,990,500.00	23,691,000.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,397,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	25,019,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	22,363,000.00
1182264647	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/17/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,902,750.00
1189533957	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/30/2029	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,990,250.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,978,250.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,612,750.00

**LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: POOLED SURPLUS INVESTMENTS  
ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	25,000,000.00	25,000,000.00	25,000,000.00	20,514,750.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	49,250,000.00	48,803,543.49	48,634,375.00	37,651,132.50
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,275,138.07	48,940,000.00	40,877,500.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,367,990.57	49,058,500.00	40,877,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,385,605.93	49,085,000.00	40,877,500.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,575,583.20	49,361,500.00	40,877,500.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	50,000,000.00	49,547,059.47	49,375,000.00	38,224,500.00
1114139739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2028	6.000	50,000,000.00	50,000,000.00	50,000,000.00	50,570,000.00
1151420427	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.360	50,000,000.00	50,000,000.00	50,000,000.00	50,045,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	41,034,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	50,000,000.00	50,000,000.00	50,000,000.00	41,029,500.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,859,500.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	50,000,000.00	50,000,000.00	50,000,000.00	39,150,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,816,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,078,500.00
1138375748	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.730	50,000,000.00	50,000,000.00	50,000,000.00	50,166,500.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,564,500.00
1114139737	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,646,500.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,245,500.00
1152656292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,986,500.00
1159941295	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	50,037,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,842,500.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	50,000,000.00	50,000,000.00	50,000,000.00	42,886,500.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,254,500.00
1141009817	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.650	50,000,000.00	50,000,000.00	50,000,000.00	50,214,000.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,944,500.00
1153537814	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,564,500.00
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	50,000,000.00	50,000,000.00	50,000,000.00	45,975,500.00
1153537816	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
1159941297	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	50,037,500.00
1152656305	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	50,000,000.00	50,000,000.00	50,000,000.00	38,818,500.00
1162780219	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,082,000.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,995,500.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	41,098,500.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,966,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,966,000.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	50,000,000.00	50,000,000.00	50,000,000.00	44,901,500.00
1141009822	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.640	50,000,000.00	50,000,000.00	50,000,000.00	50,393,000.00
1151420430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	50,026,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,831,500.00
1114139738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/25/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,639,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	50,000,000.00	50,000,000.00	50,000,000.00	40,060,000.00
1159941294	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	50,037,500.00
1182264649	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/10/2029	5.030	50,000,000.00	50,000,000.00	50,000,000.00	49,747,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,864,500.00
1159941292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	50,037,500.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,110,000.00
1178100559	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/29/2029	5.080	50,000,000.00	50,000,000.00	50,000,000.00	49,790,000.00
1153537815	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,779,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	50,000,000.00	50,000,000.00	50,000,000.00	38,952,000.00
1153537817	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	50,008,000.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,455,000.00
1178734137	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/29/2029	5.100	50,000,000.00	50,000,000.00	50,000,000.00	49,806,000.00
1157155738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/15/2024	5.215	50,000,000.00	49,688,548.61	49,319,152.78	49,680,500.00
1157155726	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/15/2024	5.215	50,000,000.00	49,688,548.61	49,319,152.78	49,680,500.00
1146667569	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2024	5.235	50,000,000.00	49,803,687.50	49,331,083.33	49,798,000.00
1146667568	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2024	5.235	50,000,000.00	49,803,687.50	49,331,083.33	49,798,000.00
1157685566	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/08/2024	5.210	50,000,000.00	49,739,500.00	49,377,694.44	49,731,500.00
1185915854	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,443,166.67	49,378,916.67	49,431,500.00
1168434530	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/22/2024	5.180	50,000,000.00	49,640,277.78	49,381,277.78	49,630,000.00
1168434521	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/22/2024	5.180	50,000,000.00	49,640,277.78	49,381,277.78	49,630,000.00
1155538729	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,392,166.67	49,782,500.00
1155538740	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,392,166.67	49,782,500.00
1155538742	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,392,166.67	49,782,500.00
1155538724	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,392,166.67	49,782,500.00
1188810751	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,443,166.66	49,400,333.33	49,431,500.00
1188810750	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,443,166.66	49,400,333.33	49,431,500.00
1151409912	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/23/2024	5.225	50,000,000.00	49,840,347.22	49,412,187.50	49,834,000.00
1151409914	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/23/2024	5.225	50,000,000.00	49,840,347.22	49,412,187.50	49,834,000.00
1156424172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,413,875.00	49,782,500.00
1156424177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.210	50,000,000.00	49,790,152.78	49,413,875.00	49,782,500.00
115768947	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/18/2024	5.185	50,000,000.00	49,668,736.11	49,474,298.61	49,659,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Table with 9 columns: Security ID, Description, Maturity Date, Face Rate, PAR, Amortized Cost, Historical Cost, Market Value. It lists various mortgage associations and bank branches, including agencies, CD totals, and corp note FXD totals.

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
114728017	AUTOBAHN FUNDING COMPANY LLC	02/02/2024	5.430	50,000,000.00	49,992,458.33	49,509,791.67	49,985,000.00
1187349651	AUTOBAHN FUNDING COMPANY LLC	02/26/2024	5.340	50,000,000.00	49,814,583.34	49,762,666.67	49,806,500.00
1128097598	CAFCO LLC	02/21/2024	5.590	14,342,000.00	14,297,460.12	14,088,122.70	14,297,109.54
1127449311	CAFCO LLC	02/15/2024	5.580	25,000,000.00	24,945,750.00	24,569,875.00	24,944,250.00
1185915848	CAFCO LLC	05/07/2024	5.300	25,000,000.00	24,646,666.67	24,613,541.67	24,640,750.00
1145088128	CAFCO LLC	03/07/2024	5.480	25,000,000.00	24,866,805.56	24,615,638.89	24,865,750.00
1127449319	CAFCO LLC	02/23/2024	5.580	50,000,000.00	49,829,500.00	49,077,750.00	49,829,000.00
1126839228	CAFCO LLC	02/20/2024	5.580	50,000,000.00	49,852,750.00	49,093,250.00	49,851,000.00
1126839230	CAFCO LLC	02/20/2024	5.580	50,000,000.00	49,852,750.00	49,093,250.00	49,851,000.00
1124577018	CAFCO LLC	02/16/2024	5.580	50,000,000.00	49,883,750.00	49,108,750.00	49,881,000.00
1124004306	CAFCO LLC	02/15/2024	5.560	50,000,000.00	49,891,888.89	49,111,944.44	49,888,500.00
1128097603	CAFCO LLC	02/21/2024	5.590	50,000,000.00	49,844,722.22	49,114,916.67	49,843,500.00
1124577016	CAFCO LLC	02/14/2024	5.580	50,000,000.00	49,899,250.00	49,124,250.00	49,896,000.00
1127449315	CAFCO LLC	02/15/2024	5.580	50,000,000.00	49,891,500.00	49,139,750.00	49,888,500.00
1123180851	CAFCO LLC	02/07/2024	5.570	50,000,000.00	49,953,583.33	49,149,027.78	49,948,000.00
1157186599	CAFCO LLC	04/01/2024	5.430	50,000,000.00	49,547,500.00	49,170,416.67	49,546,000.00
1190173734	CAFCO LLC	05/20/2024	5.280	50,000,000.00	49,200,666.67	49,186,000.00	49,189,500.00
1146669210	CAFCO LLC	03/11/2024	5.460	50,000,000.00	49,704,250.00	49,211,333.33	49,701,500.00
1191200992	CAFCO LLC	05/17/2024	5.290	50,000,000.00	49,221,194.44	49,213,847.22	49,210,500.00
1128759683	CAFCO LLC	02/08/2024	5.590	50,000,000.00	49,945,652.78	49,223,611.11	49,940,500.00
1145088130	CAFCO LLC	03/07/2024	5.480	50,000,000.00	49,733,611.11	49,231,277.78	49,731,500.00
1138369563	CANADIAN IMPERIAL BANK OF COMMERCE	02/15/2024	5.465	50,000,000.00	49,893,736.11	49,301,694.44	49,889,000.00
1138369566	CANADIAN IMPERIAL BANK OF COMMERCE	02/15/2024	5.465	50,000,000.00	49,893,736.11	49,301,694.44	49,889,000.00
1156424173	CANADIAN IMPERIAL BANK OF COMMERCE	02/28/2024	5.390	50,000,000.00	49,797,875.00	49,408,597.22	49,791,500.00
1156424175	CANADIAN IMPERIAL BANK OF COMMERCE	02/28/2024	5.390	50,000,000.00	49,797,875.00	49,408,597.22	49,791,500.00
1185915844	CANADIAN IMPERIAL BANK OF COMMERCE	02/23/2024	5.320	50,000,000.00	49,837,444.44	49,770,944.44	49,829,000.00
1185915843	CANADIAN IMPERIAL BANK OF COMMERCE	02/23/2024	5.320	50,000,000.00	49,837,444.44	49,770,944.44	49,829,000.00
1147280725	CANCARA ASSET SECURITISATION LIMITED	02/05/2024	5.430	5,000,000.00	4,996,983.33	4,948,716.67	4,996,250.00
1180740464	CANCARA ASSET SECURITISATION LIMITED	04/19/2024	5.330	12,000,000.00	11,861,420.00	11,832,993.33	11,858,880.00
1159897600	CANCARA ASSET SECURITISATION LIMITED	02/20/2024	5.370	12,000,000.00	11,965,990.00	11,880,070.00	11,964,120.00
1157688492	CANCARA ASSET SECURITISATION LIMITED	02/15/2024	5.380	15,000,000.00	14,968,616.67	14,858,775.00	14,966,400.00
1182264648	CANCARA ASSET SECURITISATION LIMITED	04/22/2024	5.330	25,000,000.00	24,700,187.50	24,652,069.44	24,694,750.00
1190182841	CANCARA ASSET SECURITISATION LIMITED	05/30/2024	5.290	50,000,000.00	49,125,680.55	49,118,333.33	49,117,000.00
1180740458	CANCARA ASSET SECURITISATION LIMITED	04/19/2024	5.330	50,000,000.00	49,422,583.33	49,304,138.89	49,412,000.00
1182264644	CANCARA ASSET SECURITISATION LIMITED	04/22/2024	5.330	50,000,000.00	49,400,375.00	49,304,138.89	49,389,500.00
1185915857	CANCARA ASSET SECURITISATION LIMITED	04/23/2024	5.290	50,000,000.00	49,397,527.78	49,331,402.78	49,382,000.00
1174833670	CANCARA ASSET SECURITISATION LIMITED	03/20/2024	5.380	50,000,000.00	49,641,333.33	49,432,111.11	49,634,500.00
1159897599	CANCARA ASSET SECURITISATION LIMITED	02/27/2024	5.370	50,000,000.00	49,806,083.33	49,448,083.33	49,798,500.00
1159897608	CANCARA ASSET SECURITISATION LIMITED	02/27/2024	5.370	50,000,000.00	49,806,083.33	49,448,083.33	49,798,500.00
1175785389	CANCARA ASSET SECURITISATION LIMITED	03/22/2024	5.370	50,000,000.00	49,627,083.34	49,455,541.67	49,619,500.00
1161897951	CANCARA ASSET SECURITISATION LIMITED	02/26/2024	5.390	50,000,000.00	49,812,847.22	49,475,972.22	49,806,000.00
1161897949	CANCARA ASSET SECURITISATION LIMITED	02/26/2024	5.390	50,000,000.00	49,812,847.22	49,475,972.22	49,806,000.00
1169499962	CANCARA ASSET SECURITISATION LIMITED	03/07/2024	5.380	50,000,000.00	49,738,472.22	49,484,416.67	49,731,500.00
1147280719	CANCARA ASSET SECURITISATION LIMITED	02/05/2024	5.430	50,000,000.00	49,969,833.33	49,487,166.67	49,962,500.00
1164440777	CANCARA ASSET SECURITISATION LIMITED	02/28/2024	5.380	50,000,000.00	49,798,250.00	49,491,888.89	49,791,000.00
1159897602	CANCARA ASSET SECURITISATION LIMITED	02/20/2024	5.370	50,000,000.00	49,858,291.67	49,500,291.67	49,850,500.00
1158562677	CANCARA ASSET SECURITISATION LIMITED	02/21/2024	5.370	50,000,000.00	49,850,833.33	49,515,208.33	49,843,000.00
1163564644	CANCARA ASSET SECURITISATION LIMITED	02/22/2024	5.390	50,000,000.00	49,842,791.67	49,520,888.89	49,835,500.00
1157688493	CANCARA ASSET SECURITISATION LIMITED	02/15/2024	5.380	50,000,000.00	49,895,388.89	49,529,250.00	49,888,000.00
1179317766	CHARIOT FUNDING LLC	04/03/2024	5.370	28,000,000.00	27,741,046.66	27,657,513.33	27,735,680.00
1166058985	CHARIOT FUNDING LLC	04/01/2024	5.400	50,000,000.00	49,550,000.00	49,272,500.00	49,543,000.00
1189533961	CHARIOT FUNDING LLC	04/29/2024	5.320	50,000,000.00	49,349,777.78	49,327,611.11	49,337,500.00
1189533967	CHARIOT FUNDING LLC	04/29/2024	5.320	50,000,000.00	49,349,777.78	49,327,611.11	49,337,500.00
1186538812	CHARIOT FUNDING LLC	04/19/2024	5.350	50,000,000.00	49,420,416.66	49,360,972.22	49,410,500.00
1189533968	CHARIOT FUNDING LLC	04/24/2024	5.310	50,000,000.00	49,387,875.00	49,365,750.00	49,374,000.00
1178078186	CHARIOT FUNDING LLC	04/03/2024	5.350	50,000,000.00	49,539,305.55	49,375,833.33	49,528,000.00
1179317764	CHARIOT FUNDING LLC	04/03/2024	5.370	50,000,000.00	49,537,583.34	49,388,416.67	49,528,000.00
1177445445	CHARIOT FUNDING LLC	03/28/2024	5.380	50,000,000.00	49,581,555.55	49,409,694.44	49,573,000.00
1186538811	CHARIOT FUNDING LLC	04/12/2024	5.350	50,000,000.00	49,472,430.55	49,412,986.11	49,462,000.00
1149768090	CHARIOT FUNDING LLC	02/05/2024	5.430	50,000,000.00	49,969,833.33	49,502,250.00	49,963,000.00
1174014402	CHARIOT FUNDING LLC	03/04/2024	5.390	50,000,000.00	49,760,444.44	49,543,347.22	49,754,000.00
1174833676	CHARIOT FUNDING LLC	03/01/2024	5.400	50,000,000.00	49,782,500.00	49,572,500.00	49,776,000.00
1175768946	CHARIOT FUNDING LLC	02/22/2024	5.360	50,000,000.00	49,843,666.67	49,642,666.67	49,836,500.00
1165120698	CIESCO, LLC	04/15/2024	5.390	25,000,000.00	24,723,013.89	24,569,548.61	24,720,750.00
1162761376	CIESCO, LLC	06/17/2024	5.370	50,000,000.00	48,978,208.34	48,650,041.67	48,990,500.00
1162761369	CIESCO, LLC	06/17/2024	5.370	50,000,000.00	48,978,208.34	48,650,041.67	48,990,500.00
1110445156	CIESCO, LLC	02/05/2024	5.500	50,000,000.00	49,969,444.44	49,014,583.33	49,963,000.00
1147280723	CIESCO, LLC	04/05/2024	5.480	50,000,000.00	49,512,888.89	49,025,777.78	49,515,500.00
1191200990	CIESCO, LLC	05/20/2024	5.290	50,000,000.00	49,199,152.78	49,191,805.56	49,187,500.00
1188810757	CIESCO, LLC	05/13/2024	5.300	50,000,000.00	49,249,166.67	49,205,000.00	49,237,000.00
1190173739	CIESCO, LLC	05/17/2024	5.290	50,000,000.00	49,221,194.44	49,206,500.00	49,208,500.00
1185915846	CRC FUNDING, LLC	05/07/2024	5.300	25,000,000.00	24,646,666.67	24,613,541.67	24,638,750.00
1125148202	CRC FUNDING, LLC	02/14/2024	5.580	45,000,000.00	44,909,325.00	44,218,800.00	44,906,400.00
1148004773	CRC FUNDING, LLC	04/05/2024	5.460	50,000,000.00	49,514,666.67	49,036,916.67	49,514,000.00
1122570852	CRC FUNDING, LLC	02/15/2024	5.560	50,000,000.00	49,891,888.89	49,081,055.56	49,888,500.00
1126839218	CRC FUNDING, LLC	02/21/2024	5.570	50,000,000.00	49,845,277.78	49,087,138.89	49,843,500.00
1123180849	CRC FUNDING, LLC	02/13/2024	5.560	50,000,000.00	49,907,333.33	49,104,222.22	49,903,500.00
1154559344	CRC FUNDING, LLC	04/01/2024	5.430	50,000,000.00	49,547,500.00	49,125,166.67	49,543,500.00
1137387495	CRC FUNDING, LLC	03/06/2024	5.530	50,000,000.00	49,738,861.11	49,132,097.22	49,739,000.00



LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1183715088	CRC FUNDING, LLC	05/10/2024	5.300	50,000,000.00	49,271,250.00	49,175,555.56	49,256,000.00
1128097607	CRC FUNDING, LLC	02/12/2024	5.580	50,000,000.00	49,914,750.00	49,186,250.00	49,911,000.00
1183715085	CRC FUNDING, LLC	05/08/2024	5.300	50,000,000.00	49,285,972.22	49,190,277.78	49,270,000.00
1128759693	CRC FUNDING, LLC	02/08/2024	5.590	50,000,000.00	49,945,652.78	49,223,611.11	49,940,500.00
1145088127	CRC FUNDING, LLC	03/08/2024	5.480	50,000,000.00	49,726,000.00	49,223,666.67	49,724,000.00
1145088131	CRC FUNDING, LLC	03/08/2024	5.480	50,000,000.00	49,726,000.00	49,223,666.67	49,724,000.00
1145088123	CRC FUNDING, LLC	03/06/2024	5.480	50,000,000.00	49,741,222.22	49,246,500.00	49,739,000.00
1191200991	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/16/2024	5.290	18,574,000.00	18,533,059.81	18,530,330.46	18,530,165.36
1141009820	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/20/2024	5.450	26,789,000.00	26,711,944.42	26,403,722.09	26,709,972.45
1188810749	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	05/03/2024	5.220	48,918,000.00	48,265,433.88	48,222,875.22	48,243,420.78
1127449318	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/01/2024	5.570	50,000,000.00	50,000,000.00	49,249,597.22	49,992,500.00
1127449317	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/01/2024	5.570	50,000,000.00	50,000,000.00	49,249,597.22	49,992,500.00
1137387131	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/12/2024	5.460	50,000,000.00	49,916,583.33	49,317,500.00	49,911,500.00
1162761370	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	03/20/2024	5.340	50,000,000.00	49,644,000.00	49,317,666.67	49,640,000.00
1185927295	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	04/19/2024	5.240	50,000,000.00	49,432,333.33	49,366,833.33	49,416,000.00
1187349653	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	04/19/2024	5.220	50,000,000.00	49,434,500.00	49,383,750.00	49,416,000.00
1187349649	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	04/19/2024	5.220	50,000,000.00	49,434,500.00	49,383,750.00	49,416,000.00
1191200986	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/16/2024	5.290	50,000,000.00	49,889,791.66	49,882,444.44	49,882,000.00
1166058695	EMERSON ELECTRIC CO.	02/09/2024	5.350	42,745,000.00	42,694,180.95	42,459,142.81	42,688,149.15
1179317762	EMERSON ELECTRIC CO.	03/04/2024	5.330	50,000,000.00	49,763,111.11	49,615,055.56	49,756,000.00
1179317767	EMERSON ELECTRIC CO.	03/04/2024	5.330	50,000,000.00	49,763,111.11	49,615,055.56	49,756,000.00
1182264646	EMERSON ELECTRIC CO.	02/28/2024	5.310	50,000,000.00	49,800,875.00	49,690,250.00	49,793,000.00
1185079618	EMERSON ELECTRIC CO.	03/01/2024	5.310	50,000,000.00	49,786,125.00	49,712,375.00	49,778,500.00
1155538749	ING (U.S.) FUNDING LLC	06/03/2024	5.420	19,820,000.00	19,452,966.63	19,288,846.02	19,458,086.80
1133961832	ING (U.S.) FUNDING LLC	05/06/2024	5.570	50,000,000.00	49,265,069.45	48,599,763.89	49,284,500.00
1133961839	ING (U.S.) FUNDING LLC	05/06/2024	5.570	50,000,000.00	49,265,069.45	48,599,763.89	49,284,500.00
1155538756	ING (U.S.) FUNDING LLC	06/03/2024	5.420	50,000,000.00	49,074,083.34	48,660,055.56	49,087,000.00
1178078181	JOHNSON & JOHNSON	05/10/2024	5.260	50,000,000.00	49,276,750.00	49,116,027.78	49,273,500.00
1178078180	JOHNSON & JOHNSON	05/10/2024	5.260	50,000,000.00	49,276,750.00	49,116,027.78	49,273,500.00
1182901664	JOHNSON & JOHNSON	05/17/2024	5.190	50,000,000.00	49,235,916.66	49,142,208.33	49,225,500.00
1182901665	JOHNSON & JOHNSON	05/17/2024	5.190	50,000,000.00	49,235,916.66	49,142,208.33	49,225,500.00
1178078176	JOHNSON & JOHNSON	05/01/2024	5.260	50,000,000.00	49,342,500.00	49,181,777.78	49,336,000.00
1133249303	JOHNSON & JOHNSON	03/25/2024	5.330	50,000,000.00	49,970,388.89	49,326,347.22	49,963,000.00
1149768093	JOHNSON & JOHNSON	02/05/2024	5.300	50,000,000.00	49,970,555.56	49,514,166.67	49,963,000.00
1149768089	JOHNSON & JOHNSON	02/02/2024	5.290	50,000,000.00	49,992,652.78	49,537,125.00	49,985,000.00
1189533956	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.320	25,000,000.00	24,715,527.77	24,704,444.44	24,709,500.00
1179317760	JUPITER SECURITIZATION COMPANY LLC	04/17/2024	5.370	50,000,000.00	49,433,166.67	49,284,000.00	49,426,500.00
1179317768	JUPITER SECURITIZATION COMPANY LLC	04/17/2024	5.370	50,000,000.00	49,433,166.67	49,284,000.00	49,426,500.00
1183715087	JUPITER SECURITIZATION COMPANY LLC	04/22/2024	5.380	50,000,000.00	49,394,750.00	49,297,611.11	49,389,500.00
1182901658	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.360	50,000,000.00	49,419,333.33	49,315,111.11	49,412,000.00
1188810747	JUPITER SECURITIZATION COMPANY LLC	04/29/2024	5.350	50,000,000.00	49,346,111.11	49,323,819.44	49,338,000.00
1188810755	JUPITER SECURITIZATION COMPANY LLC	04/29/2024	5.350	50,000,000.00	49,346,111.11	49,323,819.44	49,338,000.00
1188810759	JUPITER SECURITIZATION COMPANY LLC	04/22/2024	5.340	50,000,000.00	49,399,250.00	49,354,750.00	49,389,500.00
1185915853	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,421,500.00	49,354,750.00	49,412,000.00
1185915847	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,421,500.00	49,354,750.00	49,412,000.00
1186538815	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.340	50,000,000.00	49,428,916.66	49,369,583.33	49,419,000.00
1189533965	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.320	50,000,000.00	49,431,055.56	49,408,888.89	49,419,000.00
1176677991	JUPITER SECURITIZATION COMPANY LLC	03/25/2024	5.380	50,000,000.00	49,603,972.22	49,424,638.89	49,597,500.00
1176677987	JUPITER SECURITIZATION COMPANY LLC	03/25/2024	5.380	50,000,000.00	49,603,972.22	49,424,638.89	49,597,500.00
1180740454	JUPITER SECURITIZATION COMPANY LLC	04/02/2024	5.370	50,000,000.00	49,545,041.66	49,425,708.33	49,538,000.00
1172444081	JUPITER SECURITIZATION COMPANY LLC	03/04/2024	5.400	50,000,000.00	49,760,000.00	49,550,000.00	49,754,000.00
1178078178	JUPITER SECURITIZATION COMPANY LLC	03/08/2024	5.370	50,000,000.00	49,731,500.00	49,567,416.67	49,724,000.00
1164431085	JUPITER SECURITIZATION COMPANY LLC	02/16/2024	5.410	50,000,000.00	49,887,291.67	49,571,708.33	49,881,000.00
1174014398	JUPITER SECURITIZATION COMPANY LLC	02/07/2024	5.370	50,000,000.00	49,955,250.00	49,738,958.33	49,948,000.00
1163564631	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	20,000,000.00	19,765,133.34	19,635,655.56	19,764,800.00
1185915851	LA FAYETTE ASSET SECURITIZATION LLC	04/22/2024	5.350	25,000,000.00	24,699,062.50	24,665,625.00	24,694,750.00
1165120705	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	30,000,000.00	29,647,700.00	29,462,516.67	29,647,200.00
1169492861	LA FAYETTE ASSET SECURITIZATION LLC	03/26/2024	5.380	30,000,000.00	29,757,900.00	29,600,983.33	29,754,000.00
1153532658	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.420	33,245,000.00	33,084,832.98	32,799,535.47	33,081,434.60
1140366876	LA FAYETTE ASSET SECURITIZATION LLC	02/12/2024	5.500	35,000,000.00	34,941,180.56	34,529,444.44	34,937,700.00
1175768948	LA FAYETTE ASSET SECURITIZATION LLC	03/08/2024	5.360	35,000,000.00	34,812,400.00	34,671,700.00	34,806,800.00
1157685663	LA FAYETTE ASSET SECURITIZATION LLC	04/15/2024	5.440	40,000,000.00	39,552,711.11	39,250,488.89	39,553,200.00
1163564645	LA FAYETTE ASSET SECURITIZATION LLC	02/21/2024	5.390	45,000,000.00	44,865,250.00	44,575,537.50	44,859,150.00
1163564640	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	50,000,000.00	49,412,833.33	49,089,138.89	49,412,000.00
1169499961	LA FAYETTE ASSET SECURITIZATION LLC	04/01/2024	5.410	50,000,000.00	49,549,166.67	49,286,180.56	49,545,000.00
1187349648	LA FAYETTE ASSET SECURITIZATION LLC	04/30/2024	5.340	50,000,000.00	49,339,916.67	49,288,000.00	49,330,500.00
1152538759	LA FAYETTE ASSET SECURITIZATION LLC	03/06/2024	5.420	50,000,000.00	49,744,055.55	49,307,444.44	49,739,000.00
1137389809	LA FAYETTE ASSET SECURITIZATION LLC	02/12/2024	5.520	50,000,000.00	49,915,666.67	49,310,000.00	49,911,000.00
1153532656	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.420	50,000,000.00	49,759,111.11	49,330,027.78	49,754,000.00
1168434535	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.400	50,000,000.00	49,760,000.00	49,490,000.00	49,754,000.00
1174833672	MICROSOFT CORPORATION	04/19/2024	5.260	50,000,000.00	49,430,166.67	49,225,611.11	49,420,500.00
1174833669	MICROSOFT CORPORATION	04/19/2024	5.260	50,000,000.00	49,430,166.67	49,225,611.11	49,420,500.00
1172435248	MICROSOFT CORPORATION	04/15/2024	5.280	50,000,000.00	49,457,333.33	49,237,333.33	49,450,000.00
1172435246	MICROSOFT CORPORATION	04/15/2024	5.280	50,000,000.00	49,457,333.33	49,237,333.33	49,450,000.00
1157155734	MICROSOFT CORPORATION	03/18/2024	5.330	50,000,000.00	49,659,472.22	49,281,930.56	49,655,000.00
1157155724	MICROSOFT CORPORATION	03/18/2024	5.330	50,000,000.00	49,659,472.22	49,281,930.56	49,655,000.00
1154559340	MICROSOFT CORPORATION	03/11/2024	5.330	50,000,000.00	49,711,291.67	49,296,736.11	49,706,500.00
1154559343	MICROSOFT CORPORATION	03/11/2024	5.330	50,000,000.00	49,711,291.67	49,296,736.11	49,706,500.00
1162761375	MICROSOFT CORPORATION	03/22/2024	5.300	50,000,000.00	49,631,944.45	49,308,055.56	49,625,500.00

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
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ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1162761377	MICROSOFT CORPORATION	03/22/2024	5.300	50,000,000.00	49,631,944.45	49,308,055.56	49,625,500.00
1153532667	MICROSOFT CORPORATION	02/28/2024	5.330	50,000,000.00	49,800,125.00	49,378,166.67	49,794,500.00
1155538727	MICROSOFT CORPORATION	03/01/2024	5.330	50,000,000.00	49,785,319.45	49,378,166.67	49,780,000.00
1153532659	MICROSOFT CORPORATION	02/28/2024	5.330	50,000,000.00	49,800,125.00	49,378,166.67	49,794,500.00
1155538762	MICROSOFT CORPORATION	03/01/2024	5.330	50,000,000.00	49,785,319.45	49,378,166.67	49,780,000.00
1148004769	MICROSOFT CORPORATION	02/05/2024	5.310	50,000,000.00	49,970,500.00	49,505,875.00	49,963,000.00
1148004774	MICROSOFT CORPORATION	02/05/2024	5.310	50,000,000.00	49,970,500.00	49,505,875.00	49,963,000.00
1156424171	MICROSOFT CORPORATION	02/15/2024	5.330	50,000,000.00	49,896,361.11	49,511,416.67	49,889,500.00
1123180855	MONT BLANC CAPITAL CORP.	02/21/2024	5.570	15,299,000.00	15,251,658.09	15,012,581.47	15,251,114.13
1141009814	MONT BLANC CAPITAL CORP.	02/15/2024	5.500	16,874,000.00	16,837,908.39	16,641,982.50	16,836,370.98
1143045078	MONT BLANC CAPITAL CORP.	03/19/2024	5.520	20,512,000.00	20,364,176.85	20,137,724.37	20,365,134.08
1141009823	MONT BLANC CAPITAL CORP.	02/20/2024	5.500	21,526,000.00	21,463,514.81	21,213,574.03	21,461,852.52
1179317763	MONT BLANC CAPITAL CORP.	04/15/2024	5.370	24,720,000.00	24,724,041.66	24,649,458.33	24,720,750.00
1141933799	MONT BLANC CAPITAL CORP.	03/20/2024	5.540	29,626,000.00	29,407,162.61	29,074,347.42	29,409,433.94
1135060257	MONT BLANC CAPITAL CORP.	02/05/2024	5.540	46,625,000.00	46,596,299.72	45,986,418.82	46,590,497.50
1177445443	MONT BLANC CAPITAL CORP.	04/09/2024	5.370	48,958,000.00	48,461,402.69	48,293,435.95	48,454,711.76
1141933798	MONT BLANC CAPITAL CORP.	03/20/2024	5.540	50,000,000.00	49,630,666.67	49,068,972.22	49,634,500.00
1159897604	MONT BLANC CAPITAL CORP.	03/18/2024	5.420	50,000,000.00	49,653,722.22	49,292,388.89	49,649,500.00
1115547793	NATIXIS, NEW YORK BRANCH	02/05/2024	5.490	11,562,000.00	11,554,947.18	11,345,125.79	11,553,444.12
1119925385	NATIXIS, NEW YORK BRANCH	02/15/2024	5.560	50,000,000.00	49,891,888.89	49,057,888.89	49,889,500.00
1119925389	NATIXIS, NEW YORK BRANCH	02/15/2024	5.560	50,000,000.00	49,891,888.89	49,057,888.89	49,889,500.00
1112680369	NATIXIS, NEW YORK BRANCH	02/01/2024	5.510	50,000,000.00	50,000,000.00	49,066,361.11	49,992,500.00
1112680365	NATIXIS, NEW YORK BRANCH	02/01/2024	5.510	50,000,000.00	50,000,000.00	49,066,361.11	49,992,500.00
1119013054	NATIXIS, NEW YORK BRANCH	02/09/2024	5.560	50,000,000.00	49,938,222.22	49,081,055.56	49,933,500.00
1119013064	NATIXIS, NEW YORK BRANCH	02/09/2024	5.560	50,000,000.00	49,938,222.22	49,081,055.56	49,933,500.00
1182901660	NATIXIS, NEW YORK BRANCH	05/20/2024	5.270	50,000,000.00	49,202,180.56	49,107,027.78	49,189,500.00
1182901663	NATIXIS, NEW YORK BRANCH	05/20/2024	5.270	50,000,000.00	49,202,180.56	49,107,027.78	49,189,500.00
1124587250	NATIXIS, NEW YORK BRANCH	02/06/2024	5.590	50,000,000.00	49,961,180.56	49,184,791.67	49,955,500.00
1125148198	NATIXIS, NEW YORK BRANCH	02/07/2024	5.590	50,000,000.00	49,953,416.67	49,184,791.67	49,948,000.00
1183705781	NATIXIS, NEW YORK BRANCH	05/03/2024	5.270	50,000,000.00	49,326,611.11	49,231,458.33	49,309,500.00
1185074077	NATIXIS, NEW YORK BRANCH	05/06/2024	5.270	50,000,000.00	49,304,652.77	49,231,458.33	49,288,000.00
1182901666	NATIXIS, NEW YORK BRANCH	05/01/2024	5.270	50,000,000.00	49,341,250.00	49,238,777.78	49,323,500.00
1135060255	NATIXIS, NEW YORK BRANCH	02/08/2024	5.460	50,000,000.00	49,946,916.67	49,302,333.33	49,941,000.00
1135060256	NATIXIS, NEW YORK BRANCH	02/08/2024	5.460	50,000,000.00	49,946,916.67	49,302,333.33	49,941,000.00
1133961830	NATIXIS, NEW YORK BRANCH	02/05/2024	5.460	50,000,000.00	49,969,666.67	49,317,500.00	49,963,000.00
1133961822	NATIXIS, NEW YORK BRANCH	02/05/2024	5.460	50,000,000.00	49,969,666.67	49,317,500.00	49,963,000.00
1133249305	NATIXIS, NEW YORK BRANCH	02/02/2024	5.470	50,000,000.00	49,992,402.78	49,339,041.67	49,985,000.00
1177445442	NESTLE CAPITAL CORPORATION	04/04/2024	5.200	50,000,000.00	49,545,000.00	49,378,888.89	49,541,000.00
1177445441	NESTLE CAPITAL CORPORATION	04/04/2024	5.200	50,000,000.00	49,545,000.00	49,378,888.89	49,541,000.00
1178078190	NESTLE CAPITAL CORPORATION	03/20/2024	5.200	50,000,000.00	49,653,333.33	49,494,444.44	49,648,500.00
1178078188	NESTLE CAPITAL CORPORATION	03/20/2024	5.200	50,000,000.00	49,653,333.33	49,494,444.44	49,648,500.00
1163580121	NESTLE CAPITAL CORPORATION	02/21/2024	5.210	50,000,000.00	49,855,277.78	49,551,361.11	49,847,000.00
1189533966	OLD LINE FUNDING, LLC	03/20/2024	5.320	5,000,000.00	4,964,533.34	4,962,316.67	4,963,100.00
1128097599	OLD LINE FUNDING, LLC	02/02/2024	5.470	45,000,000.00	44,993,162.50	44,350,437.50	44,986,500.00
1118524163	OLD LINE FUNDING, LLC	02/09/2024	5.490	50,000,000.00	49,939,000.00	49,085,000.00	49,933,500.00
1128097606	OLD LINE FUNDING, LLC	02/02/2024	5.470	50,000,000.00	49,992,402.78	49,278,263.89	49,985,000.00
1166058701	OLD LINE FUNDING, LLC	04/01/2024	5.380	50,000,000.00	49,551,666.67	49,282,666.67	49,541,000.00
1155538718	OLD LINE FUNDING, LLC	03/15/2024	5.410	50,000,000.00	49,676,902.78	49,286,180.56	49,669,000.00
1155538726	OLD LINE FUNDING, LLC	03/15/2024	5.410	50,000,000.00	49,676,902.78	49,286,180.56	49,669,000.00
1138369569	OLD LINE FUNDING, LLC	02/16/2024	5.480	50,000,000.00	49,885,833.33	49,292,166.67	49,881,500.00
1138369572	OLD LINE FUNDING, LLC	02/14/2024	5.480	50,000,000.00	49,901,055.56	49,307,388.89	49,896,000.00
1156429722	OLD LINE FUNDING, LLC	03/14/2024	5.420	50,000,000.00	49,683,833.33	49,307,444.44	49,677,000.00
1187349645	OLD LINE FUNDING, LLC	05/02/2024	5.300	50,000,000.00	49,330,138.89	49,308,055.56	49,314,500.00
1174833666	OLD LINE FUNDING, LLC	04/08/2024	5.360	50,000,000.00	49,501,222.23	49,322,555.56	49,489,500.00
1185074078	OLD LINE FUNDING, LLC	04/24/2024	5.320	50,000,000.00	49,386,722.22	49,342,388.89	49,372,500.00
1131865554	OLD LINE FUNDING, LLC	02/01/2024	5.480	50,000,000.00	50,000,000.00	49,345,444.44	49,992,500.00
1143045076	OLD LINE FUNDING, LLC	02/21/2024	5.480	50,000,000.00	49,847,777.78	49,345,444.44	49,844,000.00
1143702881	OLD LINE FUNDING, LLC	02/16/2024	5.460	50,000,000.00	49,886,250.00	49,393,333.33	49,881,500.00
1143702882	OLD LINE FUNDING, LLC	02/16/2024	5.460	50,000,000.00	49,886,250.00	49,393,333.33	49,881,500.00
1189533962	OLD LINE FUNDING, LLC	03/20/2024	5.320	50,000,000.00	49,645,333.34	49,623,166.67	49,631,000.00
1151409911	PFIZER INC.	03/04/2024	5.340	10,000,000.00	9,952,533.33	9,866,500.00	9,951,100.00
1153532661	PFIZER INC.	02/26/2024	5.310	20,000,000.00	19,926,250.00	19,758,100.00	19,923,200.00
1157685661	PFIZER INC.	03/04/2024	5.330	25,000,000.00	24,881,555.56	24,696,486.11	24,877,750.00
1156424174	PFIZER INC.	04/03/2024	5.370	50,000,000.00	49,537,583.33	49,149,750.00	49,533,000.00
1155538739	PFIZER INC.	03/18/2024	5.330	50,000,000.00	49,659,472.22	49,252,319.44	49,652,000.00
1155538719	PFIZER INC.	03/18/2024	5.330	50,000,000.00	49,659,472.22	49,252,319.44	49,652,000.00
1155543946	PFIZER INC.	03/14/2024	5.330	50,000,000.00	49,689,083.34	49,281,930.56	49,681,500.00
1155543944	PFIZER INC.	03/14/2024	5.330	50,000,000.00	49,689,083.34	49,281,930.56	49,681,500.00
1154559342	PFIZER INC.	03/13/2024	5.320	50,000,000.00	49,697,055.56	49,283,277.78	49,689,000.00
1154559349	PFIZER INC.	03/13/2024	5.320	50,000,000.00	49,697,055.56	49,283,277.78	49,689,000.00
1188810758	PFIZER INC.	04/30/2024	5.220	50,000,000.00	49,354,750.00	49,311,250.00	49,334,000.00
1188810748	PFIZER INC.	04/30/2024	5.220	50,000,000.00	49,354,750.00	49,311,250.00	49,334,000.00
1152538736	PFIZER INC.	03/06/2024	5.340	50,000,000.00	49,747,833.33	49,325,083.33	49,741,000.00
1154559348	PFIZER INC.	03/07/2024	5.330	50,000,000.00	49,740,902.78	49,326,347.22	49,733,500.00
1189533963	PFIZER INC.	04/30/2024	5.230	50,000,000.00	49,353,513.89	49,331,722.22	49,334,000.00
1189533959	PFIZER INC.	04/30/2024	5.230	50,000,000.00	49,353,513.89	49,331,722.22	49,334,000.00
1151409906	PFIZER INC.	03/04/2024	5.340	50,000,000.00	49,762,666.67	49,332,500.00	49,755,500.00
1151409908	PFIZER INC.	03/04/2024	5.340	50,000,000.00	49,762,666.67	49,332,500.00	49,755,500.00
1191200988	PFIZER INC.	05/01/2024	5.210	50,000,000.00	49,348,750.00	49,341,513.89	49,327,000.00

LOS ANGELES COUNTY TREASURER  
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1153532666	PFIZER INC.	02/26/2024	5.310	50,000,000.00	49,815,625.00	49,395,250.00	49,808,000.00
1151409910	PFIZER INC.	02/12/2024	5.330	50,000,000.00	49,918,569.44	49,489,208.33	49,911,500.00
1151409907	PFIZER INC.	02/06/2024	5.310	50,000,000.00	49,963,125.00	49,528,000.00	49,955,500.00
1141006525	SHEFFIELD RECEIVABLES COMPANY LLC	03/01/2024	5.530	50,000,000.00	49,777,263.89	49,193,541.67	49,773,500.00
1145088142	SHEFFIELD RECEIVABLES COMPANY LLC	03/11/2024	5.500	50,000,000.00	49,702,083.33	49,197,916.67	49,697,500.00
1146660404	SHEFFIELD RECEIVABLES COMPANY LLC	03/11/2024	5.510	50,000,000.00	49,701,541.67	49,204,111.11	49,697,500.00
1145088122	SHEFFIELD RECEIVABLES COMPANY LLC	03/04/2024	5.500	50,000,000.00	49,755,555.56	49,251,388.89	49,751,000.00
1155538758	SHEFFIELD RECEIVABLES COMPANY LLC	03/15/2024	5.450	50,000,000.00	49,674,513.89	49,258,194.44	49,667,000.00
1155538761	SHEFFIELD RECEIVABLES COMPANY LLC	03/15/2024	5.450	50,000,000.00	49,674,513.89	49,258,194.44	49,667,000.00
1158562676	SHEFFIELD RECEIVABLES COMPANY LLC	03/18/2024	5.430	50,000,000.00	49,653,083.33	49,283,541.67	49,644,000.00
1152538742	SHEFFIELD RECEIVABLES COMPANY LLC	03/08/2024	5.450	50,000,000.00	49,727,500.00	49,288,472.22	49,720,500.00
1156424167	SHEFFIELD RECEIVABLES COMPANY LLC	03/14/2024	5.440	50,000,000.00	49,682,666.67	49,289,777.78	49,674,500.00
1162761374	SHEFFIELD RECEIVABLES COMPANY LLC	03/22/2024	5.430	50,000,000.00	49,622,916.66	49,291,083.33	49,614,000.00
1151409905	SHEFFIELD RECEIVABLES COMPANY LLC	03/06/2024	5.460	50,000,000.00	49,742,166.67	49,294,750.00	49,735,500.00
1135060254	SHEFFIELD RECEIVABLES COMPANY LLC	02/06/2024	5.540	50,000,000.00	49,961,527.78	49,307,500.00	49,955,500.00
1151409913	SHEFFIELD RECEIVABLES COMPANY LLC	03/04/2024	5.450	50,000,000.00	49,757,777.78	49,311,180.56	49,751,000.00
1163564637	SHEFFIELD RECEIVABLES COMPANY LLC	03/20/2024	5.430	50,000,000.00	49,638,000.00	49,313,708.33	49,629,000.00
1185079617	SHEFFIELD RECEIVABLES COMPANY LLC	04/24/2024	5.340	50,000,000.00	49,384,416.67	49,317,666.67	49,372,500.00
1183715089	SHEFFIELD RECEIVABLES COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,421,500.00	49,325,083.33	49,408,000.00
1191200989	SHEFFIELD RECEIVABLES COMPANY LLC	05/01/2024	5.310	50,000,000.00	49,336,250.00	49,328,875.00	49,323,000.00
1182901659	SHEFFIELD RECEIVABLES COMPANY LLC	04/16/2024	5.350	50,000,000.00	49,442,708.34	49,338,680.56	49,429,500.00
1178732411	THE COCA-COLA COMPANY	02/12/2024	5.300	50,000,000.00	49,919,027.78	49,764,444.44	49,911,500.00
1135068091	THE PROCTER & GAMBLE COMPANY	02/06/2024	5.360	30,000,000.00	29,977,666.67	29,598,000.00	29,973,300.00
1137387130	THE PROCTER & GAMBLE COMPANY	02/13/2024	5.380	45,350,000.00	45,268,672.33	44,733,265.19	45,263,381.50
1135068092	THE PROCTER & GAMBLE COMPANY	02/06/2024	5.360	50,000,000.00	49,962,777.78	49,330,000.00	49,955,500.00
1140366875	THE PROCTER & GAMBLE COMPANY	02/14/2024	5.350	50,000,000.00	49,903,402.78	49,331,250.00	49,897,000.00
1133249300	THE PROCTER & GAMBLE COMPANY	02/01/2024	5.350	50,000,000.00	50,000,000.00	49,360,972.22	49,992,500.00
1185074071	THE PROCTER & GAMBLE COMPANY	03/14/2024	5.280	50,000,000.00	49,692,000.00	49,618,666.67	49,688,500.00
1121394793	THE TORONTO-DOMINION BANK	02/20/2024	5.470	50,000,000.00	49,855,652.78	49,042,750.00	49,852,500.00
1121394794	THE TORONTO-DOMINION BANK	02/20/2024	5.470	50,000,000.00	49,855,652.78	49,042,750.00	49,852,500.00
1128759682	THE TORONTO-DOMINION BANK	03/01/2024	5.490	50,000,000.00	49,778,875.00	49,069,750.00	49,779,500.00
1128759684	THE TORONTO-DOMINION BANK	03/01/2024	5.490	50,000,000.00	49,778,875.00	49,069,750.00	49,779,500.00
1128097602	THE TORONTO-DOMINION BANK	02/28/2024	5.480	50,000,000.00	49,794,500.00	49,079,055.56	49,794,000.00
1135573466	THE TORONTO-DOMINION BANK	03/08/2024	5.470	50,000,000.00	49,726,500.00	49,088,333.33	49,727,500.00
1135573467	THE TORONTO-DOMINION BANK	03/08/2024	5.470	50,000,000.00	49,726,500.00	49,088,333.33	49,727,500.00
1137387128	THE TORONTO-DOMINION BANK	02/20/2024	5.460	50,000,000.00	49,855,916.67	49,256,833.33	49,852,500.00
1155538741	THE TORONTO-DOMINION BANK	03/15/2024	5.390	50,000,000.00	49,678,097.22	49,266,361.11	49,675,000.00
1155538723	THE TORONTO-DOMINION BANK	03/15/2024	5.390	50,000,000.00	49,678,097.22	49,266,361.11	49,675,000.00
1147272474	THE TORONTO-DOMINION BANK	03/06/2024	5.380	50,000,000.00	49,745,944.44	49,267,722.22	49,742,500.00
1136820332	THE TORONTO-DOMINION BANK	02/16/2024	5.470	50,000,000.00	49,886,041.67	49,278,263.89	49,882,000.00
1136820329	THE TORONTO-DOMINION BANK	02/16/2024	5.470	50,000,000.00	49,886,041.67	49,278,263.89	49,882,000.00
1147280718	THE TORONTO-DOMINION BANK	03/04/2024	5.410	50,000,000.00	49,759,555.56	49,278,666.67	49,757,500.00
1147280720	THE TORONTO-DOMINION BANK	03/04/2024	5.410	50,000,000.00	49,759,555.56	49,278,666.67	49,757,500.00
1152538762	THE TORONTO-DOMINION BANK	03/05/2024	5.410	50,000,000.00	49,752,041.67	49,316,236.11	49,750,000.00
1152538763	THE TORONTO-DOMINION BANK	03/05/2024	5.410	50,000,000.00	49,752,041.67	49,316,236.11	49,750,000.00
1166058984	THUNDER BAY FUNDING LLC CP	03/26/2024	5.370	50,000,000.00	49,597,250.00	49,321,291.67	49,591,500.00
1178732409	THUNDER BAY FUNDING, LLC	04/19/2024	5.350	15,000,000.00	14,826,125.00	14,792,687.50	15,000,000.00
1169997916	THUNDER BAY FUNDING, LLC	04/01/2024	5.380	16,000,000.00	15,856,533.34	15,775,235.56	16,000,000.00
1157155733	THUNDER BAY FUNDING, LLC	03/20/2024	5.420	27,000,000.00	26,804,880.00	26,597,565.00	26,803,440.00
1172435245	THUNDER BAY FUNDING, LLC	03/22/2024	5.370	40,000,000.00	39,701,666.67	39,522,666.67	39,696,800.00
1148004772	THUNDER BAY FUNDING, LLC	02/08/2024	5.440	42,748,000.00	42,702,782.12	42,295,821.16	42,697,129.88
1132575154	THUNDER BAY FUNDING, LLC	02/22/2024	5.510	50,000,000.00	49,839,291.67	49,181,152.78	49,837,000.00
1132575156	THUNDER BAY FUNDING, LLC	02/22/2024	5.510	50,000,000.00	49,839,291.67	49,181,152.78	49,837,000.00
1157155741	THUNDER BAY FUNDING, LLC	03/20/2024	5.420	50,000,000.00	49,638,666.67	49,254,750.00	49,636,000.00
1169997917	THUNDER BAY FUNDING, LLC	04/01/2024	5.380	50,000,000.00	49,551,666.67	49,297,611.11	50,000,000.00
1157155740	THUNDER BAY FUNDING, LLC	03/15/2024	5.420	50,000,000.00	49,676,305.56	49,299,916.67	49,673,000.00
1157155727	THUNDER BAY FUNDING, LLC	03/15/2024	5.420	50,000,000.00	49,676,305.56	49,299,916.67	49,673,000.00
1178100558	THUNDER BAY FUNDING, LLC	04/15/2024	5.350	50,000,000.00	49,450,138.89	49,301,527.78	50,000,000.00
1178732410	THUNDER BAY FUNDING, LLC	04/19/2024	5.350	50,000,000.00	49,420,416.66	49,308,958.33	50,000,000.00
1143031754	THUNDER BAY FUNDING, LLC	02/23/2024	5.480	50,000,000.00	49,832,555.56	49,330,222.22	49,829,500.00
1175768944	THUNDER BAY FUNDING, LLC	04/05/2024	5.350	50,000,000.00	49,524,444.44	49,360,972.22	49,517,500.00
1175768949	THUNDER BAY FUNDING, LLC	04/05/2024	5.350	50,000,000.00	49,524,444.44	49,360,972.22	49,517,500.00
1147280726	THUNDER BAY FUNDING, LLC	02/12/2024	5.430	50,000,000.00	49,917,041.67	49,449,458.33	49,911,000.00
1148004771	THUNDER BAY FUNDING, LLC	02/09/2024	5.440	50,000,000.00	49,939,555.56	49,493,777.78	49,933,000.00
1176679888	TOYOTA MOTOR CREDIT CORPORATION	04/15/2024	5.330	50,000,000.00	49,452,194.45	49,274,527.78	49,443,000.00
1141933804	TOYOTA MOTOR CREDIT CORPORATION	02/23/2024	5.450	50,000,000.00	49,833,472.22	49,288,472.22	49,830,500.00
1141933803	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	5.450	50,000,000.00	49,848,611.11	49,296,041.67	49,845,500.00
1141933801	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	5.450	50,000,000.00	49,848,611.11	49,296,041.67	49,845,500.00
1161886597	TOYOTA MOTOR CREDIT CORPORATION	03/20/2024	5.390	50,000,000.00	49,640,666.67	49,303,791.67	49,637,500.00
1136820328	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	5.460	50,000,000.00	49,916,583.33	49,309,916.67	49,911,500.00
1136820331	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	5.460	50,000,000.00	49,916,583.33	49,309,916.67	49,911,500.00
1180740465	TOYOTA MOTOR CREDIT CORPORATION	04/17/2024	5.310	50,000,000.00	49,439,500.00	49,321,500.00	49,428,000.00
1172435251	TOYOTA MOTOR CREDIT CORPORATION	04/01/2024	5.360	50,000,000.00	49,553,333.33	49,330,000.00	49,547,500.00
1191200985	UNILEVER CAPITAL CORPORATION	05/01/2024	5.270	50,000,000.00	49,341,250.00	49,333,930.56	49,339,500.00
1191200987	UNILEVER CAPITAL CORPORATION	05/01/2024	5.270	50,000,000.00	49,341,250.00	49,333,930.56	49,339,500.00
1190173742	UNILEVER CAPITAL CORPORATION	04/19/2024	5.300	50,000,000.00	49,425,833.33	49,411,111.11	49,421,000.00
1190173738	UNILEVER CAPITAL CORPORATION	04/19/2024	5.300	50,000,000.00	49,425,833.33	49,411,111.11	49,421,000.00
<b>CPD TOTAL</b>				<b>15,278,837,000.00</b>	<b>15,178,809,270.79</b>	<b>15,065,524,881.57</b>	<b>15,178,743,463.37</b>

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1052207560	LAC-CAL BAN	06/30/2025	5.939	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
<b>LACAL BANS TOTAL</b>				<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	08/01/2024	2.958	23,000,000.00	23,211,833.01	24,865,760.00	22,761,950.00
<b>CA MUNI BDN TOTAL</b>				<b>23,000,000.00</b>	<b>23,211,833.01</b>	<b>24,865,760.00</b>	<b>22,761,950.00</b>
				<b>28,000,000.00</b>	<b>28,211,833.01</b>	<b>29,865,760.00</b>	<b>27,761,950.00</b>
1143702877	UNITED STATES TREASURY	02/15/2024	5.240	4,163,000.00	4,154,516.73	4,111,494.44	4,154,507.48
1178732413	UNITED STATES TREASURY	05/07/2024	5.160	13,424,000.00	13,239,285.76	13,198,879.52	13,238,480.32
1182901657	UNITED STATES TREASURY	04/16/2024	5.180	20,960,000.00	20,733,806.67	20,691,583.91	20,733,841.60
1177441016	UNITED STATES TREASURY	05/07/2024	5.185	23,702,000.00	23,374,280.35	23,295,764.18	23,374,438.36
1136053968	UNITED STATES TREASURY	03/05/2024	5.250	25,000,000.00	24,879,687.50	24,577,083.33	24,879,750.00
1180740455	UNITED STATES TREASURY	04/30/2024	5.160	25,773,000.00	25,444,222.43	25,385,116.35	25,442,847.87
1176677985	UNITED STATES TREASURY	04/04/2024	5.210	45,697,000.00	45,280,357.60	45,121,636.69	45,278,872.45
1163564648	UNITED STATES TREASURY	04/16/2024	5.190	46,848,000.00	46,341,456.00	46,051,037.44	46,342,510.08
1059446188	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,067,152.78	47,552,152.78	49,065,500.00
1059446186	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,067,152.78	47,552,152.78	49,065,500.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,067,152.78	47,552,152.78	49,065,500.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,067,152.78	47,552,152.78	49,065,500.00
1059446185	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,067,152.78	47,552,152.78	49,065,500.00
1040906986	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,286,875.00	47,582,166.67	49,245,000.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,286,875.00	47,582,166.67	49,245,000.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,286,875.00	47,582,166.67	49,245,000.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,286,875.00	47,582,166.67	49,245,000.00
1040906983	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,286,875.00	47,582,166.67	49,245,000.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.330	50,000,000.00	49,705,319.44	47,919,194.44	49,642,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.330	50,000,000.00	49,705,319.44	47,919,194.44	49,642,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.330	50,000,000.00	49,705,319.44	47,919,194.44	49,642,000.00
1017995467	UNITED STATES TREASURY	03/21/2024	4.330	50,000,000.00	49,705,319.44	47,919,194.44	49,642,000.00
1122570853	UNITED STATES TREASURY	04/18/2024	5.325	50,000,000.00	49,430,520.83	48,653,958.33	49,444,500.00
1122570854	UNITED STATES TREASURY	04/18/2024	5.325	50,000,000.00	49,430,520.83	48,653,958.33	49,444,500.00
1124577026	UNITED STATES TREASURY	03/28/2024	5.290	50,000,000.00	49,588,555.55	48,853,833.33	49,591,500.00
1124577017	UNITED STATES TREASURY	03/28/2024	5.290	50,000,000.00	49,588,555.55	48,853,833.33	49,591,500.00
1166058696	UNITED STATES TREASURY	05/09/2024	5.095	50,000,000.00	49,306,513.89	49,044,687.50	49,297,500.00
1166058702	UNITED STATES TREASURY	05/09/2024	5.095	50,000,000.00	49,306,513.89	49,044,687.50	49,297,500.00
1128759692	UNITED STATES TREASURY	03/07/2024	5.280	50,000,000.00	49,743,333.33	49,061,333.33	49,744,000.00
1128759686	UNITED STATES TREASURY	03/07/2024	5.280	50,000,000.00	49,743,333.33	49,061,333.33	49,744,000.00
1124577020	UNITED STATES TREASURY	02/20/2024	5.310	50,000,000.00	49,859,875.00	49,122,375.00	49,861,500.00
1124577014	UNITED STATES TREASURY	02/20/2024	5.310	50,000,000.00	49,859,875.00	49,122,375.00	49,861,500.00
1118108044	UNITED STATES TREASURY	02/06/2024	5.330	50,000,000.00	49,962,986.11	49,126,472.22	49,964,000.00
1132575151	UNITED STATES TREASURY	03/05/2024	5.280	50,000,000.00	49,758,000.00	49,127,333.33	49,759,500.00
1132575149	UNITED STATES TREASURY	03/05/2024	5.280	50,000,000.00	49,758,000.00	49,127,333.33	49,759,500.00
1126832229	UNITED STATES TREASURY	02/20/2024	5.310	50,000,000.00	49,859,875.00	49,137,125.00	49,861,500.00
1135060253	UNITED STATES TREASURY	03/05/2024	5.260	50,000,000.00	49,758,916.67	49,137,944.44	49,759,500.00
1135060260	UNITED STATES TREASURY	03/05/2024	5.260	50,000,000.00	49,758,916.67	49,137,944.44	49,759,500.00
1166058689	UNITED STATES TREASURY	04/23/2024	5.215	50,000,000.00	49,406,069.45	49,138,076.39	49,408,000.00
1166058693	UNITED STATES TREASURY	04/23/2024	5.215	50,000,000.00	49,406,069.45	49,138,076.39	49,408,000.00
1165120704	UNITED STATES TREASURY	04/23/2024	5.200	50,000,000.00	49,407,777.78	49,140,555.56	49,408,000.00
1165120710	UNITED STATES TREASURY	04/23/2024	5.200	50,000,000.00	49,407,777.78	49,140,555.56	49,408,000.00
1172435252	UNITED STATES TREASURY	04/30/2024	5.190	50,000,000.00	49,358,458.33	49,142,208.33	49,359,500.00
1172435250	UNITED STATES TREASURY	04/30/2024	5.190	50,000,000.00	49,358,458.33	49,142,208.33	49,359,500.00
1164431087	UNITED STATES TREASURY	04/23/2024	5.185	50,000,000.00	49,409,486.11	49,143,034.72	49,408,000.00
1177441019	UNITED STATES TREASURY	05/07/2024	5.185	50,000,000.00	49,308,666.66	49,143,034.72	49,309,000.00
1164431083	UNITED STATES TREASURY	04/23/2024	5.185	50,000,000.00	49,409,486.11	49,143,034.72	49,408,000.00
1168434528	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,400,333.33	49,143,333.33	49,393,500.00
1168434523	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,400,333.33	49,143,333.33	49,393,500.00
1168434534	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,400,333.33	49,143,333.33	49,393,500.00
1168434520	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,400,333.33	49,143,333.33	49,393,500.00
1153532657	UNITED STATES TREASURY	04/02/2024	5.215	50,000,000.00	49,558,173.61	49,145,319.44	49,556,000.00
1153532664	UNITED STATES TREASURY	04/02/2024	5.215	50,000,000.00	49,558,173.61	49,145,319.44	49,556,000.00
1135573470	UNITED STATES TREASURY	03/05/2024	5.255	50,000,000.00	49,759,145.83	49,146,062.50	49,759,500.00
1135573465	UNITED STATES TREASURY	03/05/2024	5.255	50,000,000.00	49,759,145.83	49,146,062.50	49,759,500.00
1163564638	UNITED STATES TREASURY	04/16/2024	5.190	50,000,000.00	49,459,375.00	49,149,416.67	49,460,500.00
1174014399	UNITED STATES TREASURY	04/30/2024	5.180	50,000,000.00	49,359,694.45	49,151,055.56	49,359,500.00
1186538810	UNITED STATES TREASURY	05/21/2024	5.170	50,000,000.00	49,210,138.88	49,152,694.44	49,212,000.00
1136053970	UNITED STATES TREASURY	03/05/2024	5.250	50,000,000.00	49,759,375.00	49,154,166.67	49,759,500.00
1136053973	UNITED STATES TREASURY	03/05/2024	5.250	50,000,000.00	49,759,375.00	49,154,166.67	49,759,500.00
1136053975	UNITED STATES TREASURY	03/05/2024	5.250	50,000,000.00	49,759,375.00	49,154,166.67	49,759,500.00
1164431086	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,459,895.83	49,157,437.50	49,460,500.00
1164431082	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,459,895.83	49,157,437.50	49,460,500.00
1178732412	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,312,000.00	49,161,500.00	49,309,000.00
1165120700	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,459,895.83	49,164,638.89	49,460,500.00
1165120702	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,459,895.83	49,164,638.89	49,460,500.00
1183705780	UNITED STATES TREASURY	05/14/2024	5.175	50,000,000.00	49,259,687.50	49,166,250.00	49,261,000.00
1188810756	UNITED STATES TREASURY	05/21/2024	5.168	50,000,000.00	49,210,444.45	49,167,377.78	49,212,000.00
1188810753	UNITED STATES TREASURY	05/21/2024	5.168	50,000,000.00	49,210,444.45	49,167,377.78	49,212,000.00
1125148199	UNITED STATES TREASURY	02/13/2024	5.310	50,000,000.00	49,911,500.00	49,181,375.00	49,912,500.00
1125148201	UNITED STATES TREASURY	02/13/2024	5.310	50,000,000.00	49,911,500.00	49,181,375.00	49,912,500.00
1147272478	UNITED STATES TREASURY	03/19/2024	5.215	50,000,000.00	49,659,576.39	49,196,020.83	49,656,000.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
 FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1147272476	UNITED STATES TREASURY	03/19/2024	5.215	50,000,000.00	49,659,576.39	49,196,020.83	49,656,000.00
1147272479	UNITED STATES TREASURY	03/19/2024	5.215	50,000,000.00	49,659,576.39	49,196,020.83	49,656,000.00
1180740462	UNITED STATES TREASURY	05/07/2024	5.165	50,000,000.00	49,311,333.34	49,196,555.56	49,309,000.00
1180740456	UNITED STATES TREASURY	05/07/2024	5.165	50,000,000.00	49,311,333.34	49,196,555.56	49,309,000.00
1190173736	UNITED STATES TREASURY	05/21/2024	5.160	50,000,000.00	49,211,666.66	49,197,333.33	49,212,000.00
1169492856	UNITED STATES TREASURY	04/18/2024	5.150	50,000,000.00	49,449,236.11	49,198,888.89	49,444,500.00
1169492854	UNITED STATES TREASURY	04/18/2024	5.150	50,000,000.00	49,449,236.11	49,198,888.89	49,444,500.00
1123180854	UNITED STATES TREASURY	02/06/2024	5.270	50,000,000.00	49,963,402.78	49,202,180.56	49,964,000.00
1123180852	UNITED STATES TREASURY	02/06/2024	5.270	50,000,000.00	49,963,402.78	49,202,180.56	49,964,000.00
1186538814	UNITED STATES TREASURY	05/14/2024	5.160	50,000,000.00	49,261,833.33	49,204,500.00	49,261,000.00
1186538816	UNITED STATES TREASURY	05/14/2024	5.160	50,000,000.00	49,261,833.33	49,204,500.00	49,261,000.00
1144394313	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,207,479.17	49,708,000.00
1144394315	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,207,479.17	49,708,000.00
1144394314	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,207,479.17	49,708,000.00
1155538737	UNITED STATES TREASURY	03/26/2024	5.170	50,000,000.00	49,612,250.00	49,217,319.44	49,606,000.00
1155538752	UNITED STATES TREASURY	03/26/2024	5.170	50,000,000.00	49,612,250.00	49,217,319.44	49,606,000.00
1155538755	UNITED STATES TREASURY	03/26/2024	5.170	50,000,000.00	49,612,250.00	49,217,319.44	49,606,000.00
1155538757	UNITED STATES TREASURY	03/26/2024	5.170	50,000,000.00	49,612,250.00	49,217,319.44	49,606,000.00
1179317758	UNITED STATES TREASURY	04/30/2024	5.155	50,000,000.00	49,362,784.72	49,219,590.28	49,359,500.00
1179317761	UNITED STATES TREASURY	04/30/2024	5.155	50,000,000.00	49,362,784.72	49,219,590.28	49,359,500.00
1175768945	UNITED STATES TREASURY	04/23/2024	5.145	50,000,000.00	49,414,041.67	49,221,104.17	49,408,000.00
1145088136	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,236,562.50	49,708,000.00
1145088138	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,236,562.50	49,708,000.00
1145088140	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,236,562.50	49,708,000.00
1145088144	UNITED STATES TREASURY	03/12/2024	5.235	50,000,000.00	49,709,166.67	49,236,562.50	49,708,000.00
1180740457	UNITED STATES TREASURY	04/30/2024	5.160	50,000,000.00	49,362,166.67	49,247,500.00	49,359,500.00
1155538751	UNITED STATES TREASURY	03/21/2024	5.200	50,000,000.00	49,646,111.11	49,248,888.89	49,642,000.00
1155538746	UNITED STATES TREASURY	03/21/2024	5.200	50,000,000.00	49,646,111.11	49,248,888.89	49,642,000.00
1155538722	UNITED STATES TREASURY	03/21/2024	5.200	50,000,000.00	49,646,111.11	49,248,888.89	49,642,000.00
1155538748	UNITED STATES TREASURY	03/21/2024	5.200	50,000,000.00	49,646,111.11	49,248,888.89	49,642,000.00
1182247071	UNITED STATES TREASURY	04/30/2024	5.180	50,000,000.00	49,359,694.45	49,251,777.78	49,359,500.00
1148004775	UNITED STATES TREASURY	03/12/2024	5.220	50,000,000.00	49,710,000.00	49,253,250.00	49,708,000.00
1133961838	UNITED STATES TREASURY	02/15/2024	5.265	50,000,000.00	49,897,625.00	49,268,750.00	49,898,000.00
1133961824	UNITED STATES TREASURY	02/15/2024	5.265	50,000,000.00	49,897,625.00	49,268,750.00	49,898,000.00
1146660401	UNITED STATES TREASURY	03/07/2024	5.220	50,000,000.00	49,746,250.00	49,275,000.00	49,744,000.00
1146660403	UNITED STATES TREASURY	03/07/2024	5.220	50,000,000.00	49,746,250.00	49,275,000.00	49,744,000.00
1147272480	UNITED STATES TREASURY	03/07/2024	5.210	50,000,000.00	49,746,736.11	49,283,625.00	49,744,000.00
1147272475	UNITED STATES TREASURY	03/07/2024	5.210	50,000,000.00	49,746,736.11	49,283,625.00	49,744,000.00
1145088129	UNITED STATES TREASURY	03/05/2024	5.240	50,000,000.00	49,759,833.33	49,286,777.78	49,759,500.00
1145088126	UNITED STATES TREASURY	03/05/2024	5.240	50,000,000.00	49,759,833.33	49,286,777.78	49,759,500.00
1188810754	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,312,000.00	49,290,500.00	49,309,000.00
1188810752	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,312,000.00	49,290,500.00	49,309,000.00
1157155744	UNITED STATES TREASURY	03/19/2024	5.200	50,000,000.00	49,660,555.55	49,292,222.22	49,656,000.00
1157155725	UNITED STATES TREASURY	03/19/2024	5.200	50,000,000.00	49,660,555.55	49,292,222.22	49,656,000.00
1157155742	UNITED STATES TREASURY	03/19/2024	5.200	50,000,000.00	49,660,555.55	49,292,222.22	49,656,000.00
1157155728	UNITED STATES TREASURY	03/19/2024	5.200	50,000,000.00	49,660,555.55	49,292,222.22	49,656,000.00
1185074074	UNITED STATES TREASURY	04/30/2024	5.175	50,000,000.00	49,360,312.50	49,295,625.00	49,359,500.00
1185074075	UNITED STATES TREASURY	04/30/2024	5.175	50,000,000.00	49,360,312.50	49,295,625.00	49,359,500.00
1148004767	UNITED STATES TREASURY	03/05/2024	5.220	50,000,000.00	49,760,750.00	49,304,000.00	49,759,500.00
1148004776	UNITED STATES TREASURY	03/05/2024	5.220	50,000,000.00	49,760,750.00	49,304,000.00	49,759,500.00
1188810746	UNITED STATES TREASURY	05/02/2024	5.160	50,000,000.00	49,347,833.33	49,304,833.33	49,342,500.00
1185074073	UNITED STATES TREASURY	04/25/2024	5.180	50,000,000.00	49,395,666.66	49,323,722.22	49,393,500.00
1130416333	UNITED STATES TREASURY	02/01/2024	5.280	50,000,000.00	50,000,000.00	49,325,333.33	50,000,000.00
1190173735	UNITED STATES TREASURY	05/02/2024	5.190	50,000,000.00	49,344,041.67	49,329,625.00	49,342,500.00
1190173737	UNITED STATES TREASURY	05/02/2024	5.190	50,000,000.00	49,344,041.67	49,329,625.00	49,342,500.00
1143702879	UNITED STATES TREASURY	02/22/2024	5.230	50,000,000.00	49,847,458.33	49,331,722.22	49,846,500.00
1143702880	UNITED STATES TREASURY	02/22/2024	5.230	50,000,000.00	49,847,458.33	49,331,722.22	49,846,500.00
1168434517	UNITED STATES TREASURY	03/28/2024	5.212	50,000,000.00	49,594,622.22	49,334,022.22	49,591,500.00
1168434518	UNITED STATES TREASURY	03/28/2024	5.212	50,000,000.00	49,594,622.22	49,334,022.22	49,591,500.00
1140366883	UNITED STATES TREASURY	02/15/2024	5.230	50,000,000.00	49,898,305.56	49,338,986.11	49,898,000.00
1140366878	UNITED STATES TREASURY	02/15/2024	5.230	50,000,000.00	49,898,305.56	49,338,986.11	49,898,000.00
1187349646	UNITED STATES TREASURY	04/25/2024	5.200	50,000,000.00	49,393,333.34	49,342,777.78	49,393,500.00
1187349652	UNITED STATES TREASURY	04/25/2024	5.200	50,000,000.00	49,393,333.34	49,342,777.78	49,393,500.00
1182901661	UNITED STATES TREASURY	04/16/2024	5.180	50,000,000.00	49,460,416.66	49,359,694.44	49,460,500.00
1156424168	UNITED STATES TREASURY	03/07/2024	5.225	50,000,000.00	49,746,006.94	49,368,645.83	49,744,000.00
1156424169	UNITED STATES TREASURY	03/07/2024	5.225	50,000,000.00	49,746,006.94	49,368,645.83	49,744,000.00
1189533960	UNITED STATES TREASURY	04/25/2024	5.190	50,000,000.00	49,394,500.00	49,372,875.00	49,393,500.00
1143702883	UNITED STATES TREASURY	02/15/2024	5.240	50,000,000.00	49,898,111.11	49,381,388.89	49,898,000.00
1169993976	UNITED STATES TREASURY	03/21/2024	5.165	50,000,000.00	49,648,493.06	49,404,590.28	49,642,000.00
1169993972	UNITED STATES TREASURY	03/21/2024	5.165	50,000,000.00	49,648,493.06	49,404,590.28	49,642,000.00
1169993974	UNITED STATES TREASURY	03/21/2024	5.165	50,000,000.00	49,648,493.06	49,404,590.28	49,642,000.00
1138369688	UNITED STATES TREASURY	02/01/2024	5.230	50,000,000.00	50,000,000.00	49,433,416.67	50,000,000.00
1149768088	UNITED STATES TREASURY	02/13/2024	5.220	50,000,000.00	49,913,000.00	49,463,500.00	49,912,500.00
1149768091	UNITED STATES TREASURY	02/13/2024	5.220	50,000,000.00	49,913,000.00	49,463,500.00	49,912,500.00
1156424170	UNITED STATES TREASURY	02/20/2024	5.220	50,000,000.00	49,862,250.00	49,485,250.00	49,861,500.00
1156424176	UNITED STATES TREASURY	02/20/2024	5.220	50,000,000.00	49,862,250.00	49,485,250.00	49,861,500.00
1154559337	UNITED STATES TREASURY	02/08/2024	5.210	50,000,000.00	49,949,347.22	49,544,125.00	49,950,000.00
1154559346	UNITED STATES TREASURY	02/08/2024	5.210	50,000,000.00	49,949,347.22	49,544,125.00	49,950,000.00
1159897603	UNITED STATES TREASURY	02/13/2024	5.210	50,000,000.00	49,913,166.67	49,565,833.33	49,912,500.00

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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1159897601	UNITED STATES TREASURY	02/13/2024	5.210	50,000,000.00	49,913,166.67	49,565,833.33	49,912,500.00
1158426354	UNITED STATES TREASURY	02/06/2024	5.250	50,000,000.00	49,963,541.67	49,606,250.00	49,964,000.00
1174833674	UNITED STATES TREASURY	02/01/2024	5.235	50,000,000.00	50,000,000.00	49,796,416.67	50,000,000.00
1174833673	UNITED STATES TREASURY	02/01/2024	5.235	50,000,000.00	50,000,000.00	49,796,416.67	50,000,000.00
<b>US T-BILL GOVERNMENT TOTAL</b>				<b>7,555,567,000.00</b>	<b>7,492,292,975.52</b>	<b>7,418,595,972.21</b>	<b>7,491,652,748.16</b>
821810737	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	49,278,120.40	48,953,143.50	41,078,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,574,638.59	49,357,000.00	44,217,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,658,900.50	49,484,375.00	44,217,000.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,848,442.65	49,650,400.00	46,519,500.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,856,050.86	49,667,950.00	46,519,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,856,050.86	49,667,950.00	46,519,500.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,856,050.86	49,667,950.00	46,519,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,856,050.86	49,667,950.00	46,519,500.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,925,019.32	49,717,000.00	48,420,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,925,019.32	49,717,000.00	48,420,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,925,019.32	49,717,000.00	48,420,000.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,925,019.32	49,717,000.00	48,420,000.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,965,070.15	49,718,750.00	49,099,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,965,070.15	49,718,750.00	49,099,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,965,070.15	49,718,750.00	49,099,500.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,965,070.15	49,718,750.00	49,099,500.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,965,070.15	49,718,750.00	49,099,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,869,177.36	49,722,656.00	46,283,000.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,869,177.36	49,722,656.00	46,283,000.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,869,177.36	49,722,656.00	46,283,000.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,869,177.36	49,722,656.00	46,283,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,869,177.36	49,722,656.00	46,283,000.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,898,501.38	49,766,000.00	46,519,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,898,501.38	49,766,000.00	46,519,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,898,501.38	49,766,000.00	46,519,500.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,898,501.38	49,766,000.00	46,519,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,898,501.38	49,766,000.00	46,519,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,905,845.89	49,828,125.00	44,160,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,905,845.89	49,828,125.00	44,160,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,905,845.89	49,828,125.00	44,160,000.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,905,845.89	49,828,125.00	44,160,000.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,934,244.20	49,855,000.00	46,392,500.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,934,244.20	49,855,000.00	46,392,500.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,930,846.85	49,875,000.00	44,160,000.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,990,467.46	49,900,000.00	49,289,000.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,990,467.46	49,900,000.00	49,289,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,990,467.46	49,900,000.00	49,289,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,990,467.46	49,900,000.00	49,289,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,952,867.56	49,914,062.50	44,160,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,952,867.56	49,914,062.50	44,160,000.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,952,867.56	49,914,062.50	44,160,000.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,952,867.56	49,914,062.50	44,160,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,518.95	49,937,500.00	44,160,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,518.95	49,937,500.00	44,160,000.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,518.95	49,937,500.00	44,160,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,965,518.95	49,937,500.00	44,160,000.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,974,321.63	49,953,125.00	44,160,000.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,974,321.63	49,953,125.00	44,160,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,974,321.63	49,953,125.00	44,160,000.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,974,321.63	49,953,125.00	44,160,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,078,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	41,078,000.00
<b>US T-NOTE GOVERNMENT TOTAL</b>				<b>2,850,000,000.00</b>	<b>2,844,346,140.63</b>	<b>2,836,989,998.50</b>	<b>2,620,714,000.00</b>
<b>UST GOVERNMENT TOTAL</b>				<b>10,405,567,000.00</b>	<b>10,336,639,116.15</b>	<b>10,255,585,970.71</b>	<b>10,112,366,748.16</b>
<b>GRAND TOTAL</b>				<b>57,998,435,444.44</b>	<b>57,770,783,168.10</b>	<b>57,526,796,172.04</b>	<b>55,555,418,428.06</b>

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: SPECIFIC PURPOSE INVESTMENTS  
ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>AVCCD-ANTELOPE VALLEY CCD</b>								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,283,442.00
<b>FHLB TOTAL</b>					<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>16,283,442.00</b>
<b>AVCCD TOTAL</b>					<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>16,283,442.00</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>								
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	5,460,840.00
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,337,070.00
<b>FFCB TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>12,797,910.00</b>
<b>ESUSD TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>12,797,910.00</b>
<b>FIRST5LA</b>								
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,889,500.00
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,837,500.00
<b>FHLB TOTAL</b>					<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,727,000.00</b>
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,836,500.00
<b>FHLMC TOTAL</b>					<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,836,500.00</b>
<b>FIRST5LA TOTAL</b>					<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>133,563,500.00</b>
<b>GF - GENERAL FUND</b>								
821801187	35272RPV LAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,060,000.00	2,060,000.00	2,060,000.00	2,060,000.00
<b>LONG TERM BDS TOTAL</b>					<b>2,060,000.00</b>	<b>2,060,000.00</b>	<b>2,060,000.00</b>	<b>2,060,000.00</b>
<b>GF TOTAL</b>					<b>2,060,000.00</b>	<b>2,060,000.00</b>	<b>2,060,000.00</b>	<b>2,060,000.00</b>
<b>PHHPA-PH HABITAT PRESERVATION AU</b>								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,272,519.50
<b>FFCB TOTAL</b>					<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,272,519.50</b>
821801196	3134GWS D9	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,780,370.00
<b>FHLMC TOTAL</b>					<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,780,370.00</b>
<b>PHHPA TOTAL</b>					<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>21,052,889.50</b>
<b>SCP61 - SCAQMD - GENERAL FUND</b>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,007,668.40	10,018,200.00	9,977,900.00
<b>FFCB TOTAL</b>					<b>10,000,000.00</b>	<b>10,007,668.40</b>	<b>10,018,200.00</b>	<b>9,977,900.00</b>
1163559893	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,609,077.78	9,554,711.11	9,614,200.00
1163559895	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,802,444.45	9,743,177.78	9,804,600.00
<b>UST BILL TOTAL</b>					<b>20,000,000.00</b>	<b>19,411,522.23</b>	<b>19,297,888.89</b>	<b>19,418,800.00</b>
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,998,291.49	9,956,250.00	9,969,900.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,998,291.49</b>	<b>9,956,250.00</b>	<b>9,969,900.00</b>
<b>SCP61 - SCAQMD TOTAL</b>					<b>40,000,000.00</b>	<b>39,417,482.12</b>	<b>39,272,338.89</b>	<b>39,366,600.00</b>
<b>SCP66 - SCAQMD CMP AB SPE REV FD</b>								
1163559883	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,609,077.78	9,554,711.11	9,614,200.00
1163559889	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,802,444.45	9,743,177.78	9,804,600.00
<b>UST BILL TOTAL</b>					<b>20,000,000.00</b>	<b>19,411,522.23</b>	<b>19,297,888.89</b>	<b>19,418,800.00</b>
<b>SCP66 - SCAQMD CMP AB SPE REV FD TOTAL</b>					<b>20,000,000.00</b>	<b>19,411,522.23</b>	<b>19,297,888.89</b>	<b>19,418,800.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,998,291.49	9,956,250.00	9,969,900.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,998,291.49</b>	<b>9,956,250.00</b>	<b>9,969,900.00</b>
<b>SCP6G - SCAQMD TOTAL</b>					<b>10,000,000.00</b>	<b>9,998,291.49</b>	<b>9,956,250.00</b>	<b>9,969,900.00</b>
<b>SCPP9A - SCAQMD - FD66 SPE REV FD</b>								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,996,582.98	19,912,500.00	19,939,800.00
<b>UST NOTES TOTAL</b>					<b>20,000,000.00</b>	<b>19,996,582.98</b>	<b>19,912,500.00</b>	<b>19,939,800.00</b>
<b>SCPP9A - SCAQMD - FD66 SPE REV FD TOTAL</b>					<b>20,000,000.00</b>	<b>19,996,582.98</b>	<b>19,912,500.00</b>	<b>19,939,800.00</b>
<b>SCU5F - SCAQMD CLEAN FUELS PROG</b>								
1163559891	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,802,444.45	9,743,177.78	9,804,600.00
1163559887	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	20,000,000.00	19,218,155.55	19,109,422.22	19,228,400.00
<b>UST NOTES TOTAL</b>					<b>30,000,000.00</b>	<b>29,020,600.00</b>	<b>28,852,600.00</b>	<b>29,033,000.00</b>
<b>SCU5F - SCAQMD CLEAN FUELS PROG TOTAL</b>					<b>30,000,000.00</b>	<b>29,020,600.00</b>	<b>28,852,600.00</b>	<b>29,033,000.00</b>

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: JANUARY 1, 2024 TO JANUARY 31, 2024  
FUND: SPECIFIC PURPOSE INVESTMENTS  
ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>SCAQMD - SOUTH COAST AIR QUALITY MG</b>								
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2024		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2024		69,421.99	69,421.99	69,421.99	69,421.99
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2024		126,406.68	126,406.68	126,406.68	126,406.68
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2024		194,729.00	194,729.00	194,729.00	194,729.00
1019883116	SOFCLAIFMMF	S OF C LAIF	12/31/2024		252,547.20	252,547.20	252,547.20	252,547.20
1067192516	SOFCLAIFMMF	S OF C LAIF	12/31/2024		315,309.75	315,309.75	315,309.75	315,309.75
1119045543	SOFCLAIFMMF	S OF C LAIF	12/31/2024		342,844.91	342,844.91	342,844.91	342,844.91
1179317493	SOFCLAIFMMF	S OF C LAIF	12/31/2024		385,394.41	385,394.41	385,394.41	385,394.41
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2024		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
<b>MMFUND TOTAL</b>					<b>38,747,776.61</b>	<b>38,747,776.61</b>	<b>38,747,776.61</b>	<b>38,747,776.61</b>
<b>SCAQMD TOTAL</b>					<b>38,747,776.61</b>	<b>38,747,776.61</b>	<b>38,747,776.61</b>	<b>38,747,776.61</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MG</b>								
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2024		2,704.49	2,704.49	2,704.49	2,704.49
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2024		6,430.44	6,430.44	6,430.44	6,430.44
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2024		11,708.84	11,708.84	11,708.84	11,708.84
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2024		18,037.42	18,037.42	18,037.42	18,037.42
1019882651	SOFCLAIFMMF	S OF C LAIF	12/31/2024		23,393.02	23,393.02	23,393.02	23,393.02
1067192408	SOFCLAIFMMF	S OF C LAIF	12/31/2024		29,206.61	29,206.61	29,206.61	29,206.61
1119044120	SOFCLAIFMMF	S OF C LAIF	12/31/2024		31,757.14	31,757.14	31,757.14	31,757.14
1179317495	SOFCLAIFMMF	S OF C LAIF	12/31/2024		35,698.43	35,698.43	35,698.43	35,698.43
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2024		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
<b>MMFUND TOTAL</b>					<b>3,589,140.94</b>	<b>3,589,140.94</b>	<b>3,589,140.94</b>	<b>3,589,140.94</b>
<b>SLIM TOTAL</b>					<b>3,589,140.94</b>	<b>3,589,140.94</b>	<b>3,589,140.94</b>	<b>3,589,140.94</b>
<b>WASIA - WHITTIER AREA SCHOOLS INS</b>								
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2024		32.67	32.67	32.67	32.67
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2024		77.68	77.68	77.68	77.68
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2024		141.45	141.45	141.45	141.45
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2024		217.90	217.90	217.90	217.90
1019883193	SOFCLAIFMMF	S OF C LAIF	12/31/2024		282.60	282.60	282.60	282.60
1067192501	SOFCLAIFMMF	S OF C LAIF	12/31/2024		352.83	352.83	352.83	352.83
1119058422	SOFCLAIFMMF	S OF C LAIF	12/31/2024		383.64	383.64	383.64	383.64
1179317491	SOFCLAIFMMF	S OF C LAIF	12/31/2024		431.25	431.25	431.25	431.25
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2024		41,438.47	41,438.47	41,438.47	41,438.47
<b>MMFUND TOTAL</b>					<b>43,358.49</b>	<b>43,358.49</b>	<b>43,358.49</b>	<b>43,358.49</b>
<b>WASIA TOTAL</b>					<b>43,358.49</b>	<b>43,358.49</b>	<b>43,358.49</b>	<b>43,358.49</b>
<b>GRAND TOTAL</b>					<b>371,845,276.04</b>	<b>369,689,754.86</b>	<b>369,136,853.82</b>	<b>345,866,117.54</b>



LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JANUARY 31, 2024  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JANUARY 31, 2024  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	19,015,893.55
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	333,020.39
	<b>BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL</b>	<b><u><u>\$19,350,876.09</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JANUARY 31, 2024  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	7,855,758.41
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	23,917,616.45
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	74,590,014.74
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,933.96
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	6,651,992.66
	<b>U.S. BANK - TRUSTEE TOTAL</b>	<b><u><u>\$113,029,408.33</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JANUARY 31, 2024  
TRUSTEE: ZIONS BANK  
ATTACHMENT XI

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,078,912.84
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,237,759.03
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,466,387.68
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,602,087.14
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>2,880,831.22</u>
	<b>ZIONS BANK - TRUSTEE TOTAL</b>	<b><u><u>\$34,265,977.91</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF JANUARY 31, 2024  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>304,010.68</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$304,010.68</u></u></b>

LOS ANGELES COUNTY TREASURER  
 FLOATING RATE SECURITIES - PSI NON-TRADING  
 AS OF JANUARY 31, 2024  
 ATTACHMENT XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
<b>LACCAL BANS</b>						
1052207560	LAC-CAL BANS	5.755%	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>LACCAL BANS TOTAL</b>				<u>5,000,000.00</u>	<u>5,000,000.00</u>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<u><b>5,000,000.00</b></u>	<u><b>5,000,000.00</b></u>	
<b>NTRD - PSI NON-TRADING Total</b>				<u><b>5,000,000.00</b></u>	<u><b>5,000,000.00</b></u>	
<b>BANS as a Percentage of Total Floating Rate Notes</b>					<b>100.00%</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES / LACCAL  
AS OF JANUARY 31, 2024  
ATTACHMENT XIII

<b>INV ID</b>	<b>DESCRIPTION</b>	<b>DRAW DATE</b>	<b>AMOUNT</b>	<b>RATE</b>
1052207560	LAC-CAL BANS	06/14/23	5,000,000.00	5.755%
			<u><b>5,000,000.00</b></u>	

**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY**  
**AS OF JANUARY 31, 2024**  
**ATTACHMENT XIV**

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	29,866,124,596.34	1,221.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,350,000,000.00	85.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,998,351.81	139.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	15,178,809,270.79	45.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	28,211,833.01	242.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	10,336,639,116.15	306.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
<b>TOTAL</b>	<b>\$57,770,783,168.10</b>	<b>700.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>



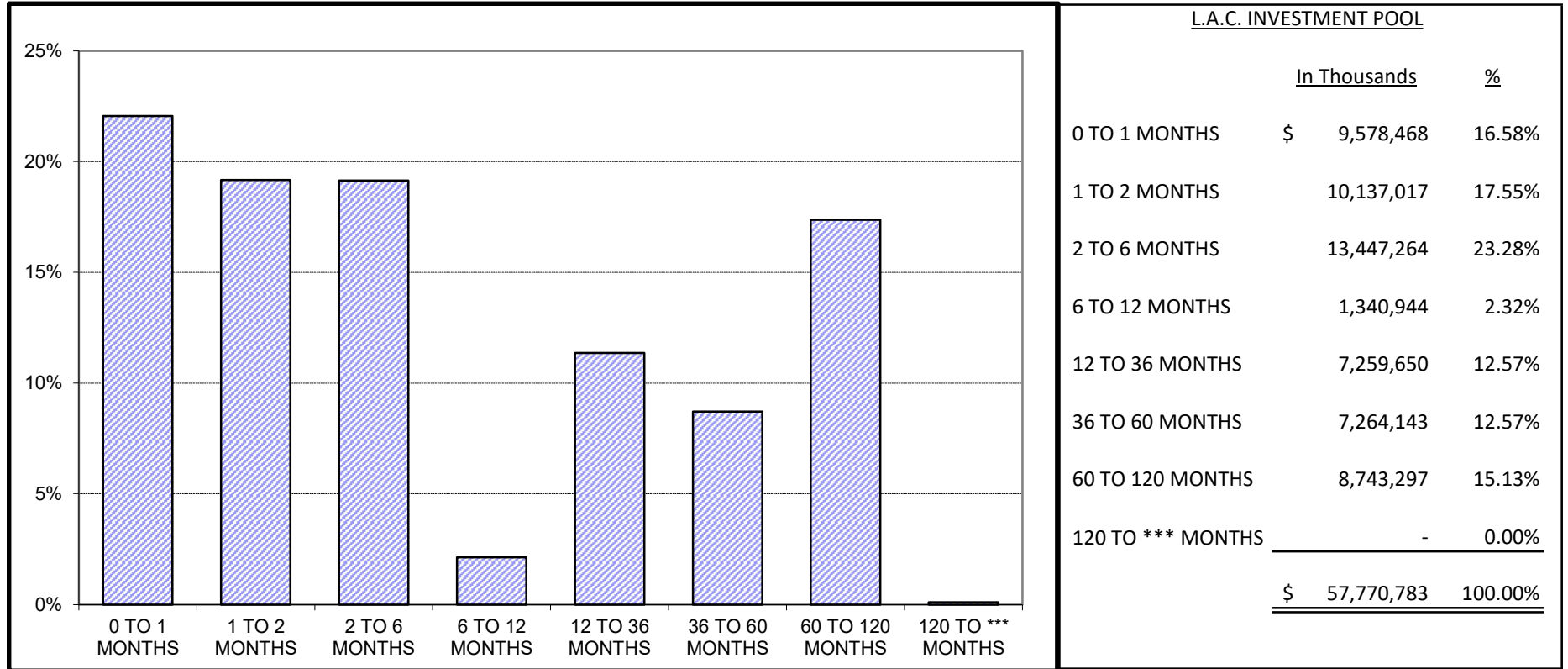
LOS ANGELES COUNTY TREASURER  
INVENTORY REPORT - TOTALS SECTION  
MATURITY RANGE GROUPING  
AS OF JANUARY 31, 2024  
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	02/01/24 - 02/29/24	\$ 9,578,467,565.36	16.6%
1 to 2 Months	03/01/24 - 03/31/24	\$ 10,137,016,694.44	17.6%
2 to 3 Months	04/01/24 - 04/30/24	\$ 8,383,958,641.14	14.5%
3 to 4 Months	05/01/24 - 05/31/24	\$ 3,828,770,619.45	6.6%
4 to 5 Months	06/01/24 - 06/30/24	\$ 1,143,245,064.75	2.0%
5 to 6 Months	07/01/24 - 07/31/24	\$ 91,290,035.64	0.2%
6 to 12 Months	08/01/24 - 01/31/25	\$ 1,340,944,319.19	2.3%
12 to 24 Months	02/01/25 - 01/31/26	\$ 3,368,879,154.19	5.8%
24 to 36 Months	02/01/26 - 01/31/27	\$ 3,890,771,309.31	6.7%
36 to 48 Months	02/01/27 - 01/31/28	\$ 4,611,673,534.95	8.0%
48 to 60 Months	02/01/28 - 01/31/29	\$ 2,652,469,612.52	4.6%
60 to 120 Months	02/01/29 - 01/31/34	\$ 8,743,296,617.16	15.1%
120 to *** Months	02/01/34 -	\$ -	0.0%
<b>Portfolio Total:</b>		<b>\$ 57,770,783,168.10</b>	<b>100.00%</b>
<b>AVCCD</b>			
120 to *** Months	02/01/34 -	\$ 25,230,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 25,230,000.00</b>	<b>100.0%</b>
<b>ESUSD</b>			
120 to *** Months	02/01/34 -	\$ 16,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 16,000,000.00</b>	<b>100.0%</b>
<b>FIRST5LA</b>			
12 to 24 Months	02/01/25 - 01/31/26	\$ 134,000,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 134,000,000.00</b>	<b>100.0%</b>
<b>GF</b>			
36 to 48 Months	02/01/27 - 01/31/28	\$ 2,060,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 2,060,000.00</b>	<b>100.0%</b>
<b>PHHPA</b>			
120 to *** Months	02/01/34 -	\$ 32,175,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 32,175,000.00</b>	<b>100.0%</b>
<b>SCP61</b>			
1 to 2 Months	03/01/24 - 03/31/24	\$ 9,998,291.49	25.4%
5 to 6 Months	07/01/24 - 07/31/24	\$ 9,802,444.45	24.9%
6 to 12 Months	08/01/24 - 01/31/25	\$ 19,616,746.18	49.8%
<b>Portfolio Total:</b>		<b>\$ 39,417,482.12</b>	<b>100.0%</b>
<b>SCP66</b>			
5 to 6 Months	07/01/24 - 07/31/24	\$ 9,802,444.45	50.5%
6 to 12 Months	08/01/24 - 01/31/25	\$ 9,609,077.78	49.5%
<b>Portfolio Total:</b>		<b>\$ 19,411,522.23</b>	<b>100.0%</b>
<b>SCP6G</b>			
1 to 2 Months	03/01/24 - 03/31/24	\$ 9,998,291.49	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,998,291.49</b>	<b>100.0%</b>
<b>SCP9A</b>			
1 to 2 Months	03/01/24 - 03/31/24	\$ 19,996,582.98	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,996,582.98</b>	<b>100.0%</b>
<b>SCU5F</b>			
5 to 6 Months	07/01/24 - 07/31/24	\$ 9,802,444.45	33.8%
6 to 12 Months	08/01/24 - 01/31/25	\$ 19,218,155.55	66.2%
<b>Portfolio Total:</b>		<b>\$ 29,020,600.00</b>	<b>100.0%</b>

**LOS ANGELES COUNTY TREASURER**  
**INVENTORY REPORT - TOTALS SECTION**  
**MATURITY RANGE GROUPING**  
**AS OF JANUARY 31, 2024**  
**ATTACHMENT XV**

<b>Maturity Range</b>	<b>Date Range</b>	<b>Amortized Cost</b>	<b>%</b>
<b>SCAQMD</b>			
6 to 12 Months	08/01/24 - 01/31/25	\$ 38,747,776.61	100.0%
<b>Portfolio Total:</b>		<b>\$ 38,747,776.61</b>	<b>100.0%</b>
<b>SLIM</b>			
6 to 12 Months	08/01/24 - 01/31/25	\$ 3,589,140.94	100.0%
<b>Portfolio Total:</b>		<b>\$ 3,589,140.94</b>	<b>100.0%</b>
<b>WASIA</b>			
6 to 12 Months	08/01/24 - 01/31/25	\$ 43,358.49	100.0%
<b>Portfolio Total:</b>		<b>\$ 43,358.49</b>	<b>100.0%</b>

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY MATURITY  
AS OF JANUARY 31, 2024  
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 JANUARY 31, 2024  
 ATTACHMENT XVII**

<b>ISSUE DATE</b>	<b>FUND TITLE</b>	<b>FUND BALANCE</b>
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$38,747,776.61
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,589,140.94
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>43,358.49</u>
	LAIF TOTAL	<u><u>\$42,380,276.04</u></u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**DECEMBER 31, 2023**

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

DECEMBER 2023

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POOLED MONEY INVESTMENT ACCOUNT

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

(Dollars In Thousands)

	December 2023	December 2022	Change
<b>Average Daily Portfolio (\$)</b>	156,353,167	198,339,278	-41,986,111
<b>Accrued Earnings (\$)</b>	520,304	366,055	+154,249
<b>Effective Yield (%)</b>	3.929	2.173	+1.756
<b>Average Life-Month End (In Days)</b>	230	287	-57
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	33,424,689	35,641,156	-2,216,467
<b>Number</b>	673	718	-45
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	1,401,000	2,768,000	-1,367,000
<b>Number</b>	38	80	-42
<b>Average Workday Investment Activity (\$)</b>	1,741,284	1,829,007	-87,723
<b>Prescribed Demand Account Balances For Services (\$)</b>	227,000	198,000	+29,000



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

(Dollars In Thousands)

December 31, 2023

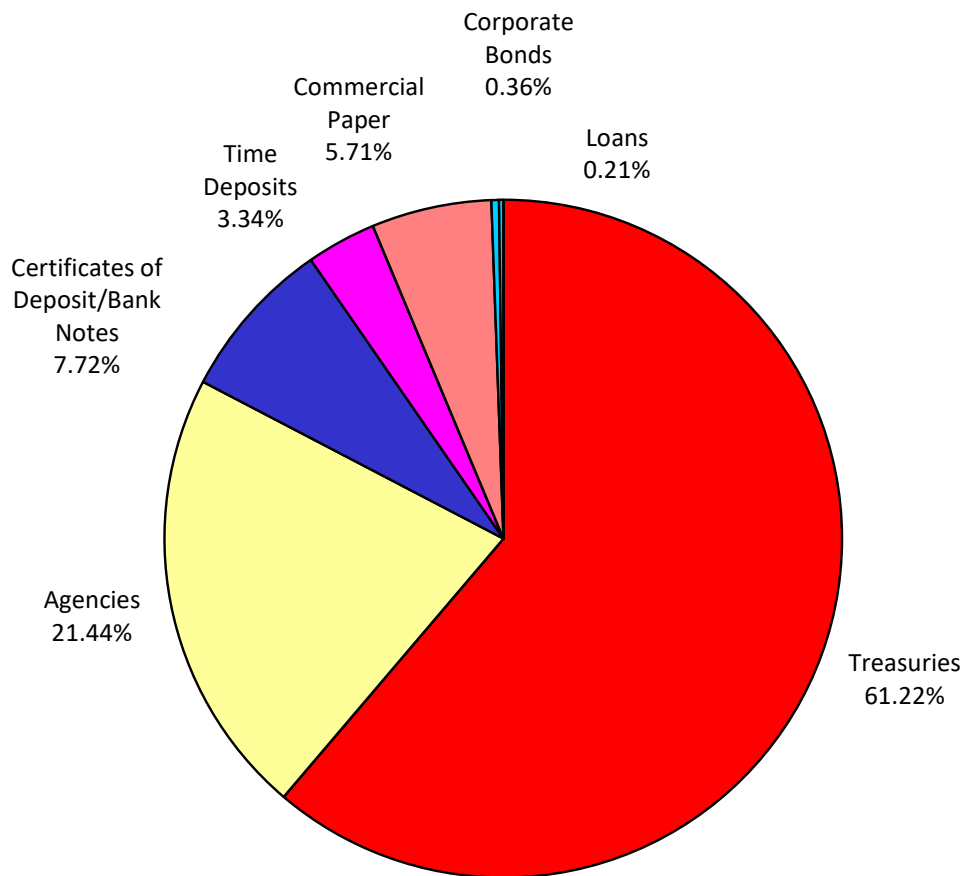
<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	26,992,679	17.08	+0.68
Bonds	0	0.00	0
Notes	69,743,761	44.14	-0.04
Strips	0	0.00	0
<b>Total Government</b>	<u>96,736,440</u>	<u>61.22</u>	<u>+0.64</u>
<b>Agency Debentures</b>	12,276,914	7.78	-0.25
<b>Certificates of Deposit</b>	12,200,000	7.72	-0.37
<b>Bank Notes</b>	0	0.00	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	21,584,983	13.66	-0.35
<b>Time Deposits</b>	5,284,000	3.34	+0.06
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	9,014,595	5.71	+0.24
<b>Remics</b>	2,164	0.00	0
<b>Corporate Bonds</b>	566,930	0.36	+0.02
<b>PMIA Loans</b>	325,717	0.21	+0.01
<b>GF Loans</b>	0	0.00	0
<b>Other</b>	0	0.00	0
<b>Reversed Repurchases</b>	0	0.00	0
<b>Total (All Types)</b>	<u>157,991,743</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>December 2023</u>		<u>November 2023</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	673	33,424,689	698	34,620,441
Time Deposits	38	1,401,000	76	2,495,000
Other	32	2,373,312	14	1,053,094
<b>Total</b>	<u>743</u>	<u>37,199,001</u>	<u>788</u>	<u>38,168,535</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		3.929	3.843	
<b>Year to Date Yield Last Day of Month (%)</b>		3.610	3.550	



# Pooled Money Investment Account Portfolio Composition \$158.0 billion 12/31/2023



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>
12/01/23	<b>REDEMPTIONS</b>								
	CD	BOFA	5.570	12/01/23	5.570	50,000	108	835,500.00	5.647
	CD	BOFA	5.570	12/01/23	5.570	50,000	108	835,500.00	5.647
	CP	CR AG NY		12/01/23	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		12/01/23	5.300	50,000	18	132,500.00	5.388
	CP	SOC GEN NY		12/01/23	5.410	50,000	36	270,500.00	5.515
	CP	SOC GEN NY		12/01/23	5.410	50,000	36	270,500.00	5.515
	CP	MIZUHO NY		12/01/23	5.380	50,000	66	493,166.67	5.509
	CP	MIZUHO NY		12/01/23	5.380	50,000	66	493,166.67	5.509
	CP	MICROSOFT		12/01/23	5.320	50,000	79	583,722.22	5.458
	CP	MICROSOFT		12/01/23	5.320	50,000	79	583,722.22	5.458
	CP	LIBERTY		12/01/23	5.430	50,000	94	708,916.67	5.585
	CP	SHEFFIELD		12/01/23	5.480	50,000	94	715,444.44	5.637
	CP	SHEFFIELD		12/01/23	5.480	50,000	94	715,444.44	5.637
	CP	TOYOTA		12/01/23	5.520	50,000	148	1,134,666.67	5.727
	CP	TOYOTA		12/01/23	5.520	50,000	148	1,134,666.67	5.727
	CP	METLIFE STF		12/01/23	5.320	50,000	156	1,152,666.67	5.521
	CP	METLIFE STF		12/01/23	5.320	50,000	156	1,152,666.67	5.521
	CP	JUPITER		12/01/23	5.450	50,000	158	1,195,972.22	5.661
	CP	JUPITER		12/01/23	5.450	50,000	158	1,195,972.22	5.661
	DEB	FFCB	0.500	12/01/23	4.834	50,000	325	2,092,416.67	4.882
	DEB	FFCB	0.500	12/01/23	0.573	50,000	728	571,111.11	0.574
	DN	FNMA		12/01/23	5.240	50,000	16	116,444.44	5.325
	DN	FNMA		12/01/23	5.240	50,000	16	116,444.44	5.325
	DN	FHLB		12/01/23	5.300	50,000	58	426,944.44	5.420
	DN	FHLB		12/01/23	5.300	50,000	58	426,944.44	5.420
	DN	IADB		12/01/23	5.300	50,000	85	625,694.44	5.442
	DN	IADB		12/01/23	5.300	50,000	85	625,694.44	5.442
	DN	FHLMC		12/01/23	5.190	50,000	113	814,541.67	5.349
	DN	FHLMC		12/01/23	5.190	50,000	113	814,541.67	5.349
	DN	FHLB		12/01/23	5.255	50,000	123	897,729.17	5.425
	DN	FHLB		12/01/23	5.255	50,000	123	897,729.17	5.425
	DN	IFC		12/01/23	5.260	50,000	123	898,583.33	5.431
	DN	IFC		12/01/23	5.260	50,000	123	898,583.33	5.431
	DN	FHLB		12/01/23	5.255	50,000	128	934,222.22	5.429
	DN	FHLB		12/01/23	5.255	50,000	128	934,222.22	5.429
	DN	FFCB		12/01/23	5.150	50,000	136	972,777.78	5.325
	DN	FFCB		12/01/23	5.150	50,000	136	972,777.78	5.325
	DN	FNMA		12/01/23	5.155	50,000	136	973,722.22	5.330
	DN	FNMA		12/01/23	5.155	50,000	136	973,722.22	5.330
	DN	FNMA		12/01/23	5.130	50,000	143	1,018,875.00	5.309
	DN	FNMA		12/01/23	5.130	50,000	143	1,018,875.00	5.309
	DN	FHLB		12/01/23	5.190	50,000	147	1,059,625.00	5.376
	DN	FHLB		12/01/23	5.190	50,000	147	1,059,625.00	5.376
	DN	FNMA		12/01/23	5.110	50,000	148	1,050,388.89	5.292
	DN	FNMA		12/01/23	5.110	50,000	148	1,050,388.89	5.292
	DN	FHLMC		12/01/23	5.040	50,000	158	1,106,000.00	5.226
	DN	FHLMC		12/01/23	5.040	50,000	158	1,106,000.00	5.226

**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>
<b>12/01/23</b>	<b>REDEMPTIONS (Continued)</b>								
DN	IBRD			12/01/23	5.100	50,000	158	1,119,166.67	5.289
DN	IBRD			12/01/23	5.100	50,000	158	1,119,166.67	5.289
DN	FHLMC			12/01/23	5.040	50,000	163	1,141,000.00	5.229
DN	FHLMC			12/01/23	5.040	50,000	163	1,141,000.00	5.229
DN	FFCB			12/01/23	5.000	50,000	164	1,138,888.89	5.188
DN	FFCB			12/01/23	5.000	50,000	164	1,138,888.89	5.188
DN	IFC			12/01/23	5.050	50,000	164	1,150,277.78	5.241
DN	IFC			12/01/23	5.050	50,000	164	1,150,277.78	5.241
DN	IBRD			12/01/23	5.050	50,000	169	1,185,347.22	5.244
DN	IBRD			12/01/23	5.050	50,000	169	1,185,347.22	5.244
DN	FHLMC			12/01/23	5.025	50,000	170	1,186,458.33	5.219
DN	FHLMC			12/01/23	5.025	50,000	170	1,186,458.33	5.219
DN	IBRD			12/01/23	5.050	50,000	170	1,192,361.11	5.245
DN	IBRD			12/01/23	5.050	50,000	170	1,192,361.11	5.245
DN	IBRD			12/01/23	5.100	50,000	171	1,211,250.00	5.299
DN	IBRD			12/01/23	5.100	50,000	171	1,211,250.00	5.299
DN	FHLB			12/01/23	4.910	50,000	283	1,929,902.78	5.178
DN	FHLB			12/01/23	4.910	50,000	283	1,929,902.78	5.178
DN	FFCB			12/01/23	4.610	50,000	316	2,023,277.78	4.871
DN	FFCB			12/01/23	4.610	50,000	316	2,023,277.78	4.871
DN	FHLB			12/01/23	4.635	50,000	331	2,130,812.50	4.909
DN	FHLB			12/01/23	4.635	50,000	331	2,130,812.50	4.909
DN	FFCB			12/01/23	4.550	50,000	337	2,129,652.78	4.818
DN	FFCB			12/01/23	4.550	50,000	337	2,129,652.78	4.818
YCD	MUFG BK	5.400		12/01/23	5.400	50,000	32	240,000.00	5.475
YCD	MUFG BK	5.400		12/01/23	5.400	50,000	32	240,000.00	5.475
YCD	KBC	5.310		12/01/23	5.310	50,000	44	324,500.00	5.384
YCD	KBC	5.310		12/01/23	5.310	50,000	44	324,500.00	5.384
YCD	SWEDBANK	5.400		12/01/23	5.400	50,000	80	600,000.00	5.475
YCD	SWEDBANK	5.400		12/01/23	5.400	50,000	80	600,000.00	5.475
YCD	ANZ	5.280		12/01/23	5.280	50,000	178	1,305,333.33	5.353
YCD	ANZ	5.280		12/01/23	5.280	50,000	178	1,305,333.33	5.353
YCD	CIC	5.590		12/01/23	5.590	50,000	183	1,420,791.67	5.668
YCD	CIC	5.590		12/01/23	5.590	50,000	183	1,420,791.67	5.668
YCD	NAT AUB	5.480		12/01/23	5.480	50,000	185	1,408,055.56	5.556
YCD	NAT AUB	5.480		12/01/23	5.480	50,000	185	1,408,055.56	5.556
YCD	NORDEA ABP	5.600		12/01/23	5.600	50,000	185	1,438,888.89	5.678
YCD	NORDEA ABP	5.600		12/01/23	5.600	50,000	185	1,438,888.89	5.678
YCD	LLOYDS	5.480		12/01/23	5.480	50,000	276	2,100,666.67	5.556
YCD	LLOYDS	5.480		12/01/23	5.480	50,000	276	2,100,666.67	5.556
<b>12/01/23</b>	<b>PURCHASES</b>								
CD	BMO BANK	5.640		09/03/24	5.640	50,000			
CD	BMO BANK	5.640		09/03/24	5.640	50,000			
CP	CR AG NY			12/08/23	5.300	50,000			
CP	CR AG NY			12/08/23	5.300	50,000			

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/01/23</b>	<b>PURCHASES (Continued)</b>								
	CP	LIBERTY		03/01/24	5.440	50,000			
	DN	IADB		04/24/24	5.230	50,000			
	DN	IADB		04/24/24	5.230	50,000			
	DN	IBRD		05/02/24	5.240	50,000			
	DN	IBRD		05/02/24	5.240	50,000			
<b>12/04/23</b>	<b>REDEMPTIONS</b>								
	CP	DEERE CAP		12/04/23	5.330	50,000	67	495,986.11	5.458
	CP	CR AG NY		12/04/23	5.460	50,000	82	621,833.33	5.606
	CP	CR AG NY		12/04/23	5.460	50,000	82	621,833.33	5.606
	CP	VERSAILLES		12/04/23	5.510	50,000	109	834,152.78	5.681
	CP	VERSAILLES		12/04/23	5.510	50,000	109	834,152.78	5.681
	DEB	FHLMC	0.250	12/04/23	0.234	50,000	1,053	337,763.89	0.234
	DN	FHLB		12/04/23	5.220	50,000	4	29,000.00	5.296
	DN	FHLB		12/04/23	5.220	50,000	4	29,000.00	5.296
	DN	FHLB		12/04/23	5.270	50,000	34	248,861.11	5.370
	DN	FHLB		12/04/23	5.270	50,000	34	248,861.11	5.370
	DN	FHLB		12/04/23	5.270	50,000	47	344,013.89	5.380
	DN	FHLB		12/04/23	5.270	50,000	47	344,013.89	5.380
	DN	IADB		12/04/23	5.300	50,000	81	596,250.00	5.438
	DN	IADB		12/04/23	5.300	50,000	81	596,250.00	5.438
	DN	IFC		12/04/23	5.260	50,000	116	847,444.44	5.425
	DN	IBRD		12/04/23	5.250	50,000	117	853,125.00	5.415
	DN	IBRD		12/04/23	5.250	50,000	117	853,125.00	5.415
	DN	FHLB		12/04/23	5.215	50,000	139	1,006,784.72	5.396
	DN	FHLB		12/04/23	5.215	50,000	139	1,006,784.72	5.396
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000	21	154,875.00	5.384
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000	21	154,875.00	5.384
	YCD	MUFG BK	5.310	12/04/23	5.310	50,000	21	154,875.00	5.384
	YCD	DNB	5.350	12/04/23	5.350	50,000	48	356,666.67	5.424
	YCD	DNB	5.350	12/04/23	5.350	50,000	48	356,666.67	5.424
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000	81	623,250.00	5.617
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000	81	623,250.00	5.617
	YCD	MONTREAL	5.540	12/04/23	5.540	50,000	81	623,250.00	5.617
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000	83	640,944.44	5.637
	YCD	NORINCHUK	5.560	12/04/23	5.560	50,000	83	640,944.44	5.637
<b>12/04/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		12/11/23	5.290	50,000			
	CP	BNP NY		12/11/23	5.290	50,000			
	CP	BNP NY		12/11/23	5.290	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/05/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		12/05/23	5.270	50,000	7	51,236.11	5.349
	CP	MUFG BK		12/05/23	5.270	50,000	7	51,236.11	5.349
<b>12/05/23</b>	<b>PURCHASES</b>								
	CP	BNP NY		12/08/23	5.290	50,000			
	CP	BNP NY		12/08/23	5.290	50,000			
	CP	MUFG BK		01/09/24	5.390	50,000			
	CP	MUFG BK		01/09/24	5.390	50,000			
	TR	BILL		04/02/24	5.220	50,000			
	TR	BILL		04/02/24	5.220	50,000			
	TR	BILL		04/02/24	5.225	50,000			
	TR	BILL		04/02/24	5.225	50,000			
	TR	BILL		04/02/24	5.225	50,000			
	YCD	KBC	5.310	01/09/24	5.310	50,000			
	YCD	KBC	5.310	01/09/24	5.310	50,000			
	YCD	LLOYDS	5.530	10/01/24	5.530	50,000			
	YCD	LLOYDS	5.530	10/01/24	5.530	50,000			
<b>12/06/23</b>	<b>NO REDEMPTIONS</b>								
<b>12/06/23</b>	<b>PURCHASES</b>								
	DN	IBRD		05/29/24	5.170	50,000			
	DN	IBRD		05/29/24	5.170	50,000			
	DN	IBRD		05/29/24	5.170	50,000			
<b>12/07/23</b>	<b>REDEMPTIONS</b>								
	YCD	DNB	5.270	12/07/23	5.270	50,000	7	51,236.11	5.343
	YCD	DNB	5.270	12/07/23	5.270	50,000	7	51,236.11	5.343
<b>12/07/23</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		05/01/24	5.410	50,000			
	CP	SOC GEN NY		05/01/24	5.410	50,000			
	CP	SOC GEN NY		05/01/24	5.410	50,000			
	CP	CGMI		06/28/24	5.430	50,000			
	CP	CGMI		06/28/24	5.430	50,000			
	YCD	KBC	5.310	01/29/24	5.310	50,000			
	YCD	KBC	5.310	01/29/24	5.310	50,000			
<b>12/08/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		12/08/23	5.290	50,000	3	22,041.67	5.366
	CP	BNP NY		12/08/23	5.290	50,000	3	22,041.67	5.366

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/08/23</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	CR AG NY		12/08/23	5.300	50,000	7	51,527.78	5.379
	CP	CR AG NY		12/08/23	5.300	50,000	7	51,527.78	5.379
	CP	ATLANTIC		12/08/23	5.530	50,000	120	921,666.67	5.712
	CP	CHARIOT		12/08/23	5.530	50,000	121	929,347.22	5.713
	CP	CHARIOT		12/08/23	5.530	50,000	121	929,347.22	5.713
	CP	ING FDL		12/08/23	5.430	50,000	165	1,244,375.00	5.646
	CP	ING FDL		12/08/23	5.430	50,000	165	1,244,375.00	5.646
	DEB	FHLB	3.375	12/08/23	3.432	50,000	478	2,245,662.50	3.432
	DEB	FHLB	3.375	12/08/23	3.432	50,000	478	2,245,662.50	3.432
	DEB	FHLB	0.250	12/08/23	0.246	50,000	1,061	357,741.67	0.246
	DEB	FHLB	0.250	12/08/23	0.246	50,000	1,061	357,741.67	0.246
	DEB	FHLB	0.250	12/08/23	0.246	50,000	1,061	357,741.67	0.246
	DN	FHLB		12/08/23	5.290	50,000	94	690,638.89	5.439
	DN	FHLB		12/08/23	5.180	50,000	149	1,071,972.22	5.367
	DN	FHLB		12/08/23	5.180	50,000	149	1,071,972.22	5.367
	DN	IBRD		12/08/23	5.150	50,000	150	1,072,916.67	5.336
	DN	IBRD		12/08/23	5.150	50,000	150	1,072,916.67	5.336
	DN	IBRD		12/08/23	5.150	50,000	155	1,108,680.56	5.340
	DN	IBRD		12/08/23	5.150	50,000	155	1,108,680.56	5.340
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000	120	906,666.67	5.516
	YCD	SUMITOMO	5.440	12/08/23	5.440	50,000	120	906,666.67	5.516
<b>12/08/23</b>	<b>PURCHASE</b>								
	CP	CHARIOT		01/09/24	5.390	50,000			
<b>12/11/23</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		12/11/23	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		12/11/23	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		12/11/23	5.290	50,000	7	51,430.56	5.369
<b>12/11/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		01/02/24	5.300	50,000			
	CP	MUFG BK		01/02/24	5.300	50,000			
	CP	JUPITER		01/09/24	5.390	50,000			
	TR	BILL		01/09/24	5.250	50,000			
	TR	BILL		01/09/24	5.250	50,000			
	YCD	NORINCHUK	5.330	01/09/24	5.330	50,000			
	YCD	NORINCHUK	5.330	01/09/24	5.330	50,000			
<b>12/12/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		12/12/23	5.370	50,000	34	253,583.33	5.472
	CP	MUFG BK		12/12/23	5.370	50,000	34	253,583.33	5.472

### 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>
<b>12/12/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		12/12/23	5.265	50,000	12	87,750.00	5.348
	TR	BILL		12/12/23	5.265	50,000	12	87,750.00	5.348
	TR	BILL		12/12/23	5.265	50,000	21	153,562.50	5.355
	TR	BILL		12/12/23	5.265	50,000	21	153,562.50	5.355
	TR	BILL		12/12/23	5.265	50,000	21	153,562.50	5.355
	YCD	MONTREAL	5.420	12/12/23	5.420	50,000	26	195,722.22	5.495
	YCD	MONTREAL	5.420	12/12/23	5.420	50,000	26	195,722.22	5.495
	YCD	KBC	5.310	12/12/23	5.310	50,000	34	250,750.00	5.384
	YCD	KBC	5.310	12/12/23	5.310	50,000	34	250,750.00	5.384
<b>12/12/23</b>	<b>PURCHASES</b>								
	DN	FNMA		01/02/24	5.240	50,000			
	DN	FNMA		01/02/24	5.240	50,000			
	DN	FNMA		01/09/24	5.240	50,000			
	DN	FNMA		01/09/24	5.240	50,000			
<b>12/13/23</b>	<b>NO REDEMPTIONS</b>								
<b>12/13/23</b>	<b>PURCHASES</b>								
	CP	GOTHAM		03/11/24	5.450	50,000			
	CP	MICROSOFT		04/09/24	5.350	50,000			
	CP	MICROSOFT		04/09/24	5.350	50,000			
	CP	CR AG NY		04/09/24	5.360	50,000			
	CP	CR AG NY		04/09/24	5.360	50,000			
	CP	SOC GEN NY		06/28/24	5.400	50,000			
	CP	SOC GEN NY		06/28/24	5.400	50,000			
	DN	FNMA		01/26/24	5.240	50,000			
	DN	FNMA		01/26/24	5.240	50,000			
	DN	FHLB		03/27/24	5.205	50,000			
	DN	FHLB		03/27/24	5.205	50,000			
	DN	IBRD		04/02/24	5.210	50,000			
	DN	IBRD		04/02/24	5.210	50,000			
	DN	IBRD		04/24/24	5.200	50,000			
	DN	IBRD		04/24/24	5.200	50,000			
	DN	IADB		05/01/24	5.210	50,000			
	DN	IADB		05/01/24	5.210	50,000			
	DN	FHLB		05/03/24	5.180	50,000			
	DN	FHLB		05/03/24	5.180	50,000			
	DN	IADB		05/03/24	5.210	50,000			
	DN	IADB		05/03/24	5.210	50,000			
	DN	IBRD		05/14/24	5.170	50,000			
	DN	IBRD		05/14/24	5.170	50,000			
	DN	IBRD		05/24/24	5.150	50,000			
	DN	IBRD		05/24/24	5.150	50,000			

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/13/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FHLMC		06/28/24	5.090	50,000			
	DN	FHLMC		06/28/24	5.090	50,000			
	DN	FHLMC		06/28/24	5.090	50,000			
	DN	FHLB		07/29/24	5.050	50,000			
	DN	FHLB		07/29/24	5.050	50,000			
	TR	BILL		04/09/24	5.223	50,000			
	TR	BILL		04/09/24	5.223	50,000			
	TR	BILL		04/09/24	5.223	50,000			
	TR	BILL		04/09/24	5.225	50,000			
	TR	BILL		04/09/24	5.225	50,000			
	TR	BILL		04/09/24	5.225	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	TR	BILL		04/09/24	5.246	50,000			
	YCD	SUMITOMO	5.480	03/29/24	5.480	50,000			
	YCD	SUMITOMO	5.480	03/29/24	5.480	50,000			
	YCD	MUFG BK	5.540	03/29/24	5.540	50,000			
	YCD	MUFG BK	5.540	03/29/24	5.540	50,000			
	YCD	ANZ	5.450	06/10/24	5.450	50,000			
	YCD	ANZ	5.450	06/10/24	5.450	50,000			
	YCD	BNP	5.530	06/10/24	5.530	50,000			
	YCD	BNP	5.530	06/10/24	5.530	50,000			
	YCD	NORDEA ABP	5.350	06/28/24	5.350	50,000			
	YCD	NATIXIS	5.590	10/01/24	5.590	50,000			
	YCD	NATIXIS	5.590	10/01/24	5.590	50,000			
<b>12/14/23</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		12/14/23	5.330	50,000	28	207,277.78	5.427
	CP	MUFG BK		12/14/23	5.330	50,000	28	207,277.78	5.427
	TR	BILL		12/14/23	5.275	50,000	44	322,361.11	5.383
	TR	BILL		12/14/23	5.275	50,000	44	322,361.11	5.383
	TR	BILL		12/14/23	5.275	50,000	44	322,361.11	5.383
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.300	50,000	90	662,500.00	5.446
	TR	BILL		12/14/23	5.302	50,000	90	662,750.00	5.448
	TR	BILL		12/14/23	5.302	50,000	90	662,750.00	5.448
	TR	BILL		12/14/23	5.302	50,000	90	662,750.00	5.448



**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>
<b>12/14/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.103	50,000	182	1,289,798.61	5.310
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	TR	BILL		12/14/23	5.115	50,000	182	1,292,958.33	5.324
	YCD	KBC	5.310	12/14/23	5.310	50,000	28	206,500.00	5.384
	YCD	KBC	5.310	12/14/23	5.310	50,000	28	206,500.00	5.384
	YCD	DNB	5.310	12/14/23	5.310	50,000	29	213,875.00	5.384
	YCD	DNB	5.310	12/14/23	5.310	50,000	29	213,875.00	5.384
<b>12/14/23</b>	<b>PURCHASES</b>								
	CP	APPLE		01/09/24	5.290	50,000			
	CP	RBC NY		04/26/24	5.370	50,000			
	CP	RBC NY		04/26/24	5.370	50,000			
	YCD	SUMI TRUST	5.310	12/26/23	5.310	50,000			
<b>12/15/23</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	0.125	12/15/23	0.299	50,000	840	343,002.90	0.299
	TR	NOTE	0.125	12/15/23	0.299	50,000	840	343,002.90	0.299
	TR	NOTE	0.125	12/15/23	0.299	50,000	840	343,002.90	0.299
	TR	NOTE	0.125	12/15/23	0.299	50,000	840	343,002.90	0.299
	TR	NOTE	0.125	12/15/23	0.299	50,000	840	343,002.90	0.299
	TR	NOTE	0.125	12/15/23	0.210	50,000	913	261,718.75	0.210
	TR	NOTE	0.125	12/15/23	0.210	50,000	913	261,718.75	0.210
	TR	NOTE	0.125	12/15/23	0.210	50,000	913	261,718.75	0.210
	TR	NOTE	0.125	12/15/23	0.210	50,000	913	261,718.75	0.210
	TR	NOTE	0.125	12/15/23	0.209	50,000	917	262,405.56	0.209
	TR	NOTE	0.125	12/15/23	0.209	50,000	917	262,405.56	0.209
	TR	NOTE	0.125	12/15/23	0.209	50,000	917	262,405.56	0.209
	TR	NOTE	0.125	12/15/23	0.209	50,000	917	262,405.56	0.209
	TR	NOTE	0.125	12/15/23	0.198	50,000	1,064	287,645.95	0.198
	TR	NOTE	0.125	12/15/23	0.198	50,000	1,064	287,645.95	0.198
	TR	NOTE	0.125	12/15/23	0.198	50,000	1,064	287,645.95	0.198

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/15/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	NOTE	0.125	12/15/23	0.199	50,000	1,064	289,599.07	0.199
	TR	NOTE	0.125	12/15/23	0.199	50,000	1,064	289,599.07	0.199
	TR	NOTE	0.125	12/15/23	0.199	50,000	1,064	289,599.07	0.199
	TR	NOTE	0.125	12/15/23	0.214	50,000	1,095	320,312.50	0.214
	TR	NOTE	0.125	12/15/23	0.214	50,000	1,095	320,312.50	0.214
	TR	NOTE	0.125	12/15/23	0.214	50,000	1,095	320,312.50	0.214
<b>12/15/23</b>	<b>PURCHASES</b>								
	CB	JPM CHASE	5.070	12/29/25	5.069	25,000			
	CP	GTA		06/10/24	5.340	50,000			
	DN	FNMA		12/27/23	5.230	50,000			
	TR	BILL		04/09/24	5.189	50,000			
	TR	BILL		04/09/24	5.189	50,000			
	TR	BILL		04/09/24	5.189	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	NOTE	4.625	03/15/26	4.254	50,000			
	TR	NOTE	4.625	03/15/26	4.254	50,000			
	TR	NOTE	4.625	03/15/26	4.254	50,000			
	YCD	DNB	5.290	12/29/23	5.290	50,000			
	YCD	DNB	5.290	12/29/23	5.290	50,000			
	YCD	KBC	5.320	01/24/24	5.320	50,000			
	YCD	KBC	5.320	01/24/24	5.320	50,000			
	YCD	SUMITOMO	5.400	04/02/24	5.400	50,000			
	YCD	SUMITOMO	5.400	04/02/24	5.400	50,000			
<b>12/18/23</b>	<b>NO REDEMPTIONS</b>								
<b>12/18/23</b>	<b>PURCHASES</b>								
	DN	FHLMC		01/09/24	5.240	50,000			
	DN	FHLMC		01/09/24	5.240	50,000			
	TR	BILL		04/09/24	5.190	50,000			
	TR	BILL		04/09/24	5.190	50,000			
	TR	BILL		04/09/24	5.190	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	BILL		04/09/24	5.195	50,000			
	TR	BILL		04/09/24	5.205	50,000			
	TR	BILL		04/09/24	5.205	50,000			
	TR	BILL		04/09/24	5.205	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/18/23</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		05/02/24	5.150	50,000			
	TR	BILL		05/02/24	5.150	50,000			
	TR	BILL		05/02/24	5.150	50,000			
	YCD	MUFG BK	5.350	12/27/23	5.350	50,000			
	YCD	MUFG BK	5.350	12/27/23	5.350	50,000			
	YCD	NORINCHUK	5.460	03/25/24	5.460	50,000			
	YCD	NORINCHUK	5.460	03/25/24	5.460	50,000			
<b>12/19/23</b>	<b>NO REDEMPTIONS</b>								
<b>12/19/23</b>	<b>PURCHASES</b>								
	CP	CR AG NY		01/22/24	5.290	50,000			
	CP	CR AG NY		01/22/24	5.290	50,000			
	DN	FNMA		01/22/24	5.240	50,000			
	DN	FNMA		01/22/24	5.240	50,000			
	DN	IBRD		03/11/24	5.220	50,000			
	DN	IBRD		03/11/24	5.220	50,000			
	DN	FHLB		05/14/24	5.130	50,000			
	DN	FHLB		05/14/24	5.130	50,000			
	DN	IBRD		06/28/24	5.130	50,000			
	DN	IBRD		06/28/24	5.130	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	YCD	NORDEA ABP	5.380	07/01/24	5.380	50,000			
	YCD	NORDEA ABP	5.380	07/01/24	5.380	50,000			
<b>12/20/23</b>	<b>REDEMPTION</b>								
	DEB	FFCB	0.680	12/20/23	0.714	50,000	729	713,055.56	0.715
<b>12/20/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		01/26/24	5.390	50,000			
	CP	MUFG BK		01/26/24	5.390	50,000			
	CP	CHARIOT		02/12/24	5.420	50,000			
	CP	CHARIOT		02/12/24	5.420	50,000			
	CP	OLD LINE		06/28/24	5.330	50,000			
	CP	OLD LINE		06/28/24	5.330	50,000			
	DN	FNMA		01/26/24	5.225	50,000			
	DN	FNMA		01/26/24	5.225	50,000			
	DN	FHLMC		05/01/24	5.125	50,000			
	DN	FHLMC		05/01/24	5.125	50,000			
	DN	FFCB		06/10/24	5.090	50,000			
	DN	FFCB		06/10/24	5.090	50,000			

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/20/23</b>	<b>PURCHASES (Continued)</b>								
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FFCB		06/28/24	5.080	50,000			
	DN	FFCB		08/01/24	4.900	50,000			
	DN	FFCB		08/01/24	4.900	50,000			
	TR	BILL		04/02/24	5.180	50,000			
	TR	BILL		04/02/24	5.180	50,000			
	TR	BILL		04/02/24	5.180	50,000			
	TR	BILL		04/02/24	5.183	50,000			
	TR	BILL		04/02/24	5.183	50,000			
	TR	BILL		04/02/24	5.183	50,000			
	TR	NOTE	4.625	02/28/25	4.769	50,000			
	TR	NOTE	4.625	02/28/25	4.769	50,000			
	TR	NOTE	4.625	02/28/25	4.779	50,000			
	TR	NOTE	4.625	02/28/25	4.779	50,000			
	YCD	ANZ	5.250	07/01/24	5.250	50,000			
	YCD	ANZ	5.250	07/01/24	5.250	50,000			
<b>12/21/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		12/21/23	5.175	50,000	182	1,308,125.00	5.388
	TR	BILL		12/21/23	5.175	50,000	182	1,308,125.00	5.388
	TR	BILL		12/21/23	5.175	50,000	182	1,308,125.00	5.388
<b>12/21/23</b>	<b>PURCHASES</b>								
	CP	JUPITER		02/16/24	5.420	50,000			
	CP	JUPITER		02/16/24	5.420	50,000			
	CP	MUFG BK		02/23/24	5.430	50,000			
	CP	MUFG BK		02/23/24	5.430	50,000			
	CP	SOC GEN NY		02/26/24	5.360	50,000			
	CP	SOC GEN NY		02/26/24	5.360	50,000			
	DN	FHLB		04/24/24	5.145	50,000			
	DN	FHLB		04/24/24	5.145	50,000			
	DN	FHLB		05/08/24	5.110	50,000			
	DN	FHLB		05/08/24	5.110	50,000			
	DN	FHLB		06/03/24	5.050	50,000			
	DN	FHLB		06/03/24	5.050	50,000			
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000			
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000			
	YCD	SUMI TRUST	5.430	03/25/24	5.430	50,000			
	YCD	SUMI TRUST	5.430	03/25/24	5.430	50,000			
<b>12/22/23</b>	<b>REDEMPTION</b>								
	DEB	FHLB	0.625	12/22/23	0.732	50,000	730	731,050.00	0.733

### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/22/23</b>	<b>PURCHASES</b>								
	CP	CHARIOT		02/02/24	5.400	50,000			
	CP	CHARIOT		02/02/24	5.400	50,000			
	CP	GOTHAM		03/27/24	5.390	50,000			
	CP	RBC NY		04/02/24	5.360	50,000			
	CP	RBC NY		04/02/24	5.360	50,000			
	CP	VERSAILLES		05/01/24	5.390	50,000			
	DN	FNMA		01/26/24	5.215	50,000			
	DN	FNMA		01/26/24	5.215	50,000			
	DN	FNMA		01/29/24	5.215	50,000			
	DN	FNMA		01/29/24	5.215	50,000			
	DN	FHLB		03/27/24	5.180	50,000			
	DN	FHLB		03/27/24	5.180	50,000			
	DN	FHLMC		05/01/24	5.100	50,000			
	DN	FHLMC		05/01/24	5.100	50,000			
	DN	FHLB		05/24/24	5.080	50,000			
	DN	FHLB		05/24/24	5.080	50,000			
	DN	FFCB		07/01/24	5.040	50,000			
	DN	FFCB		07/01/24	5.040	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	BILL		02/01/24	5.255	50,000			
	TR	NOTE	4.625	06/30/25	4.493	50,000			
	TR	NOTE	4.625	06/30/25	4.493	50,000			
	YCD	SUMI TRUST	5.310	12/29/23	5.310	50,000			
	YCD	SVENSKA	5.350	03/29/24	5.350	50,000			
	YCD	SVENSKA	5.350	03/29/24	5.350	50,000			
<b>12/26/23</b>	<b>REDEMPTIONS</b>								
	CP	CIBC HLD		12/26/23	5.510	50,000	183	1,400,458.33	5.748
	DN	IBRD		12/26/23	5.200	50,000	138	996,666.67	5.379
	DN	IBRD		12/26/23	5.200	50,000	138	996,666.67	5.379
	DN	FHLB		12/26/23	5.215	50,000	160	1,158,888.89	5.413
	DN	FHLB		12/26/23	5.215	50,000	160	1,158,888.89	5.413
	DN	FHLB		12/26/23	5.195	50,000	168	1,212,166.67	5.398
	DN	FHLB		12/26/23	5.195	50,000	168	1,212,166.67	5.398
	DN	FHLB		12/26/23	5.135	50,000	183	1,305,145.83	5.346
	DN	FHLB		12/26/23	5.135	50,000	183	1,305,145.83	5.346
	DN	FHLMC		12/26/23	5.035	50,000	188	1,314,694.44	5.243
	DN	FHLMC		12/26/23	5.035	50,000	188	1,314,694.44	5.243
	DN	IBRD		12/26/23	5.100	50,000	188	1,331,666.67	5.312
	DN	IBRD		12/26/23	5.100	50,000	188	1,331,666.67	5.312
	DN	FHLB		12/26/23	5.145	50,000	188	1,343,416.67	5.360
	DN	FHLB		12/26/23	5.145	50,000	188	1,343,416.67	5.360
	DN	FHLB		12/26/23	5.120	50,000	193	1,372,444.44	5.338
	DN	FHLB		12/26/23	5.120	50,000	193	1,372,444.44	5.338



### INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/26/23</b>	<b>REDEMPTIONS (Continued)</b>								
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000	194	1,508,888.89	5.678
	YCD	NORDEA ABP	5.600	12/26/23	5.600	50,000	194	1,508,888.89	5.678
	YCD	ANZ	5.270	12/26/23	5.270	50,000	195	1,427,291.67	5.343
	YCD	ANZ	5.270	12/26/23	5.270	50,000	195	1,427,291.67	5.343
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000	195	1,535,625.00	5.749
	YCD	NATIXIS	5.670	12/26/23	5.670	50,000	195	1,535,625.00	5.749
<b>12/26/23</b>	<b>PURCHASES</b>								
	DN	FHLB		02/26/24	5.245	50,000			
	DN	FHLB		02/26/24	5.245	50,000			
	DN	FFCB		03/27/24	5.220	50,000			
	DN	FFCB		03/27/24	5.220	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.198	50,000			
	TR	BILL		04/09/24	5.200	50,000			
	TR	BILL		04/09/24	5.200	50,000			
	TR	BILL		04/09/24	5.200	50,000			
	TR	BILL		05/09/24	5.115	50,000			
	TR	BILL		05/09/24	5.115	50,000			
	TR	BILL		05/09/24	5.115	50,000			
	YCD	KBC	5.310	01/26/24	5.310	50,000			
	YCD	KBC	5.310	01/26/24	5.310	50,000			
	YCD	CR AG CIB	5.320	01/29/24	5.320	50,000			
	YCD	CR AG CIB	5.320	01/29/24	5.320	50,000			
	YCD	MONTREAL	5.390	07/01/24	5.390	50,000			
	YCD	MONTREAL	5.390	07/01/24	5.390	50,000			
<b>12/27/23</b>	<b>REDEMPTIONS</b>								
	CP	ATLANTIC		12/27/23	5.340	50,000	29	215,083.33	5.438
	CP	UPS		12/27/23	5.280	50,000	40	293,333.33	5.385
	CP	MUFG BK		12/27/23	5.560	50,000	97	749,055.56	5.723
	CP	MUFG BK		12/27/23	5.560	50,000	97	749,055.56	5.723
	DN	FNMA		12/27/23	5.230	50,000	12	87,166.67	5.312
	DN	FHLB		12/27/23	5.215	50,000	173	1,253,048.61	5.423
	DN	FHLB		12/27/23	5.215	50,000	173	1,253,048.61	5.423
	DN	FHLB		12/27/23	5.215	50,000	173	1,253,048.61	5.423
	DN	FHLB		12/27/23	5.125	50,000	184	1,309,722.22	5.336
	DN	FHLB		12/27/23	5.125	50,000	184	1,309,722.22	5.336
	DN	FHLB		12/27/23	5.125	50,000	190	1,352,430.56	5.341
	DN	FHLB		12/27/23	5.125	50,000	190	1,352,430.56	5.341

### 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>
<b>12/27/23</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		12/27/23	4.825	50,000	314	2,104,236.11	5.107
	DN	FNMA		12/27/23	4.825	50,000	314	2,104,236.11	5.107
	DN	FFCB		12/27/23	4.620	50,000	343	2,200,916.67	4.900
	DN	FFCB		12/27/23	4.620	50,000	343	2,200,916.67	4.900
	DN	FFCB		12/27/23	4.600	50,000	351	2,242,500.00	4.883
	DN	FFCB		12/27/23	4.600	50,000	351	2,242,500.00	4.883
	YCD	MUFG BK	5.350	12/27/23	5.350	50,000	9	66,875.00	5.424
	YCD	MUFG BK	5.350	12/27/23	5.350	50,000	9	66,875.00	5.424
	YCD	KBC	5.310	12/27/23	5.310	50,000	30	221,250.00	5.384
	YCD	KBC	5.310	12/27/23	5.310	50,000	30	221,250.00	5.384
	YCD	DNB	5.310	12/27/23	5.310	50,000	40	295,000.00	5.384
	YCD	DNB	5.310	12/27/23	5.310	50,000	40	295,000.00	5.384
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000	93	713,000.00	5.597
	YCD	CR AG CIB	5.520	12/27/23	5.520	50,000	93	713,000.00	5.597
	YCD	BNP	5.470	12/27/23	5.470	50,000	103	782,513.89	5.546
	YCD	BNP	5.470	12/27/23	5.470	50,000	103	782,513.89	5.546
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000	107	823,305.56	5.617
	YCD	SE BANKEN	5.540	12/27/23	5.540	50,000	107	823,305.56	5.617
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000	111	844,833.33	5.556
	YCD	SUMITOMO	5.480	12/27/23	5.480	50,000	111	844,833.33	5.556
	YCD	FORTIS	5.500	12/27/23	5.500	50,000	111	847,916.07	5.576
	YCD	FORTIS	5.500	12/27/23	5.500	50,000	111	847,916.07	5.576
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000	198	1,551,000.00	5.718
	YCD	SVENSKA	5.640	12/27/23	5.640	50,000	198	1,551,000.00	5.718
<b>12/27/23</b>	<b>PURCHASES</b>								
	TR	BILL		02/08/24	5.260	50,000			
	TR	BILL		02/08/24	5.260	50,000			
	TR	BILL		02/08/24	5.260	50,000			
	YCD	NORINCHUK	5.330	01/29/24	5.330	50,000			
	YCD	MUFG BK	5.480	04/26/24	5.480	50,000			
	YCD	MUFG BK	5.480	04/26/24	5.480	50,000			
<b>12/28/23</b>	<b>REDEMPTIONS</b>								
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.515	50,000	352	2,207,333.33	4.789
	TR	BILL		12/28/23	4.470	50,000	363	2,253,625.00	4.746
	TR	BILL		12/28/23	4.470	50,000	363	2,253,625.00	4.746
	TR	BILL		12/28/23	4.470	50,000	363	2,253,625.00	4.746
	TR	BILL		12/28/23	4.470	50,000	363	2,253,625.00	4.746



### 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>
<b>12/28/23</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		12/28/23	4.478	50,000	364	2,263,625.00	4.755
	TR	BILL		12/28/23	4.478	50,000	364	2,263,625.00	4.755
	TR	BILL		12/28/23	4.478	50,000	364	2,263,625.00	4.755
	TR	BILL		12/28/23	4.480	50,000	364	2,264,888.89	4.758
	TR	BILL		12/28/23	4.480	50,000	364	2,264,888.89	4.758
	TR	BILL		12/28/23	4.480	50,000	364	2,264,888.89	4.758
<b>12/28/23</b>	<b>PURCHASES</b>								
	CP	MUFG BK		01/24/24	5.320	50,000			
	CP	MUFG BK		01/24/24	5.320	50,000			
	CP	CIBC HLD		04/02/24	5.350	50,000			
	DN	FNMA		01/29/24	5.215	50,000			
	DN	FNMA		01/29/24	5.215	50,000			
	DN	FHLB		02/07/24	5.250	50,000			
	DN	FHLB		02/07/24	5.250	50,000			
	TR	BILL		04/02/24	5.160	50,000			
	TR	BILL		04/02/24	5.160	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		06/13/24	5.040	50,000			
	TR	BILL		06/13/24	5.040	50,000			
	TR	BILL		06/13/24	5.040	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.045	50,000			
	TR	BILL		06/27/24	5.046	50,000			
	TR	BILL		06/27/24	5.046	50,000			
	TR	BILL		06/27/24	5.046	50,000			
	YCD	SUMI TRUST	5.400	04/26/24	5.400	50,000			
	YCD	SUMI TRUST	5.400	04/26/24	5.400	50,000			
<b>12/29/23</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		12/29/23	5.300	50,000	39	287,083.33	5.405
	CP	CR AG NY		12/29/23	5.300	50,000	39	287,083.33	5.405
	YCD	SUMI TRUST	5.310	12/29/23	5.310	50,000	7	51,625.00	5.384
	YCD	DNB	5.290	12/29/23	5.290	50,000	14	102,861.11	5.363
	YCD	DNB	5.290	12/29/23	5.290	50,000	14	102,861.11	5.363

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>12/29/23</b>	<b>PURCHASES</b>								
	DN	FHLB		04/26/24	5.125	50,000			
	DN	FHLB		04/26/24	5.125	50,000			
	DN	FFCB		05/01/24	5.130	50,000			
	DN	FFCB		05/01/24	5.130	50,000			
	DN	FHLB		05/01/24	5.140	50,000			
	DN	FHLB		05/01/24	5.140	50,000			
	DN	FHLB		05/01/24	5.140	50,000			
	DN	FHLB		05/29/24	5.050	50,000			
	DN	FHLB		05/29/24	5.050	50,000			
	DN	FHLB		06/03/24	5.040	50,000			
	DN	FHLB		06/03/24	5.040	50,000			
	DN	FFCB		06/10/24	5.050	50,000			
	DN	FFCB		06/10/24	5.050	50,000			
	TR	BILL		02/06/24	5.240	50,000			
	TR	BILL		02/06/24	5.240	50,000			
	TR	BILL		02/06/24	5.240	50,000			
	TR	BILL		05/02/24	5.125	50,000			
	TR	BILL		05/02/24	5.125	50,000			
	TR	BILL		05/02/24	5.125	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		05/02/24	5.145	50,000			
	TR	BILL		12/26/24	4.550	50,000			
	TR	BILL		12/26/24	4.550	50,000			
	TR	BILL		12/26/24	4.550	50,000			
	TR	BILL		12/26/24	4.551	50,000			
	TR	BILL		12/26/24	4.551	50,000			
	TR	BILL		12/26/24	4.551	50,000			
<b>12/31/23</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.756	50,000	730	755,859.37	0.756
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758
	TR	NOTE	0.750	12/31/23	0.758	50,000	730	757,812.50	0.758

## FOOTNOTES

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

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>ALHAMBRA</b>				
New Omni Bank, N.A.	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
New Omni Bank, N.A.	11/16/23	5.220	15,000,000.00	05/16/24
<b>BREA</b>				
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
<b>CHICO</b>				
Tri Counties Bank	10/27/23	5.380	50,000,000.00	01/26/24
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	11/30/23	5.340	2,000,000.00	02/29/24
<b>DOWNEY</b>				
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
<b>EL MONTE</b>				
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
Cathay Bank	11/09/23	5.310	125,000,000.00	05/09/24
<b>FRESNO</b>				
FFB (FKA Fresno First Bank)	10/05/23	5.350	2,000,000.00	04/04/24
<b>FOLSOM</b>				
Safe Credit Union	11/29/23	5.300	1,000,000.00	05/29/24
<b>GARDEN GROVE</b>				
US Metro Bank	11/17/23	5.260	5,000,000.00	05/17/24
US Metro Bank	12/06/23	5.220	10,000,000.00	06/05/24
US Metro Bank	12/07/23	5.210	20,000,000.00	06/06/24
<b>HUNTINGTON BEACH</b>				
Nuvision Federal Credit Union	10/05/23	5.410	25,000,000.00	04/04/24

## 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>
<b>IRVINE</b>				
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
CommerceWest Bank	11/09/23	5.290	15,000,000.00	05/09/24
Commercial Bank of California	10/05/23	5.410	1,000,000.00	01/04/24
First Foundation Bank	10/06/23	5.430	44,000,000.00	01/05/24
First Foundation Bank	12/06/23	5.380	22,000,000.00	01/10/24
First Foundation Bank	12/07/23	5.370	50,000,000.00	01/11/24
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
First Foundation Bank	11/17/23	5.360	37,000,000.00	02/16/24
First Foundation Bank	11/30/23	5.360	47,000,000.00	02/29/24
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
Pacific Premier Bank	11/08/23	5.290	50,000,000.00	05/08/24
Pacific Premier Bank	11/30/23	5.260	25,000,000.00	05/30/24
Pacific Premier Bank	12/07/23	5.210	50,000,000.00	06/06/24
<b>LODI</b>				
Farmers & Merchants Bank of Central CA	10/04/23	5.360	3,000,000.00	04/03/24
<b>LOS ANGELES</b>				
Bank of Hope	10/05/23	5.410	135,000,000.00	04/04/24
Bank of Hope	11/15/23	5.320	90,000,000.00	05/15/24
Bank of Hope	12/01/23	5.240	75,000,000.00	05/31/24
Commonwealth Business Bank	09/07/23	5.310	12,000,000.00	03/07/24
Commonwealth Business Bank	11/02/23	5.360	5,000,000.00	05/02/24
Commonwealth Business Bank	12/08/23	5.180	13,000,000.00	06/07/24
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	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
Hanmi Bank	11/09/23	5.310	30,000,000.00	05/09/24
Hanmi Bank	12/14/23	5.230	30,000,000.00	06/13/24
Manufacturers Bank	11/30/23	5.340	20,000,000.00	02/29/24
Open Bank	10/05/23	5.390	14,000,000.00	01/04/24
Open Bank	11/30/23	5.310	10,000,000.00	02/29/24
Open Bank	12/06/23	5.280	10,000,000.00	03/06/24
Open Bank	10/25/23	5.350	16,000,000.00	04/24/24
Open Bank	11/01/23	5.360	10,000,000.00	05/01/24
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	09/13/23	5.300	125,000,000.00	03/13/24
Preferred Bank	11/09/23	5.270	20,000,000.00	05/09/24
Royal Business Bank	11/02/23	5.370	50,000,000.00	02/01/24
Royal Business Bank	11/10/23	5.330	30,000,000.00	02/09/24

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>LOS ANGELES (Continued)</b>				
State Bank of India (California)	09/13/23	5.340	30,000,000.00	03/13/24
<b>OAKLAND</b>				
Beneficial State Bank	12/08/23	5.220	1,000,000.00	06/07/24
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
California Bank of Commerce	11/01/23	5.360	5,000,000.00	05/01/24
California Bank of Commerce	12/01/23	5.220	10,000,000.00	05/31/24
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
<b>ONTARIO</b>				
Citizens Business Bank	11/30/23	5.310	50,000,000.00	02/29/24
Citizens Business Bank	12/13/23	5.220	100,000,000.00	06/12/24
<b>PALOS VERDES ESTATES</b>				
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
<b>PASADENA</b>				
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.	11/09/23	5.290	4,000,000.00	02/08/24
American Plus Bank, N.A.	11/15/23	5.270	8,000,000.00	02/14/24
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	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
Wescom Central Credit Union	12/08/23	5.330	20,000,000.00	03/08/24
Wescom Central Credit Union	12/13/23	5.310	50,000,000.00	03/13/24
<b>PORTERVILLE</b>				
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
<b>REDDING</b>				
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

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<b>REDWOOD CITY</b>				
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	07/13/23	5.330	20,000,000.00	01/11/24
Provident Credit Union	08/10/23	5.310	20,000,000.00	02/08/24
Provident Credit Union	08/17/23	5.330	20,000,000.00	02/15/24
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
Provident Credit Union	11/02/23	5.390	50,000,000.00	05/02/24
<b>ROWLAND HEIGHTS</b>				
First General Bank	10/04/23	5.340	1,000,000.00	04/03/24
<b>ROSEMEAD</b>				
Pacific Alliance Bank	10/04/23	5.380	4,000,000.00	04/03/24
<b>ROSEVILLE</b>				
Five Star Bank	07/13/23	5.310	75,000,000.00	01/11/24
Five Star Bank	11/30/23	5.290	75,000,000.00	02/29/24
Five Star Bank	09/14/23	5.320	50,000,000.00	03/14/24
Five Star Bank	11/29/23	5.260	50,000,000.00	05/29/24
Five Star Bank	12/13/23	5.22	10,000,000.00	06/12/24
<b>SACRAMENTO</b>				
Golden 1 Credit Union	09/06/23	5.330	75,000,000.00	03/06/24
Golden 1 Credit Union	11/02/23	5.400	150,000,000.00	05/02/24
Golden 1 Credit Union	12/14/23	5.250	75,000,000.00	06/13/24
River City Bank	07/13/23	5.330	50,000,000.00	01/11/24
<b>SAN DIEGO</b>				
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
Axos Bank	12/07/23	5.190	100,000,000.00	06/06/24
Bank of Southern California N.A.	07/20/23	5.300	10,000,000.00	01/18/24
Bank of Southern California N.A.	11/30/23	5.310	25,000,000.00	02/29/24
Bank of Southern California N.A.	11/16/23	5.260	20,000,000.00	05/16/24
Bank of Southern California N.A.	11/17/23	5.260	5,000,000.00	05/17/24
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

## TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b>SAN FRANCISCO</b>				
Bank of San Francisco	09/08/23	5.360	10,000,000.00	03/08/24
Bank of San Francisco	12/15/23	5.190	10,000,000.00	06/14/24
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
<b>SAN JOSE</b>				
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
Meriwest Credit Union	11/08/23	5.360	10,000,000.00	02/07/24
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
Technology Credit Union	11/02/23	5.400	50,000,000.00	05/02/24
Technology Credit Union	11/16/23	5.280	50,000,000.00	05/16/24
<b>SANTA ANA</b>				
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
<b>SANTA ROSA</b>				
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	12/06/23	5.290	72,000,000.00	03/06/24
Poppy Bank	09/08/23	5.370	23,000,000.00	03/08/24
Poppy Bank	11/29/23	5.290	50,000,000.00	05/29/24
<b>SUN VALLEY</b>				
Mission Valley Bank	11/01/23	5.360	10,000,000.00	05/01/24
<b>VACAVILLE</b>				
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
Travis Credit Union	11/09/23	5.320	50,000,000.00	05/09/24
Travis Credit Union	11/15/23	5.310	25,000,000.00	05/15/24
<b>WALNUT CREEK</b>				
Mechanics Bank	11/30/23	5.270	1,000,000.00	05/30/24



### TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>WATSONVILLE</b>				
Santa Cruz County Bank	07/07/23	5.270	10,000,000.00	01/05/24
Santa Cruz County Bank	11/09/23	5.290	10,000,000.00	05/09/24
<b>TOTAL TIME DEPOSITS DECEMBER 2023</b>			<b>5,284,000,000.00</b>	

**BANK DEMAND DEPOSITS**  
**DECEMBER 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	\$ 940,324	\$ 1,130,000	\$ 5,511,234
2	940,324	1,130,000	5,511,234
3	940,324	1,130,000	5,511,234
4	847,960	1,030,000	5,073,700
5	846,885	990,000	4,668,685
6	837,772	1,005,000	4,739,231
7	923,631	1,060,000	5,244,285
8	935,330	980,000	5,122,697
9	935,330	980,000	5,122,697
10	935,330	980,000	5,122,697
11	897,754	1,150,000	4,864,400
12	901,541	1,075,000	4,846,419
13	951,625	1,040,000	4,587,040
14	945,522	1,150,000	5,385,746
15	1,023,689	1,375,000	6,062,900
16	1,023,689	1,375,000	6,063,054
17	1,023,689	1,375,000	6,063,054
18	1,035,456	1,280,000	5,724,641
19	910,101	1,165,000	5,031,950
20	1,040,143	1,295,000	5,260,854
21	1,065,936	1,340,000	4,795,459
22	1,115,473	1,360,000	4,675,742
23	1,115,473	1,360,000	4,675,742
24	1,115,473	1,360,000	4,675,742
25	1,115,473	1,360,000	4,675,742
26	1,042,070	1,200,000	4,879,908
27	986,800	1,250,000	5,058,757
28	1,140,332	1,160,000	5,125,820
29	1,080,966	980,000	4,789,491
30	1,080,966	980,000	4,789,491
31	1,080,966	980,000	4,790,013
<b>AVERAGE DOLLAR DAYS</b>	\$992,785 <u>a/</u>	\$1,162,097 <u>b/</u>	

a/ The prescribed bank balance for December was \$322,602. This consisted of \$226,597 in compensating balances for services, balances for uncollected funds of \$96,587 and a deduction of \$582 for December 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**

1894

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on December 13, 2023, has determined and designated the amount of money available for deposit and investment as of December 08, 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 \$ 227,000,000

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)	12/11/2023	12/15/2023	\$ 4,412,400,000	\$ (761,600,000)	\$ 5,174,000,000	\$ 4,412,400,000
(2)	12/18/2023	12/22/2023	\$ 3,563,100,000	\$ 2,801,500,000	\$ 5,174,000,000	\$ 7,975,500,000
(3)	12/25/2023	12/29/2023	\$ (5,563,900,000)	\$ (2,762,400,000)	\$ 5,174,000,000	\$ 2,411,600,000
(4)	1/1/2024	1/5/2024	\$ 2,073,200,000	\$ (689,200,000)	\$ 5,174,000,000	\$ 4,484,800,000
(5)	1/8/2024	1/12/2024	\$ 315,900,000	\$ (373,300,000)	\$ 5,174,000,000	\$ 4,800,700,000
(6)	1/15/2024	1/19/2024	\$ 5,253,100,000	\$ 4,879,800,000	\$ 5,174,000,000	\$ 10,053,800,000
(7)	1/22/2024	1/26/2024	\$ (3,494,900,000)	\$ 1,384,900,000	\$ 5,174,000,000	\$ 6,558,900,000
(8)	1/29/2024	2/2/2024	\$ (465,400,000)	\$ 919,500,000	\$ 5,174,000,000	\$ 6,093,500,000
(9)	2/5/2024	2/9/2024	\$ (1,839,900,000)	\$ (920,400,000)	\$ 5,174,000,000	\$ 4,253,600,000
(10)	2/12/2024	2/16/2024	\$ (1,478,300,000)	\$ (2,398,700,000)	\$ 5,174,000,000	\$ 2,775,300,000
(11)	2/19/2024	2/23/2024	\$ 1,347,800,000	\$ (1,050,900,000)	\$ 5,174,000,000	\$ 4,123,100,000

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 \$ 227,000,000.

Dated: December 13, 2023

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

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Chair

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Member

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Member

LOS ANGELES COUNTY TREASURER  
 PENDING TRANSACTIONS DETAIL REPORT  
 AS OF JANUARY 31, 2024  
 ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<b><u>NTRD - PSI NON-TRADING</u></b>									
02/01/24	Old Line Funding, LLC	1190173743	OLD LINE FDG 05/01/24	5.260	05/01/24	98.69	\$50,000,000.00	\$49,342,500.00	\$0.00
02/01/24	Old Line Funding, LLC	1190173745	OLD LINE FDG 05/01/24	5.260	05/01/24	98.69	50,000,000.00	49,342,500.00	0.00
<b>PSI Non-Trading Total</b>							<b>\$100,000,000.00</b>	<b>\$98,685,000.00</b>	<b>\$0.00</b>
<b>Grand Total</b>							<b>\$100,000,000.00</b>	<b>\$98,685,000.00</b>	<b>\$0.00</b>