



**COUNTY OF LOS ANGELES  
TREASURER AND TAX COLLECTOR**

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ttc.lacounty.gov and propertytax.lacounty.gov

**ELIZABETH BUENROSTRO GINSBERG**  
TREASURER AND TAX COLLECTOR

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

April 30, 2024

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

FROM: Elizabeth Buenrostro Ginsberg  
Treasurer and Tax Collector

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

The Report of Investments for the month of March 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 March 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).

EBG:DJJ:JK:bp

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 MARCH 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 MARCH 2024

ATTACHMENTS

- VI. PSI Portfolio Participant Composition
  - Percentage breakdown by participant in the PSI Portfolio
- VII. Composition of PSI Portfolio by Type Chart
  - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
  - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
  - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
  - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
  - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
  - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
  - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
  - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR MARCH 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 MARCH 31, 2024**

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 03/31/24		
At Cost	\$ 57,621,198,076	\$ 368,969,095
At Market	\$ 55,291,282,487	\$ 346,695,956
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit United States Government and Agency Obligations	4.17%	0.00%
Bankers Acceptances	67.01%	87.96%
Commercial Paper	0.00%	0.00%
Municipal Obligations	28.73%	0.00%
Corporate and Deposit Notes	0.07%	0.55%
Repurchase Agreements	0.02%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	11.49%
1-60 days	34.58%	0.00%
61 days-1 year	25.83%	43.23%
Over 1 year	39.59%	56.77%
Weighted Average Days to Maturity	686	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF MARCH 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 March 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	28.73%
Corporate and Deposit Notes	A-1+	P-1	F1	0.02%
Municipals:				
Los Angeles County Securities	AAA	Aa1	AA+	0.03%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.16%
U.S. Agency Securities	AA+	Aaa	AAA	49.72%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	4.94%
U.S. Treasury Bills	AA+	Aaa	AA+	12.36%
				<u>100.00%</u>

<u>SPI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	11.49%
Los Angeles County Securities	AAA	Aa1	AA+	0.56%
U.S. Agency Securities	AA+	Aaa	AAA	58.92%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AA+	29.03%
				<u>100.00%</u>

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

**SCHEDULE B**

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

Investment Balance 03/31/24	\$ 57,621,198,076
Market Value at 03/31/24	\$ 55,291,282,487
Average Daily Balance	\$ 55,561,940,800
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	\$ 191,461,112
Earnings for the Past 12 Months	\$ 2,122,402,975
Earnings Rate for the Month	4.05%

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

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 137,812,237.01
Bank of Montreal - Concentration	\$ 212,033,684.70 (A)
Citibank - Concentration	\$ 16,414.30
JP Morgan Chase - Concentration	\$ 100,999,313.39 (B)
Wells Fargo - Concentration	\$ <u>                    -</u>
Total Ledger Balance for all Banks	<u><u>\$ 450,861,649.40</u></u>

(A) \$199.52 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 MARCH 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 March 2024

Total Deposits	\$	8,047,166,570.53
Total Disbursements	\$	7,159,969,291.70
Discretionary Funds Liquidity Withdrawal Ratio:		
As of March 31, 2024		1.78

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
April	\$ 9,199,171,000.00	\$ 11,154,900,000.00	\$ 7,941,900,000.00	\$ 12,412,171,000.00
May	\$ 11,110,664,000.00	\$ 4,043,000,000.00	\$ 8,284,100,000.00	\$ 19,281,735,000.00
June	\$ 8,455,580,000.00	\$ 4,898,400,000.00	\$ 7,562,000,000.00	\$ 25,073,715,000.00
July	\$ 3,121,521,000.00	\$ 4,199,900,000.00	\$ 9,599,700,000.00	\$ 22,795,436,000.00
August	\$ 1,216,000,000.00	\$ 3,528,800,000.00	\$ 6,333,000,000.00	\$ 21,207,236,000.00
September	\$ 200,000,000.00	\$ 5,547,100,000.00	\$ 6,475,400,000.00	\$ 20,478,936,000.00

## 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 March 2024, the Treasurer placed \$498.43 million in the Bank of Montreal Market Plus Account and \$399 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$199.52 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 MARCH 2024  
COMPLIANCE REPORT

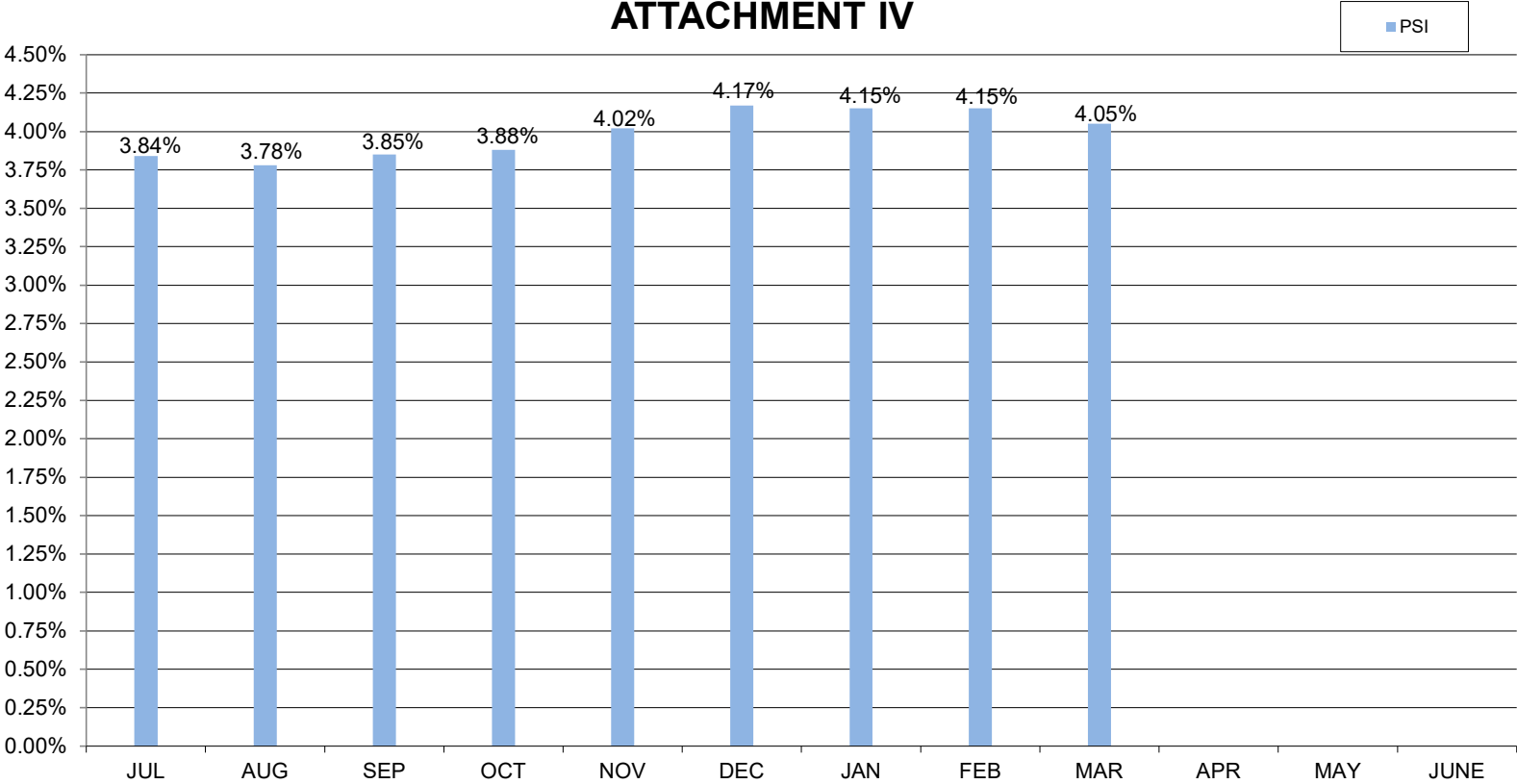
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of March 2024

No exceptions noted.

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

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
03/01/2024	\$	56,047,451,001.18	\$	329,978,175.30
03/02/2024		56,051,651,765.34		329,987,561.50
03/03/2024		56,055,852,529.50		329,996,947.72
03/04/2024		55,785,893,747.68		330,006,333.94
03/05/2024		55,236,849,845.03		330,015,720.15
03/06/2024		55,284,019,148.17		330,025,106.37
03/07/2024		55,009,674,769.12		330,034,492.58
03/08/2024		54,866,038,564.15		368,630,545.46
03/09/2024		54,870,045,990.73		368,645,265.00
03/10/2024		54,874,053,417.31		368,659,984.55
03/11/2024		54,991,514,825.82		368,674,704.09
03/12/2024		55,013,962,796.83		368,689,423.64
03/13/2024		54,984,538,436.61		368,704,143.19
03/14/2024		55,143,189,559.72		368,718,862.74
03/15/2024		54,949,133,581.71		368,733,582.29
03/16/2024		54,953,150,333.56		368,748,301.83
03/17/2024		54,957,167,085.40		368,763,021.38
03/18/2024		54,758,422,079.13		368,777,740.92
03/19/2024		54,713,652,654.12		368,792,460.47
03/20/2024		54,866,157,654.54		368,807,180.01
03/21/2024		55,160,600,348.72		368,821,899.57
03/22/2024		54,819,926,770.45		368,836,619.12
03/23/2024		54,823,940,313.01		368,851,338.66
03/24/2024		54,827,953,855.57		368,866,058.21
03/25/2024		56,047,181,293.49		368,880,777.75
03/26/2024		55,870,971,077.50		368,895,497.30
03/27/2024		56,998,653,445.91		368,910,216.85
03/28/2024		57,608,060,880.70		368,924,936.40
03/29/2024		57,612,439,945.65		368,939,655.94
03/30/2024		57,616,819,010.60		368,954,375.49
03/31/2024		57,621,198,075.53		368,969,095.03
	<b>\$</b>	<b><u>55,561,940,800.09</u></b>	<b>\$</b>	<b><u>360,040,000.76</u></b>

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



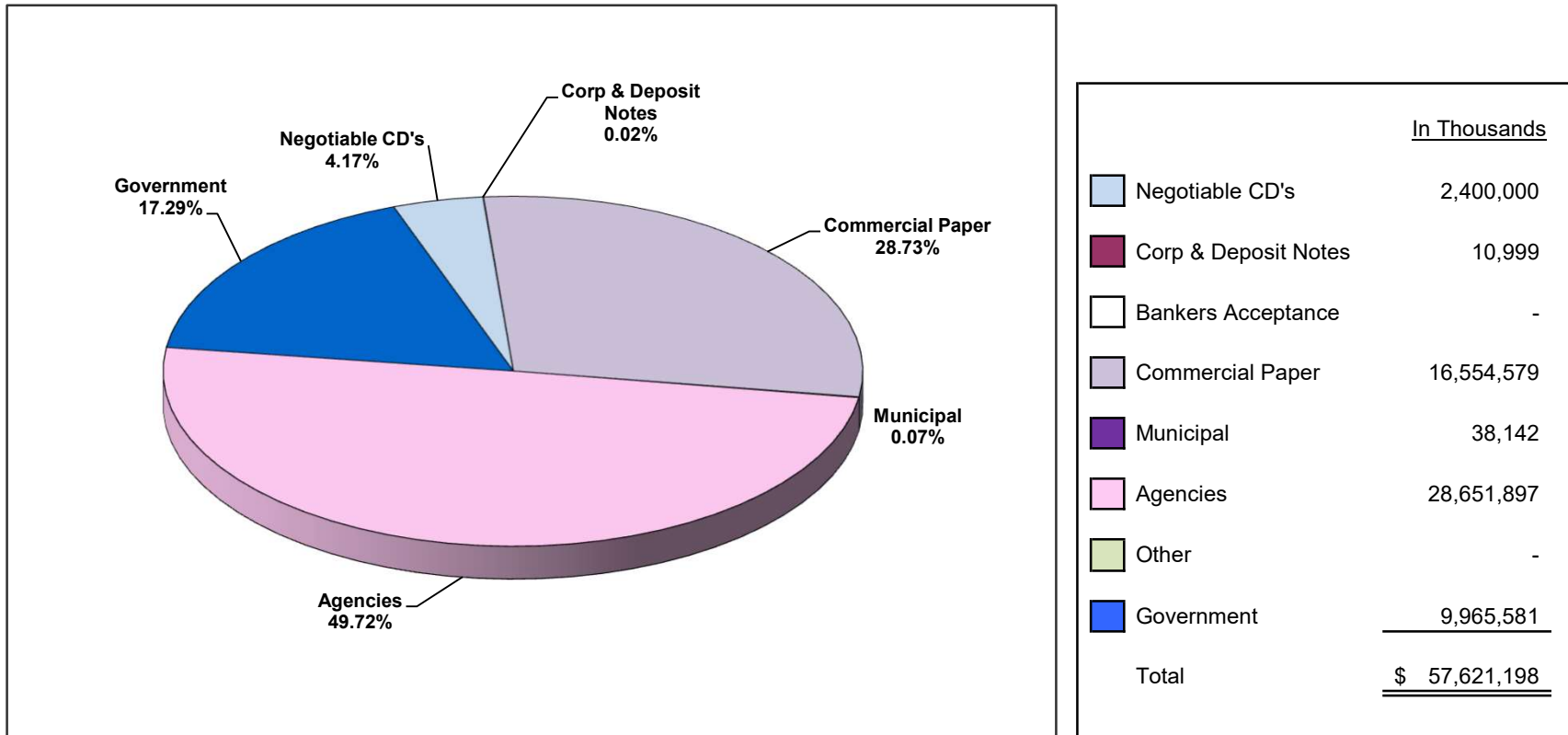


**LOS ANGELES COUNTY TREASURER**  
**PSI COMPOSITION**  
**AS OF MARCH 31, 2024**  
**ATTACHMENT VI**

**PSI PORTFOLIO PARTICIPATION COMPOSITION**

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.44%	
Los Angeles County and Related Entities	40.32%	
Consolidated Sanitation Districts		1.05%
Metropolitan Transportation Authority		1.77%
Miscellaneous Agencies Pooled Investments		0.95%
South Coast Air Quality Management District		2.33%
Miscellaneous		0.01%
Subtotal	93.76%	6.11%
County Bond Proceeds and Repayment Funds		0.13%
<b>Grand Total</b>	<b>93.76%</b>	<b>6.24%</b>

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1208388477	FREDDIE MAC 5.500 02/28/29 '25 MTN	03/01/2024	02/28/2029	5.50000	25,000,000.00	25,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1211002691	FREDDIE MAC 5.500 03/06/29 '25 MTN	03/06/2024	03/06/2029	5.50000	25,000,000.00	25,000,000.00	0.00	WELLS FARGO
NTRD	1211002764	FREDDIE MAC 5.510 03/06/29 '25 MTN	03/06/2024	03/06/2029	5.51000	25,000,000.00	25,000,000.00	0.00	US BANCORP ADVISORS
NTRD	1213323977	FREDDIE MAC 5.520 03/12/29 '25 MTN	03/12/2024	03/12/2029	5.52000	25,000,000.00	25,000,000.00	0.00	UBS SECURITIES LLC
NTRD	1214367400	FANNIE MAE 5.300 03/04/27 '25	03/04/2024	03/04/2027	5.30000	25,000,000.00	25,000,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1215297649	FHLBANKS D NOTE 05/31/24	03/01/2024	05/31/2024	5.22500	50,000,000.00	49,339,618.06	0.00	BANCROFT CAPITAL, LLC
NTRD	1215297655	FHLBANKS D NOTE 05/31/24	03/01/2024	05/31/2024	5.22500	50,000,000.00	49,339,618.06	0.00	MIZUHO SECURITIES USA LLC
NTRD	1215301249	FANNIE MAE 5.400 03/06/28 '25	03/06/2024	03/06/2028	5.40000	25,000,000.00	25,000,000.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1216984913	FHLBANKS D NOTE 03/04/24 MATD	03/01/2024	03/04/2024	5.25000	48,708,000.00	48,686,690.25	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1218791729	FHLBANKS D NOTE 03/05/24 MATD	03/04/2024	03/05/2024	5.25000	50,000,000.00	49,992,708.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1218791730	FHLBANKS D NOTE 03/05/24 MATD	03/04/2024	03/05/2024	5.24999	10,202,000.00	10,200,512.21	0.00	GREAT PACIFIC SECURITIES
NTRD	1219605418	FHLBANKS D NOTE 03/06/24 MATD	03/05/2024	03/06/2024	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1219605419	FHLBANKS D NOTE 06/05/24	03/06/2024	06/05/2024	5.22800	50,000,000.00	49,339,238.89	0.00	PIPER SANDLER COMPANIES
NTRD	1219605420	FHLBANKS D NOTE 06/05/24	03/06/2024	06/05/2024	5.22800	50,000,000.00	49,339,238.89	0.00	BANCROFT CAPITAL, LLC
NTRD	1219605421	FHLBANKS D NOTE 06/05/24	03/06/2024	06/05/2024	5.22800	50,000,000.00	49,339,238.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1219605423	FHLBANKS D NOTE 03/06/24 MATD	03/05/2024	03/06/2024	5.26000	33,756,000.00	33,751,067.87	0.00	GREAT PACIFIC SECURITIES
NTRD	1221237343	FHLBANKS D NOTE 05/20/24	03/07/2024	05/20/2024	5.20000	30,362,000.00	30,037,463.96	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1221237344	FHLBANKS D NOTE 05/20/24	03/07/2024	05/20/2024	5.20000	50,000,000.00	49,465,555.56	0.00	CANTOR FITZGERALD & CO.
NTRD	1222216589	FHLBANKS D NOTE 05/22/24	03/08/2024	05/22/2024	5.19000	36,899,000.00	36,500,029.56	0.00	GREAT PACIFIC SECURITIES
NTRD	1222216592	FANNIE MAE D NOTE 05/10/24	03/08/2024	05/10/2024	5.17500	50,000,000.00	49,547,187.50	0.00	BANCROFT CAPITAL, LLC
NTRD	1222217942	FANNIE MAE 5.200 03/20/25 '24	03/20/2024	03/20/2025	5.20000	25,000,000.00	25,000,000.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1223929273	FHLBANKS D NOTE 06/12/24	03/13/2024	06/12/2024	5.24000	50,000,000.00	49,337,722.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1223951477	FEDERAL FARM D NOTE 08/09/24	03/12/2024	08/09/2024	5.12000	50,000,000.00	48,933,333.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1224793884	FHLBANKS D NOTE 05/31/24	03/13/2024	05/31/2024	5.21000	39,871,000.00	39,415,152.64	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1224793887	FHLBANKS D NOTE 06/07/24	03/13/2024	06/07/2024	5.19500	50,000,000.00	49,379,486.11	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1225612097	FHLBANKS D NOTE 06/06/24	03/14/2024	06/06/2024	5.20000	50,000,000.00	49,393,333.33	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1226785507	FEDERAL FARM D NOTE 03/22/24 MATD	03/15/2024	03/22/2024	5.28000	50,000,000.00	49,948,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1226785509	FHLBANKS D NOTE 06/20/24	03/15/2024	06/20/2024	5.19000	50,000,000.00	49,300,791.67	0.00	PIPER SANDLER COMPANIES
NTRD	1226785510	FEDERAL FARM D NOTE 03/22/24 MATD	03/15/2024	03/22/2024	5.28000	50,000,000.00	49,948,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1226785517	FHLBANKS D NOTE 06/20/24	03/15/2024	06/20/2024	5.19000	50,000,000.00	49,300,791.67	0.00	PIPER SANDLER COMPANIES
NTRD	1226785520	FEDERAL FARM D NOTE 03/22/24 MATD	03/15/2024	03/22/2024	5.28000	35,000,000.00	34,964,066.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1226785523	FHLBANKS D NOTE 05/20/24	03/15/2024	05/20/2024	5.21000	45,772,000.00	45,334,801.11	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1229038371	FANNIE MAE D NOTE 05/09/24	03/18/2024	05/09/2024	5.20500	50,000,000.00	49,624,083.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1229038372	FEDERAL FARM D NOTE 04/30/24	03/18/2024	04/30/2024	5.28000	50,000,000.00	49,684,666.67	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1229748366	FHLBANKS D NOTE 05/15/24	03/20/2024	05/15/2024	5.24500	50,000,000.00	49,592,055.56	0.00	BANCROFT CAPITAL, LLC
NTRD	1229748367	FHLBANKS D NOTE 07/17/24	03/20/2024	07/17/2024	5.20600	50,000,000.00	49,139,563.89	0.00	PIPER SANDLER COMPANIES
NTRD	1229748368	FHLBANKS D NOTE 06/20/24	03/20/2024	06/20/2024	5.23500	50,000,000.00	49,331,083.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1229748371	FHLBANKS D NOTE 06/20/24	03/20/2024	06/20/2024	5.23500	50,000,000.00	49,331,083.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1229752163	FEDERAL FARM 5.050 03/25/25	03/25/2024	03/25/2025	5.05000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1231479015	FREDDIE MAC D NOTE 05/31/24	03/21/2024	05/31/2024	5.19500	50,000,000.00	49,487,715.28	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1231479033	FHLBANKS D NOTE 06/21/24	03/22/2024	06/21/2024	5.22900	50,000,000.00	49,339,112.50	0.00	PIPER SANDLER COMPANIES
NTRD	1231479038	FHLBANKS D NOTE 06/21/24	03/22/2024	06/21/2024	5.22900	50,000,000.00	49,339,112.50	0.00	PIPER SANDLER COMPANIES
NTRD	1231484714	FREDDIE MAC 5.280 03/27/28 '25 MTN	03/27/2024	03/27/2028	5.28000	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1232432797	FANNIE MAE D NOTE 05/03/24	03/25/2024	05/03/2024	5.21000	50,000,000.00	49,717,791.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1232432798	FANNIE MAE D NOTE 05/03/24	03/25/2024	05/03/2024	5.21000	50,000,000.00	49,717,791.67	0.00	BANCROFT CAPITAL, LLC
NTRD	1232433697	FREDDIE MAC 5.250 03/27/28 '25 MTN	03/27/2024	03/27/2028	5.25000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1233534265	FHLBANKS D NOTE 03/26/24 MATD	03/25/2024	03/26/2024	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1233534268	FHLBANKS D NOTE 03/26/24 MATD	03/25/2024	03/26/2024	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1233534270	FHLBANKS D NOTE 03/26/24 MATD	03/25/2024	03/26/2024	5.26000	50,000,000.00	49,992,694.44	0.00	GREAT PACIFIC SECURITIES
NTRD	1233534271	FHLBANKS D NOTE 04/23/24	03/25/2024	04/23/2024	5.25000	30,444,000.00	30,315,247.25	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1233534276	FHLBANKS D NOTE 03/26/24 MATD	03/25/2024	03/26/2024	5.26000	50,000,000.00	49,992,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1233534279	FHLBANKS D NOTE 03/26/24 MATD	03/25/2024	03/26/2024	5.26000	50,000,000.00	49,992,694.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1233534299	FHLBANKS D NOTE 05/30/24	03/26/2024	05/30/2024	5.21000	6,930,000.00	6,864,809.88	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1235365087	FHLBANKS D NOTE 06/26/24	03/27/2024	06/26/2024	5.22400	50,000,000.00	49,339,744.44	0.00	BANCROFT CAPITAL, LLC
NTRD	1235365088	FHLBANKS D NOTE 05/22/24	03/27/2024	05/22/2024	5.25000	50,000,000.00	49,591,666.67	0.00	MIZUHO SECURITIES USA LLC



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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1235365089	FHLBANKS D NOTE 06/26/24	03/27/2024	06/26/2024	5.22400	50,000,000.00	49,339,744.44	0.00	BANCROFT CAPITAL, LLC
NTRD	1235365091	FHLBANKS D NOTE 07/24/24	03/27/2024	07/24/2024	5.19800	50,000,000.00	49,140,886.11	0.00	PIPER SANDLER COMPANIES
NTRD	1235365093	FHLBANKS D NOTE 05/22/24	03/27/2024	05/22/2024	5.25000	50,000,000.00	49,591,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1235365094	FHLBANKS D NOTE 05/30/24	03/26/2024	05/30/2024	5.21000	50,000,000.00	49,529,652.78	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1236076704	FHLBANKS D NOTE 05/07/24	03/27/2024	05/07/2024	5.25500	37,579,000.00	37,354,094.90	0.00	GREAT PACIFIC SECURITIES
NTRD	1236937617	FEDERAL FARM D NOTE 06/11/24	03/28/2024	06/11/2024	5.23000	50,000,000.00	49,455,208.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1236937620	FHLBANKS D NOTE 05/08/24	03/28/2024	05/08/2024	5.25000	50,000,000.00	49,701,041.67	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1236937621	FEDERAL FARM D NOTE 06/11/24	03/28/2024	06/11/2024	5.23000	50,000,000.00	49,455,208.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1236937629	FHLBANKS D NOTE 06/05/24	03/28/2024	06/05/2024	5.20500	50,000,000.00	49,501,187.50	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1236937631	FHLBANKS D NOTE 05/08/24	03/28/2024	05/08/2024	5.25000	22,340,000.00	22,206,425.42	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1236937634	FHLBANKS D NOTE 06/05/24	03/28/2024	06/05/2024	5.20500	50,000,000.00	49,501,187.50	0.00	KEYBANC CAPITAL MARKETS INC.
<b>AGENCIES TOTAL</b>						<b>2,902,863,000.00</b>	<b>2,880,282,978.38</b>	<b>0.00</b>	
NTRD	1218815658	SVNSKA HNDLSB NY 5.340 06/05/24	03/05/2024	06/05/2024	5.34000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1222218674	SVNSKA HNDLSB NY 5.330 06/11/24	03/11/2024	06/11/2024	5.33000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1223062901	TORONTO DOM NY 5.360 06/10/24	03/12/2024	06/10/2024	5.36000	50,000,000.00	50,000,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1223951479	SVNSKA HNDLSB NY 5.330 06/14/24	03/12/2024	06/14/2024	5.33000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1226785511	CREDIT AGRI NY 5.370 06/14/24	03/15/2024	06/14/2024	5.37000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1230566754	TORONTO DOM NY 5.390 06/25/24	03/21/2024	06/25/2024	5.39000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1230566757	BANK HOUSTON 5.370 12/20/24	03/20/2024	12/20/2024	5.37000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1232433696	ANZ BANK 5.280 09/10/24	03/25/2024	09/10/2024	5.28000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1232433698	ANZ BANK 5.280 09/10/24	03/25/2024	09/10/2024	5.28000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1235365095	TORONTO DOM NY 5.420 07/01/24	03/26/2024	07/01/2024	5.42000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1235387984	ROYAL BK CA NYBR 5.380 09/23/24	03/27/2024	09/23/2024	5.38000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1235387985	ROYAL BK CA NYBR 5.380 09/23/24	03/27/2024	09/23/2024	5.38000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
<b>CDS TOTAL</b>						<b>600,000,000.00</b>	<b>600,000,000.00</b>	<b>0.00</b>	
NTRD	1214367412	THUNDER BAY FDG 06/05/24	03/01/2024	06/05/2024	5.29000	50,000,000.00	49,294,666.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1215297650	THUNDER BAY FDG 05/22/24	03/04/2024	05/22/2024	5.29000	50,000,000.00	49,419,569.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1215301250	EMERSON ELECTRIC 06/03/24	03/01/2024	06/03/2024	5.28000	50,000,000.00	49,310,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1215301251	EMERSON ELECTRIC 06/03/24	03/01/2024	06/03/2024	5.28000	50,000,000.00	49,310,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1217020275	JOHNSON&JOHNSON 07/01/24	03/04/2024	07/01/2024	5.23000	50,000,000.00	49,135,597.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1217020276	TD 06/05/24	03/01/2024	06/05/2024	5.28000	50,000,000.00	49,296,000.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1217020277	PEPSICO 07/23/24	03/01/2024	07/23/2024	5.19000	50,000,000.00	48,962,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1217020278	JOHNSON&JOHNSON 07/02/24	03/01/2024	07/02/2024	5.23000	50,000,000.00	49,106,541.67	0.00	BLAYLOCK VAN, LLC
NTRD	1217020279	JOHNSON&JOHNSON 07/01/24	03/04/2024	07/01/2024	5.23000	50,000,000.00	49,135,597.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1218791731	PFIZER 06/03/24	03/04/2024	06/03/2024	5.28000	50,000,000.00	49,332,666.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1218791732	PFIZER 06/03/24	03/04/2024	06/03/2024	5.28000	38,000,000.00	37,492,826.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1218815659	UNILEVER CAPITAL 05/31/24	03/04/2024	05/31/2024	5.29000	50,000,000.00	49,353,444.44	0.00	MIZUHO SECURITIES USA LLC
NTRD	1218815660	FAYETE AST SECUR 07/02/24	03/04/2024	07/02/2024	5.28000	50,000,000.00	49,120,000.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1218815661	MONT BLANC CAPTL 06/05/24	03/04/2024	06/05/2024	5.33000	25,000,000.00	24,655,770.83	0.00	BLAYLOCK VAN, LLC
NTRD	1219605417	PFIZER 06/05/24	03/05/2024	06/05/2024	5.27000	50,000,000.00	49,326,611.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1219627758	CANCARA ASSETSEC 05/17/24	03/08/2024	05/17/2024	5.33000	50,000,000.00	49,481,805.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1219627759	CHARIOT FUNDING 05/20/24	03/05/2024	05/20/2024	5.32000	50,000,000.00	49,438,444.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1219627760	EMERSON ELECTRIC 05/20/24	03/06/2024	05/20/2024	5.30000	25,000,000.00	24,723,958.33	0.00	BLAYLOCK VAN, LLC
NTRD	1219627761	EMERSON ELECTRIC 05/20/24	03/06/2024	05/20/2024	5.30000	50,000,000.00	49,447,916.67	0.00	BLAYLOCK VAN, LLC
NTRD	1219627762	UNILEVER CAPITAL 06/03/24	03/05/2024	06/03/2024	5.29000	50,000,000.00	49,338,750.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1220406565	PFIZER 06/06/24	03/06/2024	06/06/2024	5.28000	50,000,000.00	49,325,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1220406566	PFIZER 06/06/24	03/06/2024	06/06/2024	5.28000	50,000,000.00	49,325,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1220406567	PFIZER 06/06/24	03/06/2024	06/06/2024	5.28000	20,000,000.00	19,730,133.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1220406568	OLD LINE FDG 05/20/24	03/06/2024	05/20/2024	5.28000	50,000,000.00	49,450,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1220406569	CHARIOT FUNDING 05/20/24	03/06/2024	05/20/2024	5.32000	25,000,000.00	24,722,916.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1220406571	UNILEVER CAPITAL 05/17/24	03/06/2024	05/17/2024	5.29000	50,000,000.00	49,471,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1220419336	PEPSICO 06/14/24	03/06/2024	06/14/2024	5.28000	34,700,000.00	34,191,066.67	0.00	BLAYLOCK VAN, LLC
NTRD	1220419337	SHEFFIELD RECEIV 06/05/24	03/06/2024	06/05/2024	5.32000	50,000,000.00	49,327,611.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1220419338	PEPSICO 06/03/24	03/06/2024	06/03/2024	5.29000	50,000,000.00	49,346,097.22	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1220419339	CAFCO 07/15/24	03/06/2024	07/15/2024	5.30000	25,000,000.00	24,517,847.22	0.00	CITIGROUP GLOBAL MRKT INC

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Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1221237345	MICROSOFT 05/31/24	03/07/2024	05/31/2024	5.28000	50,000,000.00	49,376,666.67	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1221237346	UNILEVER CAPITAL 06/04/24	03/07/2024	06/04/2024	5.29000	50,000,000.00	49,346,097.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1221237347	TD 06/07/24	03/07/2024	06/07/2024	5.29000	50,000,000.00	49,324,055.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1221241693	EMERSON ELECTRIC 06/05/24	03/07/2024	06/05/2024	5.28000	50,000,000.00	49,340,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1221241694	EMERSON ELECTRIC 06/05/24	03/07/2024	06/05/2024	5.28000	20,000,000.00	19,736,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1222216590	FAYETE AST SECUR 07/09/24	03/08/2024	07/09/2024	5.27000	25,000,000.00	24,549,854.17	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1222216591	SHEFFIELD RECEIV 06/07/24	03/08/2024	06/07/2024	5.33000	50,000,000.00	49,326,347.22	0.00	BLAYLOCK VAN, LLC
NTRD	1222216593	ATLANTIC AST SEC 07/01/24	03/08/2024	07/01/2024	5.29000	50,000,000.00	49,155,069.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1222216594	FAYETE AST SECUR 07/09/24	03/08/2024	07/09/2024	5.27000	30,000,000.00	29,459,825.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1222216595	ATLANTIC AST SEC 06/06/24	03/08/2024	06/06/2024	5.31000	50,000,000.00	49,336,250.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1223048088	PEPSICO 06/20/24	03/11/2024	06/20/2024	5.27000	50,000,000.00	49,260,736.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1223048091	PEPSICO 06/20/24	03/11/2024	06/20/2024	5.27000	50,000,000.00	49,260,736.11	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1223048095	JUPITER SECU 06/05/24	03/11/2024	06/05/2024	5.33000	50,000,000.00	49,363,361.11	0.00	BLAYLOCK VAN, LLC
NTRD	1223048101	MICROSOFT 05/30/24	03/11/2024	05/30/2024	5.28000	50,000,000.00	49,413,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1223048102	MICROSOFT 05/30/24	03/11/2024	05/30/2024	5.28000	20,000,000.00	19,765,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1223048104	SHEFFIELD RECEIV 06/10/24	03/11/2024	06/10/2024	5.33000	50,000,000.00	49,326,347.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1223929272	CAFCO 07/15/24	03/12/2024	07/15/2024	5.30000	50,000,000.00	49,079,861.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1223929274	SHEFFIELD RECEIV 06/07/24	03/13/2024	06/07/2024	5.32000	50,000,000.00	49,364,555.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1223951475	JOHNSON&JOHNSON 06/11/24	03/12/2024	06/11/2024	5.24000	50,000,000.00	49,337,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1223951476	CHARIOT FUNDING 06/03/24	03/12/2024	06/03/2024	5.33000	50,000,000.00	49,385,569.44	0.00	BLAYLOCK VAN, LLC
NTRD	1223951478	JOHNSON&JOHNSON 06/11/24	03/12/2024	06/11/2024	5.24000	50,000,000.00	49,337,722.22	0.00	GREAT PACIFIC SECURITIES
NTRD	1223951480	JOHNSON&JOHNSON 06/12/24	03/13/2024	06/12/2024	5.24000	50,000,000.00	49,337,722.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1223951481	CRC FUNDING 07/15/24	03/12/2024	07/15/2024	5.30000	50,000,000.00	49,079,861.11	0.00	BLAYLOCK VAN, LLC
NTRD	1224793886	PFIZER 06/10/24	03/13/2024	06/10/2024	5.28000	50,000,000.00	49,347,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1224814624	OLD LINE FDG 06/14/24	03/14/2024	06/14/2024	5.30000	50,000,000.00	49,322,777.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1224814625	MONT BLANC CAPTL 06/17/24	03/13/2024	06/17/2024	5.32000	25,854,000.00	25,487,217.92	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1224814626	ATLANTIC AST SEC 06/11/24	03/13/2024	06/11/2024	5.30000	50,000,000.00	49,337,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1225588116	SHEFFIELD RECEIV 06/14/24	03/13/2024	06/14/2024	5.32000	50,000,000.00	49,312,833.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1225612090	PFIZER 06/14/24	03/14/2024	06/14/2024	5.28000	50,000,000.00	49,325,333.33	0.00	MIZUHO SECURITIES USA LLC
NTRD	1225630444	AUTOBAHN FUND 04/17/24	03/14/2024	06/17/2024	5.32000	50,000,000.00	49,748,777.78	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1225630445	PEPSICO 06/12/24	03/14/2024	06/12/2024	5.27000	40,000,000.00	39,473,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1225630446	CHARIOT FUNDING 05/31/24	03/14/2024	05/31/2024	5.32000	50,000,000.00	49,423,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1225630447	ATLANTIC AST SEC 06/12/24	03/14/2024	06/12/2024	5.31000	21,313,000.00	21,030,069.93	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1226785508	SHEFFIELD RECEIV 06/13/24	03/15/2024	06/13/2024	5.33000	50,000,000.00	49,333,750.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1226785512	ATLANTIC AST SEC 06/10/24	03/15/2024	06/10/2024	5.31000	50,000,000.00	49,358,375.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1226785513	EMERSON ELECTRIC 04/19/24	03/15/2024	04/19/2024	5.31000	50,000,000.00	49,741,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1226785514	CREDIT AGRI NY 03/22/24 MATD	03/15/2024	03/22/2024	5.28000	50,000,000.00	49,948,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1226785515	SHEFFIELD RECEIV 06/21/24	03/15/2024	06/21/2024	5.34000	50,000,000.00	49,273,166.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1226785519	CREDIT AGRI NY 03/22/24 MATD	03/15/2024	03/22/2024	5.28000	50,000,000.00	49,948,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1226785521	PEPSICO 06/14/24	03/15/2024	06/14/2024	5.27000	50,000,000.00	49,333,930.56	0.00	MIZUHO SECURITIES USA LLC
NTRD	1226785522	MONT BLANC CAPTL 06/17/24	03/15/2024	06/17/2024	5.33000	21,584,000.00	21,283,610.68	0.00	ING FINANCIAL MARKETS LLC
NTRD	1229038373	TD 06/14/24	03/20/2024	06/14/2024	5.32000	50,000,000.00	49,364,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1229038374	MONT BLANC CAPTL 07/15/24	03/19/2024	07/15/2024	5.34000	37,232,000.00	36,580,315.89	0.00	BLAYLOCK VAN, LLC
NTRD	1229038375	PEPSICO 06/25/24	03/18/2024	06/25/2024	5.27000	50,000,000.00	49,275,375.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1229038376	PEPSICO 06/21/24	03/18/2024	06/21/2024	5.27000	50,000,000.00	49,304,652.78	0.00	SIEBERT WILLIAMS SHANK & CO. LLC
NTRD	1229038377	THUNDER BAY FDG 06/12/24	03/18/2024	06/12/2024	5.32000	50,000,000.00	49,364,555.56	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1229038379	TD 06/14/24	03/20/2024	06/14/2024	5.32000	50,000,000.00	49,364,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1229748361	UNILEVER CAPITAL 05/23/24	03/19/2024	05/23/2024	5.31000	50,000,000.00	49,520,625.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1229748363	TD 06/25/24	03/21/2024	06/25/2024	5.31000	50,000,000.00	49,292,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1229748364	TD 06/25/24	03/21/2024	06/25/2024	5.31000	50,000,000.00	49,292,000.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1229748369	PFIZER 07/16/24	03/19/2024	07/16/2024	5.26000	50,000,000.00	49,130,638.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1229748370	AUTOBAHN FUND 05/24/24	03/19/2024	05/24/2024	5.29000	30,000,000.00	29,709,050.00	0.00	BLAYLOCK VAN, LLC
NTRD	1229752162	CANCARA ASSETSEC 06/14/24	03/20/2024	06/14/2024	5.32000	50,000,000.00	49,364,555.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1230566753	NATIXIS NY 08/19/24	03/20/2024	08/19/2024	5.26000	50,000,000.00	48,889,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1230566755	CREDIT AGRI NY 03/26/24 MATD	03/20/2024	03/26/2024	5.26500	50,000,000.00	49,956,125.00	0.00	GREAT PACIFIC SECURITIES

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NTRD	1230566756	MONT BLANC CAPTL 07/22/24	03/20/2024	07/22/2024	5.33000	45,506,000.00	44,670,560.40	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1230566758	CHARIOT FUNDING 06/12/24	03/20/2024	06/12/2024	5.33000	20,000,000.00	19,751,266.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1230566759	PEPSICO 06/28/24	03/20/2024	06/28/2024	5.27000	50,000,000.00	49,268,055.56	0.00	MIZUHO SECURITIES USA LLC
NTRD	1230566760	SHEFFIELD RECEIV 06/17/24	03/21/2024	06/17/2024	5.34000	50,000,000.00	49,347,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1230566761	CHARIOT FUNDING 06/12/24	03/20/2024	06/12/2024	5.33000	50,000,000.00	49,378,166.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1230566762	CREDIT AGRI NY 03/26/24 MATD	03/20/2024	03/26/2024	5.26500	50,000,000.00	49,956,125.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1231479012	PEPSICO 06/24/24	03/21/2024	06/24/2024	5.26000	50,000,000.00	49,305,972.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1231479022	CREDIT AGRI NY 03/26/24 MATD	03/21/2024	03/26/2024	5.27000	50,000,000.00	49,963,402.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1231479025	THUNDER BAY FDG 06/17/24	03/25/2024	06/17/2024	5.32000	50,000,000.00	49,379,333.33	0.00	BLAYLOCK VAN, LLC
NTRD	1231479028	PEPSICO 07/15/24	03/21/2024	07/15/2024	5.23000	50,000,000.00	49,157,388.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1231479031	JUPITER SECU 06/14/24	03/21/2024	06/14/2024	5.33000	50,000,000.00	49,370,763.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1231479034	AUTOBAHN FUND 04/22/24	03/21/2024	04/22/2024	5.33000	50,000,000.00	49,763,111.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1231479037	UNILEVER CAPITAL 06/03/24	03/21/2024	06/03/2024	5.31000	50,000,000.00	49,454,250.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1231479039	CREDIT AGRI NY 03/26/24 MATD	03/21/2024	03/26/2024	5.27000	50,000,000.00	49,963,402.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1231484713	CANCARA ASSETSEC 06/28/24	03/25/2024	06/28/2024	5.34000	50,000,000.00	49,295,416.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1232432790	OLD LINE FDG 05/17/24	03/22/2024	05/17/2024	5.32000	50,000,000.00	49,586,222.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1232432791	PEPSICO 07/18/24	03/25/2024	07/18/2024	5.23000	50,000,000.00	49,164,652.78	0.00	MIZUHO SECURITIES USA LLC
NTRD	1232432792	SHEFFIELD RECEIV 06/20/24	03/22/2024	06/20/2024	5.34000	50,000,000.00	49,332,500.00	0.00	BLAYLOCK VAN, LLC
NTRD	1232432795	OLD LINE FDG 06/28/24	03/25/2024	06/28/2024	5.32000	50,000,000.00	49,298,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1232432796	TD 06/28/24	03/22/2024	06/28/2024	5.33000	50,000,000.00	49,274,527.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1232432800	TD 06/28/24	03/22/2024	06/28/2024	5.33000	50,000,000.00	49,274,527.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1232432801	THUNDER BAY FDG 06/21/24	03/22/2024	06/21/2024	5.32000	50,000,000.00	49,327,611.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1232432802	OLD LINE FDG 06/28/24	03/25/2024	06/28/2024	5.32000	50,000,000.00	49,298,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1232432804	AUTOBAHN FUND 05/24/24	03/22/2024	05/24/2024	5.29000	35,000,000.00	34,675,987.50	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1233534263	ATLANTIC AST SEC 07/25/24	03/25/2024	07/25/2024	5.32000	50,000,000.00	49,098,555.56	0.00	BLAYLOCK VAN, LLC
NTRD	1233534266	TOYOTA MOTOR CRD 07/10/24	03/25/2024	07/10/2024	5.29000	50,000,000.00	49,213,847.22	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1233534269	TOYOTA MOTOR CRD 07/10/24	03/25/2024	07/10/2024	5.29000	50,000,000.00	49,213,847.22	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1233534274	TD 07/01/24	03/25/2024	07/01/2024	5.33000	50,000,000.00	49,274,527.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1233534275	SHEFFIELD RECEIV 06/28/24	03/25/2024	06/28/2024	5.33000	50,000,000.00	49,296,736.11	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1233541390	ING US FUNDING 08/20/24	03/25/2024	08/20/2024	5.30000	50,000,000.00	48,910,555.56	0.00	ING FINANCIAL MARKETS LLC
NTRD	1233541391	ING US FUNDING 08/20/24	03/25/2024	08/20/2024	5.30000	50,000,000.00	48,910,555.56	0.00	ING FINANCIAL MARKETS LLC
NTRD	1235365090	CIESCO 08/01/24	03/26/2024	08/01/2024	5.32000	50,000,000.00	49,054,222.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1235365092	TOYOTA MOTOR CRD 07/11/24	03/27/2024	07/11/2024	5.29000	50,000,000.00	49,221,194.44	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1235365096	TOYOTA MOTOR CRD 07/05/24	03/26/2024	07/05/2024	5.30000	50,000,000.00	49,256,527.78	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1235365097	AUTOBAHN FUND 04/29/24	03/26/2024	04/29/2024	5.33000	50,000,000.00	49,748,305.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1235365098	THUNDER BAY FDG 06/25/24	03/27/2024	06/25/2024	5.33000	50,000,000.00	49,333,750.00	0.00	BLAYLOCK VAN, LLC
NTRD	1235365099	TOYOTA MOTOR CRD 07/05/24	03/26/2024	07/05/2024	5.30000	50,000,000.00	49,256,527.78	0.00	TOYOTA MOTOR CREDIT CORPORATION
NTRD	1235365100	CHARIOT FUNDING 06/21/24	03/26/2024	06/21/2024	5.32000	50,000,000.00	49,357,166.67	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1236076697	ING US FUNDING 08/20/24	03/27/2024	08/20/2024	5.30000	50,000,000.00	48,925,277.78	0.00	ING FINANCIAL MARKETS LLC
NTRD	1236076701	NATIXIS NY 08/23/24	03/27/2024	08/23/2024	5.22000	50,000,000.00	48,919,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1236076702	ING US FUNDING 08/20/24	03/27/2024	08/20/2024	5.30000	50,000,000.00	48,925,277.78	0.00	ING FINANCIAL MARKETS LLC
NTRD	1236076703	NATIXIS NY 08/23/24	03/27/2024	08/23/2024	5.22000	50,000,000.00	48,919,750.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1236077153	SHEFFIELD RECEIV 07/01/24	03/27/2024	07/01/2024	5.35000	50,000,000.00	49,286,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1236077154	JUPITER SECU 06/28/24	03/27/2024	06/28/2024	5.33000	50,000,000.00	49,311,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1236077156	JUPITER SECU 06/28/24	03/27/2024	06/28/2024	5.33000	50,000,000.00	49,311,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1236077157	AUTOBAHN FUND 04/30/24	03/27/2024	04/30/2024	5.33000	50,000,000.00	49,748,305.56	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1236937613	CRC FUNDING 08/05/24	03/28/2024	08/05/2024	5.32000	50,000,000.00	49,039,444.44	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1236937615	COCA-COLA 08/15/24	03/28/2024	08/15/2024	5.23000	50,000,000.00	48,983,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1236937622	NATIXIS NY 08/30/24	03/28/2024	08/30/2024	5.24000	50,000,000.00	48,871,944.44	0.00	BLAYLOCK VAN, LLC
NTRD	1236937623	NATIXIS NY 08/30/24	03/28/2024	08/30/2024	5.24000	50,000,000.00	48,871,944.44	0.00	BLAYLOCK VAN, LLC
NTRD	1236937625	CAFCO 08/02/24	03/28/2024	08/02/2024	5.31000	50,000,000.00	49,063,375.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1236937627	COCA-COLA 08/15/24	03/28/2024	08/15/2024	5.23000	50,000,000.00	48,983,055.56	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1236937628	CRC FUNDING 08/05/24	03/28/2024	08/05/2024	5.32000	25,000,000.00	24,519,722.22	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1236937632	CAFCO 08/02/24	03/28/2024	08/02/2024	5.31000	50,000,000.00	49,063,375.00	0.00	GREAT PACIFIC SECURITIES
<b>CPD TOTAL</b>						<b>6,489,189,000.00</b>	<b>6,399,940,014.05</b>	<b>0.00</b>	
NTRD	1219605422	US TREASURY BILL 06/18/24	03/05/2024	06/18/2024	5.19000	50,000,000.00	49,243,125.00	0.00	INCAPITAL LLC

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NTRD	1220406570	US TREASURY BILL 07/02/24	03/06/2024	07/02/2024	5.19000	50,000,000.00	49,149,416.67	0.00	WELLS FARGO
NTRD	1220406572	US TREASURY BILL 07/02/24	03/06/2024	07/02/2024	5.19000	31,647,000.00	31,108,631.79	0.00	WELLS FARGO
NTRD	1223048085	US TREASURY BILL 06/25/24	03/11/2024	06/25/2024	5.17000	50,000,000.00	49,238,861.11	0.00	UBS SECURITIES LLC
NTRD	1223048086	US TREASURY BILL 07/09/24	03/12/2024	07/09/2024	5.19000	50,000,000.00	49,142,208.33	0.00	PIPER SANDLER COMPANIES
NTRD	1223048093	US TREASURY BILL 06/18/24	03/11/2024	06/18/2024	5.20000	50,000,000.00	49,285,000.00	0.00	US BANCORP ADVISORS
NTRD	1223048098	US TREASURY BILL 07/09/24	03/12/2024	07/09/2024	5.19000	50,000,000.00	49,142,208.33	0.00	PIPER SANDLER COMPANIES
NTRD	1223048100	US TREASURY BILL 06/18/24	03/11/2024	06/18/2024	5.20000	50,000,000.00	49,285,000.00	0.00	US BANCORP ADVISORS
NTRD	1223048103	US TREASURY BILL 06/25/24	03/11/2024	06/25/2024	5.17000	50,000,000.00	49,238,861.11	0.00	UBS SECURITIES LLC
NTRD	1224793885	US TREASURY BILL 06/20/24	03/13/2024	06/20/2024	5.18750	50,000,000.00	49,286,718.75	0.00	PIPER SANDLER COMPANIES
NTRD	1224793888	US TREASURY BILL 06/20/24	03/13/2024	06/20/2024	5.18750	50,000,000.00	49,286,718.75	0.00	PIPER SANDLER COMPANIES
NTRD	1225612088	US TREASURY BILL 07/09/24	03/14/2024	07/09/2024	5.19000	50,000,000.00	49,156,625.00	0.00	PIPER SANDLER COMPANIES
NTRD	1225612092	US TREASURY BILL 06/20/24	03/14/2024	06/20/2024	5.19500	50,000,000.00	49,292,902.78	0.00	WELLS FARGO
NTRD	1225612093	US TREASURY BILL 07/09/24	03/14/2024	07/09/2024	5.19000	50,000,000.00	49,156,625.00	0.00	PIPER SANDLER COMPANIES
NTRD	1225612096	US TREASURY BILL 06/20/24	03/14/2024	06/20/2024	5.19500	50,000,000.00	49,292,902.78	0.00	WELLS FARGO
NTRD	1226785516	US TREASURY BILL 07/09/24	03/15/2024	07/09/2024	5.20000	50,000,000.00	49,162,222.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1226785518	US TREASURY BILL 07/09/24	03/15/2024	07/09/2024	5.20000	50,000,000.00	49,162,222.22	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1229748359	US TREASURY BILL 07/16/24	03/19/2024	07/16/2024	5.18000	50,000,000.00	49,143,861.11	0.00	UBS SECURITIES LLC
NTRD	1229748360	US TREASURY BILL 06/18/24	03/19/2024	06/18/2024	5.21000	50,000,000.00	49,341,513.89	0.00	WELLS FARGO
NTRD	1229748362	US TREASURY BILL 06/18/24	03/19/2024	06/18/2024	5.21000	50,000,000.00	49,341,513.89	0.00	WELLS FARGO
NTRD	1229748365	US TREASURY BILL 07/16/24	03/19/2024	07/16/2024	5.18000	9,136,000.00	8,979,566.30	0.00	UBS SECURITIES LLC
NTRD	1230560320	US TREASURY BILL 06/13/24	03/20/2024	06/13/2024	5.22000	50,000,000.00	49,383,750.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1230560321	US TREASURY BILL 06/13/24	03/20/2024	06/13/2024	5.22000	50,000,000.00	49,383,750.00	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1231479014	US TREASURY BILL 07/16/24	03/21/2024	07/16/2024	5.17200	50,000,000.00	49,159,550.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1231479019	US TREASURY BILL 07/09/24	03/21/2024	07/09/2024	5.17000	50,000,000.00	49,210,138.89	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1231479032	US TREASURY BILL 07/16/24	03/21/2024	07/16/2024	5.17200	50,000,000.00	49,159,550.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1231479035	US TREASURY BILL 07/09/24	03/21/2024	07/09/2024	5.17000	50,000,000.00	49,210,138.89	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1231479036	US TREASURY BILL 07/02/24	03/21/2024	07/02/2024	5.19000	50,000,000.00	49,257,541.67	0.00	US BANCORP ADVISORS
NTRD	1232432793	US TREASURY BILL 07/23/24	03/26/2024	07/23/2024	5.17500	50,000,000.00	49,144,687.50	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1232432794	US TREASURY BILL 07/16/24	03/22/2024	07/16/2024	5.18500	50,000,000.00	49,164,638.89	0.00	WELLS FARGO
NTRD	1232432799	US TREASURY BILL 07/16/24	03/22/2024	07/16/2024	5.18500	50,000,000.00	49,164,638.89	0.00	WELLS FARGO
NTRD	1232432803	US TREASURY BILL 07/23/24	03/26/2024	07/23/2024	5.18000	50,000,000.00	49,143,861.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1232432805	US TREASURY BILL 07/23/24	03/26/2024	07/23/2024	5.17500	50,000,000.00	49,144,687.50	0.00	PIPER SANDLER COMPANIES
NTRD	1232432806	US TREASURY BILL 07/23/24	03/26/2024	07/23/2024	5.18000	50,000,000.00	49,143,861.11	0.00	PIPER SANDLER COMPANIES
NTRD	1233534264	US TREASURY BILL 07/16/24	03/25/2024	07/16/2024	5.17000	50,000,000.00	49,188,597.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1233534267	US TREASURY BILL 07/05/24	03/25/2024	07/05/2024	5.16000	50,000,000.00	49,269,000.00	0.00	US BANCORP ADVISORS
NTRD	1233534272	US TREASURY BILL 08/08/24	03/25/2024	08/08/2024	5.12000	50,000,000.00	49,032,888.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1233534273	US TREASURY BILL 07/05/24	03/25/2024	07/05/2024	5.16000	50,000,000.00	49,269,000.00	0.00	US BANCORP ADVISORS
NTRD	1233534277	US TREASURY BILL 08/08/24	03/25/2024	08/08/2024	5.12000	50,000,000.00	49,032,888.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1233534278	US TREASURY BILL 07/16/24	03/25/2024	07/16/2024	5.17000	50,000,000.00	49,188,597.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1236076698	US TREASURY BILL 07/05/24	03/27/2024	07/05/2024	5.16000	50,000,000.00	49,283,333.33	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1236076699	US TREASURY BILL 07/05/24	03/27/2024	07/05/2024	5.16500	50,000,000.00	49,282,638.89	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1236076700	US TREASURY BILL 07/05/24	03/27/2024	07/05/2024	5.16500	50,000,000.00	49,282,638.89	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1236076705	US TREASURY BILL 07/05/24	03/27/2024	07/05/2024	5.16000	50,000,000.00	49,283,333.33	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1236937614	US TREASURY BILL 07/23/24	03/28/2024	07/23/2024	5.18000	50,000,000.00	49,158,250.00	0.00	UBS SECURITIES LLC
NTRD	1236937616	US TREASURY BILL 06/27/24	03/28/2024	06/27/2024	5.19500	50,000,000.00	49,343,409.72	0.00	PIPER SANDLER COMPANIES
NTRD	1236937618	US TREASURY BILL 06/27/24	03/28/2024	06/27/2024	5.19500	50,000,000.00	49,343,409.72	0.00	PIPER SANDLER COMPANIES
NTRD	1236937626	US TREASURY BILL 07/23/24	03/28/2024	07/23/2024	5.18000	50,000,000.00	49,158,250.00	0.00	UBS SECURITIES LLC
NTRD	1236937630	US TREASURY BILL 07/05/24	03/28/2024	07/05/2024	5.15000	50,000,000.00	49,291,875.00	0.00	INCAPITAL LLC
<b>US TBILLS TOTAL</b>						<b>2,390,783,000.00</b>	<b>2,353,515,610.58</b>	<b>0.00</b>	
<b>NTRD- PSI TOTAL</b>						<b>12,382,835,000.00</b>	<b>12,233,738,603.01</b>	<b>0.00</b>	
<b>PSI TOTAL</b>						<b>12,382,835,000.00</b>	<b>12,233,738,603.01</b>	<b>0.00</b>	

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

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<b>SCAQMD-SOUTH COAST AIR QUALITY MG</b>									
SCAQMD-P61	1221234606	US TREASURY BILL 11/29/24	03/08/2024	11/29/2024	4.80000	10,000,000.00	9,645,333.33	0.00	PIPER SANDLER COMPANIES
SCAQMD-P6G	1221234607	US TREASURY BILL 11/29/24	03/08/2024	11/29/2024	4.80000	10,000,000.00	9,645,333.33	0.00	PIPER SANDLER COMPANIES
SCAQMD-P9A	1221234608	US TREASURY BILL 11/29/24	03/08/2024	11/29/2024	4.80000	20,000,000.00	19,290,666.67	0.00	PIPER SANDLER COMPANIES
<b>SCAQMD TOTAL</b>						<b>40,000,000.00</b>	<b>38,581,333.33</b>	<b>0.00</b>	
		<b>SPI TOTAL</b>				<b>40,000,000.00</b>	<b>38,581,333.33</b>	<b>0.00</b>	

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

Account	Original Trs ID	Description	CUSIP	Transaction Type	Settle Date	Maturity Date	Rate	PAR	Principal	Interest	Settlement Amount
NTRD	1228384035	FEDERAL HOME LOAN MORTGAGE CORP	3134H1BC6	Coupon	03/15/2024	09/15/2027	6.00000	0.00	0.00	750,000.00	750,000.00
NTRD	1226824167	FEDERAL HOME LOAN MORTGAGE CORP	3134H1BC6	Call Redemption	03/15/2024	09/15/2027	6.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
NTRD	1236433776	FEDERAL HOME LOAN MORTGAGE CORP	3134H1EE9	Coupon	03/27/2024	09/27/2028	6.02000	0.00	0.00	1,505,000.00	1,505,000.00
NTRD	1236433826	FEDERAL HOME LOAN MORTGAGE CORP	3134H1EE9	Call Redemption	03/27/2024	09/27/2028	6.02000	50,000,000.00	50,000,000.00	0.00	50,000,000.00
<b>NTRD-PSI TOTAL</b>								<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>2,255,000.00</b>	<b>77,255,000.00</b>
		<b>PSI TOTAL</b>						<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>2,255,000.00</b>	<b>77,255,000.00</b>

LOS ANGELES COUNTY TREASURER  
 COMPARISON OF INVESTMENT COST TO MARKET VALUE  
 AS OF MARCH 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	2,400,000,000.00	2,400,245,500.00	245,500.00	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	16,554,578,793.98	16,544,337,496.81	(10,241,297.17)	0.00	0.00	0.00
Governments	9,965,581,056.94	9,732,126,974.46	(233,454,082.48)	107,117,644.43	107,026,700.00	(90,944.43)
Agencies	28,651,897,158.25	26,565,885,715.91	(2,086,011,442.34)	217,411,174.56	195,228,979.50	(22,182,195.06)
Municipals	38,141,997.95	37,807,030.00	(334,967.95)	2,060,000.00	2,060,000.00	0.00
Corp. & Deposit Notes	10,999,068.41	10,879,770.00	(119,298.41)	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>\$57,621,198,075.53</u></b>	<b><u>\$55,291,282,487.18</u></b>	<b><u>(\$2,329,915,588.35)</u></b>	<b><u>\$368,969,095.03</u></b>	<b><u>\$346,695,955.54</u></b>	<b><u>(\$22,273,139.49)</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 0.03% of the PSI Portfolio.

**LOS ANGELES COUNTY TREASURER  
MARKET PRICING EXCEPTIONS  
AS OF MARCH 31, 2024  
ATTACHMENT IXa**

**There were no Market Pricing Exceptions**



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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1022381769	3133EPGV1	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.480	50,000,000.00	50,000,000.00	50,000,000.00	49,323,500.00
821809165	3133EMLN0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,409,000.00
821810641	3133ENCC2	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	20,000,000.00	20,000,000.00	20,000,000.00	16,568,000.00
821809066	3133EL5L4	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,029,000.00
1104833997	3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,941,750.00
821809918	3133EMNB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,412,500.00
821809490	3133EMFG2	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	50,000,000.00	50,000,000.00	50,000,000.00	40,983,000.00
821810656	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	20,925,000.00	20,955,975.64	20,995,517.25	18,880,836.75
821809462	3133EMVB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	25,000,000.00	25,000,000.00	25,000,000.00	21,945,000.00
821810615	3133EL2K9	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	20,000,000.00	20,000,000.00	20,000,000.00	16,717,400.00
821809731	3133ELC77	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	35,500,000.00	35,500,000.00	35,500,000.00	31,655,705.00
821809064	3133EMLN0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,409,000.00
821809877	3133ENKZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	25,000,000.00	24,902,361.99	24,875,000.00	21,025,000.00
821809507	3133ENJC5	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	22,774,250.00
821810701	3133ENFN5	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,972,500.00
821810441	3133ENLS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	21,203,750.00
821810497	3133EMVA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,245,500.00
821810398	3133ENMP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,011,500.00
821809049	3133EMFH0	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,785,000.00
821809892	3133EMGT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,424,750.00
821809576	3133EL5F7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	40,000,000.00	39,935,220.17	39,885,600.00	34,067,600.00
821809520	3133ENHP8	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	25,000,000.00	24,954,795.86	24,973,000.00	22,019,750.00
821810695	3133EMWA6	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,183,250.00
821809055	3133EMGT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	40,849,500.00
821810624	3133ENDC1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	20,000,000.00	19,994,819.28	19,990,000.00	18,318,000.00
821810553	3133EMWB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,030,000.00
821809516	3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,917,000.00
821809744	3133ENEF3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,266,200.00
821809879	3133ENLL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	25,000,000.00	25,000,000.00	25,000,000.00	20,728,250.00
821810568	3133EL3J1	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	10,551,000.00	10,541,477.44	10,536,228.60	8,576,696.88
821809501	3133EL6D1	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	25,000,000.00	25,000,000.00	25,000,000.00	21,076,750.00
1118108042	3133EPYC3	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	25,000,000.00	25,000,000.00	25,000,000.00	25,142,500.00
821809757	3133ENLE8	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	25,000,000.00	25,000,000.00	25,000,000.00	22,587,250.00
821810751	3133ENHB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,219,500.00
821809053	3133EMFH0	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,785,000.00
845641500	3133ENVT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	25,000,000.00	25,000,000.00	25,000,000.00	24,094,500.00
821810697	3133EMWA6	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	25,000,000.00	25,000,000.00	25,000,000.00	22,183,250.00
821809475	3133EL3J1	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	50,000,000.00	49,954,873.76	49,930,000.00	40,644,000.00
821810051	3133EMJZ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	37,000,000.00	36,856,144.50	36,794,280.00	29,265,890.00
903285066	3133ENJ35	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	25,000,000.00	24,997,473.22	24,995,350.00	24,383,500.00
821810781	3133ENKH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,397,250.00
821809572	3133EMNW8	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	40,000,000.00	40,000,000.00	40,000,000.00	35,836,400.00
821810092	3133EL4P6	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	25,000,000.00	25,000,000.00	21,068,500.00
821809783	3133ENCC2	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	25,000,000.00	25,000,000.00	25,000,000.00	20,710,000.00
821810303	3133ENGR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	25,000,000.00	25,000,000.00	25,000,000.00	20,827,750.00
821810753	3133ENHB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,219,500.00
821810677	3133EMLM2	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	21,750,000.00	21,750,000.00	21,750,000.00	17,540,287.50
888663308	3133ENC40	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,325,250.00
821809512	3133ENDC1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,897,500.00
821809015	3133EL4P6	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	43,338,000.00	43,298,932.24	43,272,993.00	36,522,666.12
821809911	3133EMGT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	25,000,000.00	25,000,000.00	25,000,000.00	20,424,750.00
821810776	3133ENKH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	25,000,000.00	25,000,000.00	25,000,000.00	22,397,250.00
821809286	3133EMSX1	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	50,000,000.00	49,797,197.32	49,675,000.00	43,797,500.00
906065817	3133ENJ76	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	25,000,000.00	25,000,000.00	25,000,000.00	24,394,750.00
821809413	3133ELVX9	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	50,000,000.00	50,000,000.00	50,000,000.00	49,960,000.00
821809486	3133EL6L3	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	41,009,000.00
821809738	3133ENLZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	25,000,000.00	25,000,000.00	25,000,000.00	23,119,000.00
821809273	3133EMLN0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,409,000.00
861158866	3133ENXS4	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	25,000,000.00	25,000,000.00	25,000,000.00	24,246,750.00
821809142	3133EMLM2	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	22,956,000.00	22,954,444.25	22,953,704.40	18,512,866.20
821809667	3133ELC85	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	25,000,000.00	25,000,000.00	25,000,000.00	23,033,000.00
821809099	3133EMNW8	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	50,000,000.00	50,000,000.00	50,000,000.00	44,795,500.00
821809170	3133EMFU1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,193,835.50
821810524	3133EMVA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,245,500.00
888663310	3133ENC40	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	50,000,000.00	50,000,000.00	50,000,000.00	48,650,500.00
821809056	3133EMVH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,473,000.00
821809499	3133EL5U4	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	25,000,000.00	25,000,000.00	25,000,000.00	21,596,500.00
821809133	3133EMVH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,473,000.00
1125181600	3133EPZZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.570	30,000,000.00	30,000,000.00	30,000,000.00	30,173,100.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810673	3133EMSX1	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	20,945,000.00	20,860,045.97	20,808,857.50	18,346,772.75
946107249	3133EN3B4	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,976,750.00
821809297	3133EMUG5	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	50,000,000.00	49,912,500.00	49,875,000.00	41,777,000.00
821809508	3133EMJW3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	26,200,000.00	26,200,000.00	26,200,000.00	23,006,744.00
821809480	3133EMKX9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	50,000,000.00	49,949,541.36	49,925,000.00	40,212,500.00
8299379661	3133ENTQ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	21,000,000.00	21,000,000.00	21,000,000.00	19,851,090.00
821810744	3133ENGD6	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,088,500.00
1115547787	3133EPCY3	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.360	40,000,000.00	40,000,000.00	40,000,000.00	40,228,000.00
821810354	3133ENMP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,011,500.00
821810647	3133ENJL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	20,000,000.00	20,000,000.00	20,000,000.00	17,429,000.00
821810576	3133EMB50	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	11,923,000.00	11,923,000.00	11,923,000.00	9,949,743.50
865756667	3133ENVN7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	16,250,000.00	16,220,991.33	16,210,512.50	15,420,762.50
821810675	3133EMG48	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	21,072,000.00	20,998,753.02	20,966,640.00	18,241,398.24
899279683	3133ENF96	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.960	25,000,000.00	25,000,000.00	25,000,000.00	24,550,750.00
821810761	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	5,000,000.00	5,000,000.00	5,000,000.00	4,511,550.00
821810690	3133EMNB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,412,500.00
821808961	3133EMFU1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,330,000.00	18,330,000.00	18,330,000.00	14,193,835.50
821810044	3133EKNH5	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	50,000,000.00	50,022,256.78	50,286,500.00	49,416,500.00
1229752163	3133EP6N0	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2025	5.050	50,000,000.00	50,000,000.00	50,000,000.00	49,991,000.00
821809762	3133ENGL8	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,463,200.00
899594363	3133ENG20	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,819,500.00
821809678	3133EL5F7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,292,250.00
821809747	3133ENJZ4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	25,000,000.00	24,993,207.49	24,991,250.00	20,342,000.00
821809676	3133EMLM2	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	25,000,000.00	24,995,764.34	24,993,750.00	20,161,250.00
821810272	3133ELWW0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,686,500.00
821810769	3133ENFR6	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	9,880,000.00	9,880,000.00	9,880,000.00	9,327,411.60
859635093	3133ENVH0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	21,450,000.00	21,390,008.24	21,371,707.50	19,999,765.50
821809519	3133ENKA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	30,000,000.00	30,000,000.00	30,000,000.00	25,039,500.00
821809491	3133EL7A6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	25,000,000.00	24,923,488.84	24,881,250.00	20,201,750.00
821809052	3133EMGT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	50,000,000.00	50,000,000.00	50,000,000.00	40,849,500.00
821810797	3133EMWN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,798,750.00
821809164	3133EL5K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	49,935,761.23	49,900,000.00	40,822,500.00
821809308	3133ENJM3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	50,000,000.00	50,000,000.00	50,000,000.00	44,622,500.00
821809732	3133ELED2	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	36,274,000.00	36,268,799.03	36,255,863.00	34,504,554.28
821810586	3133ENMT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	21,800,000.00
821809448	3133ELC28	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,623,000.00
956307628	3133EN4K3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	25,000,000.00	25,000,000.00	25,000,000.00	24,812,250.00
933638115	3133ENX88	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,984,500.00
821809493	3133EMYE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	25,000,000.00	24,984,330.51	24,962,500.00	23,132,500.00
821809465	3133EL6L3	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	32,190,000.00	32,190,000.00	32,190,000.00	26,401,594.20
821810530	3133EMWB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,030,000.00
863901902	3133ENX33	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	25,000,000.00	24,986,162.98	24,981,250.00	23,917,750.00
866508567	3133ENXV7	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	25,000,000.00	25,000,000.00	25,000,000.00	23,897,500.00
1126839223	3133EPZZ1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.570	24,295,000.00	24,295,000.00	24,295,000.00	24,435,182.15
821809521	3133ENKV1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	25,000,000.00	24,990,253.29	24,982,500.00	23,080,250.00
821809050	3133EMJK9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,916,381.41	49,875,000.00	40,567,500.00
1122064631	3133EPZH1	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2026	5.420	50,000,000.00	50,000,000.00	50,000,000.00	50,294,000.00
821809224	3133EL5K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,822,500.00
821810455	3133EMGK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,991,730.57	24,987,500.00	20,220,250.00
821810743	3133ENGD6	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	25,000,000.00	25,000,000.00	25,000,000.00	22,088,500.00
1055914263	3133EPNF8	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.820	25,000,000.00	24,972,182.94	24,962,500.00	24,815,000.00
821809702	3133EMUK6	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	23,225,500.00
1121394790	3133EPT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2028	5.520	39,370,000.00	39,370,000.00	39,370,000.00	39,584,566.50
821809506	3133EMMD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	25,000,000.00	25,000,000.00	25,000,000.00	20,195,750.00
821810700	3133ENFN5	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,972,500.00
900293453	3133ENG61	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	25,000,000.00	24,979,065.15	24,975,000.00	24,291,250.00
1046329690	3133EPMA0	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.690	25,000,000.00	25,000,000.00	25,000,000.00	24,790,750.00
821810134	3133EMUQ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,742,250.00
821810638	3133ENDL1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	20,000,000.00	20,000,000.00	20,000,000.00	17,848,600.00
821810709	3133ENFN5	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,972,500.00
821810248	3133ELWW0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,686,500.00
821809375	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	35,000,000.00	35,000,000.00	35,000,000.00	31,580,850.00
878042078	3133ENZQ6	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	20,000,000.00	19,934,059.68	19,920,000.00	19,537,400.00
821809771	3133ENGL8	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,463,200.00
821809233	3133ENEF3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	20,000,000.00	20,000,000.00	20,000,000.00	18,266,200.00
821810653	3133ENLL2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	20,000,000.00	20,000,000.00	20,000,000.00	16,582,600.00
821809054	3133EMNB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,959,271.63	49,940,000.00	40,825,000.00
821810431	3133EMKY7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	20,000,000.00	20,000,000.00	20,000,000.00	17,444,200.00
821810793	3133EMWN8	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,798,750.00

LOS ANGELES COUNTY TREASURER  
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
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Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810319	3133EMDT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	17,300,000.00	17,295,902.63	17,292,215.00	15,127,639.00
821809515	3133EMXX5	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	30,000,000.00	30,000,000.00	30,000,000.00	25,765,200.00
821809880	3133ELC85	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	25,000,000.00	25,000,000.00	25,000,000.00	23,033,000.00
821809756	3133ENGL8	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	20,000,000.00	20,000,000.00	20,000,000.00	17,463,200.00
821810487	3133EMVA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	25,000,000.00	25,000,000.00	25,000,000.00	21,245,500.00
821809220	3133EL5K6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,822,500.00
821810459	3133EMGK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	25,000,000.00	24,974,364.74	24,961,250.00	20,220,250.00
821809670	3133EL5F7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	25,000,000.00	25,000,000.00	25,000,000.00	21,292,250.00
1109093626	3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	40,708,000.00	40,674,095.36	40,667,292.00	40,613,150.36
863901898	3133ENXX3	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	20,000,000.00	20,000,000.00	20,000,000.00	19,134,200.00
821809306	3133EKLBO	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	50,000,000.00	50,000,000.00	50,000,000.00	49,835,000.00
821809840	3133ENLR9	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	25,000,000.00	25,000,000.00	25,000,000.00	22,269,500.00
821809474	3133EMSG8	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	50,000,000.00	49,981,754.90	49,962,500.00	45,197,500.00
821809067	3133EL5L4	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	41,029,000.00
821809418	3133EMDT6	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	50,000,000.00	49,988,157.88	49,977,500.00	43,721,500.00
1131865559	3133EPB38	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.230	25,000,000.00	25,000,000.00	25,000,000.00	25,087,750.00
821809044	3133EMJK9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	50,000,000.00	50,000,000.00	40,567,500.00
821809470	3133ELTS3	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,005,000.00
868381884	3133ENY6	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,180,250.00
821810450	3133ENLS7	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	25,000,000.00	25,000,000.00	25,000,000.00	21,203,750.00
821810762	3133EMFG2	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	6,000,000.00	6,000,000.00	6,000,000.00	4,917,960.00
1132575157	3133EPB38	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.230	25,000,000.00	25,000,000.00	25,000,000.00	25,087,750.00
821808973	3133ENFL9	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	22,000,000.00	22,000,000.00	22,000,000.00	19,313,800.00
821809498	3133EL2K9	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,896,750.00
888663309	3133ENC40	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,325,250.00
1158562675	3133EPN92	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2027	4.860	25,000,000.00	25,000,000.00	25,000,000.00	24,803,000.00
821809072	3133EL4P6	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	45,200,000.00	45,200,000.00	45,200,000.00	38,091,848.00
821809940	3133EMDV1	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	50,000,000.00	49,941,002.18	49,910,000.00	40,388,000.00
821809128	3133EMVH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,473,000.00
821810280	3133ENKM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	20,850,750.00
821810407	3133ENMP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	25,000,000.00	25,000,000.00	25,000,000.00	21,011,500.00
1137387134	3133EPD51	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/14/2028	5.250	17,349,000.00	17,340,981.07	17,340,325.50	17,393,586.93
821809216	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	45,115,500.00
821809287	3133ELCP7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	50,000,000.00	49,991,921.17	49,940,000.00	48,854,000.00
821809057	3133EMNB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	50,000,000.00	49,991,512.61	49,987,500.00	40,825,000.00
821810764	3133EMGT3	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	6,525,000.00	6,525,000.00	6,525,000.00	5,330,859.75
821809231	3133ENJK7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	45,000,000.00	45,000,000.00	45,000,000.00	37,364,850.00
821810650	3133EMGK2	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	20,000,000.00	19,912,495.50	19,868,200.00	16,176,200.00
1064302239	3133EPPV1	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.430	25,000,000.00	25,000,000.00	25,000,000.00	24,959,750.00
821810222	3133EMUQ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	25,000,000.00	25,000,000.00	25,000,000.00	22,742,250.00
1081954931	3133EPTD7	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.370	25,000,000.00	25,000,000.00	25,000,000.00	24,991,250.00
821809197	3133EMVM0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	45,000,000.00	45,000,000.00	45,000,000.00	37,513,800.00
821810377	3133EMFU1	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	18,340,000.00	18,340,000.00	18,340,000.00	14,201,579.00
821809513	3133EMXW7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	25,000,000.00	24,970,880.61	24,950,000.00	22,082,500.00
821808958	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	50,000,000.00	50,000,000.00	50,000,000.00	45,115,500.00
946107250	3133EN3B4	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,976,750.00
821810560	3133ENMT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	25,000,000.00	25,000,000.00	25,000,000.00	21,800,000.00
821809076	3133EMLN0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	48,935,000.00	48,899,714.83	48,882,639.55	39,548,288.30
821810773	3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	10,000,000.00	10,000,000.00	10,000,000.00	9,166,800.00
829937660	3133ENTQ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	8,200,000.00	8,200,000.00	8,200,000.00	7,751,378.00
1007769761	3133EPED3	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.270	25,000,000.00	25,000,000.00	25,000,000.00	24,852,250.00
821810084	3133ENKB5	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	38,700,000.00	38,668,513.76	38,661,300.00	31,804,821.00
821810127	3133EL4P6	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	25,000,000.00	24,985,007.62	24,975,000.00	21,068,500.00
821809481	3133EMMD1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,391,500.00
821809048	3133EMJK9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	50,000,000.00	49,916,381.41	49,875,000.00	40,567,500.00
821809509	3133ENLE8	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	27,000,000.00	27,000,000.00	27,000,000.00	24,394,230.00
821810603	3133ENJC5	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	12,000,000.00	11,993,457.54	11,988,000.00	10,931,640.00
821809679	3133EMUK6	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	25,000,000.00	25,000,000.00	25,000,000.00	23,225,500.00
821809765	3133ENHE3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	25,000,000.00	25,000,000.00	25,000,000.00	21,691,500.00
821809423	3133ELN34	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	22,184,750.00
821810284	3133ENFG0	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	15,150,000.00	15,150,000.00	15,150,000.00	12,405,274.50
821810467	3133ENHB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,219,500.00
821809466	3133EMC26	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	25,000,000.00	25,000,000.00	25,000,000.00	21,275,750.00
840008631	3133ENUV0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	25,000,000.00	25,000,000.00	25,000,000.00	23,645,750.00
821810674	3133ENMS6	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	21,250,000.00	21,233,015.04	21,223,437.50	19,216,587.50
821810547	3133EMWB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,030,000.00
821810340	3133EKNH5	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	18,000,000.00	18,008,012.44	18,103,140.00	17,789,940.00
821810758	3133ENHB9	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	25,000,000.00	25,000,000.00	25,000,000.00	22,219,500.00
825556677	3133ENSF8	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	50,000,000.00	49,972,284.65	49,961,000.00	46,683,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809298	3133EMVA7	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	50,000,000.00	49,859,868.42	49,800,000.00	42,491,000.00
821809511	3133ENMT4	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	27,200,000.00	27,200,000.00	27,200,000.00	23,718,400.00
821810633	3133ENEM8	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	20,000,000.00	20,000,000.00	20,000,000.00	18,333,600.00
821810704	3133ENFN5	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,972,500.00
821810661	3133ENMP2	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	20,900,000.00	20,900,000.00	20,900,000.00	17,565,614.00
821810452	3133EL6W9	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	20,000,000.00	20,000,000.00	20,000,000.00	17,160,600.00
867624350	3133ENY6	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,180,250.00
821809496	3133ELXZ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	25,000,000.00	25,000,000.00	25,000,000.00	22,557,750.00
821810689	3133EMNB4	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,412,500.00
1104833999	3133EPWS0	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,941,750.00
821810310	3133ENGR5	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	25,000,000.00	25,000,000.00	25,000,000.00	20,827,750.00
821810605	3133ENKM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	20,850,750.00
821810282	3133ENKM1	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	25,000,000.00	25,000,000.00	25,000,000.00	20,850,750.00
821809425	3133EMXQ0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	25,000,000.00	25,000,000.00	25,000,000.00	23,148,750.00
821809130	3133EMVH2	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	50,000,000.00	49,935,519.37	49,887,500.00	44,473,000.00
876366161	3133ENZ3	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	25,000,000.00	25,000,000.00	25,000,000.00	24,265,500.00
1187349647	313312ZG8	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/12/2024	5.020	50,000,000.00	49,288,833.33	48,821,694.44	49,247,000.00
114669211	313312XB1	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/20/2024	5.210	50,000,000.00	49,645,430.56	48,740,916.67	49,616,000.00
1201525398	313312A42	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/01/2024	5.100	25,000,000.00	24,567,916.67	24,397,916.67	24,555,000.00
1140366877	313312WF3	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2024	5.220	50,000,000.00	49,789,750.00	48,796,500.00	49,762,500.00
1143702885	313312WH9	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/02/2024	5.210	50,000,000.00	49,775,680.56	48,827,750.00	49,746,500.00
1210762995	313312XT2	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/05/2024	5.230	25,000,000.00	24,763,923.61	24,636,805.56	24,752,500.00
1223951477	313312B41	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/09/2024	5.120	50,000,000.00	49,075,555.55	48,933,333.33	49,053,500.00
1147280721	313312XD7	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/22/2024	5.200	50,000,000.00	49,631,666.67	48,736,111.11	49,601,500.00
1165120703	313312XK1	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2024	5.070	50,000,000.00	49,598,625.00	48,887,416.67	49,558,000.00
1236937617	313312XZ8	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/11/2024	5.230	50,000,000.00	49,484,263.89	49,455,208.33	49,462,000.00
1213311339	313312ZU7	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/24/2024	5.170	50,000,000.00	49,181,416.67	48,937,277.78	49,161,500.00
1229038372	313312WF3	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2024	5.280	50,000,000.00	49,787,333.34	49,684,666.67	49,762,500.00
1163564646	313312YC8	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2024	5.090	21,000,000.00	20,780,281.67	20,474,457.50	20,765,010.00
1197358648	313312ZF0	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/11/2024	5.070	25,000,000.00	24,644,395.83	24,454,270.83	24,627,000.00
1189533958	313312ZK9	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/15/2024	5.000	25,000,000.00	24,635,416.67	24,416,666.67	24,612,750.00
1137389810	313312VX5	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/22/2024	5.260	50,000,000.00	49,846,583.33	48,831,111.11	49,820,000.00
1236937621	313312XZ8	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/11/2024	5.230	50,000,000.00	49,484,263.89	49,455,208.33	49,462,000.00
1196589708	313312A42	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/01/2024	5.050	50,000,000.00	49,144,305.56	48,758,541.67	49,110,000.00
821810727	3130AKA71	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,635,000.00
821809307	3130AJWG0	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	32,995,000.00	32,995,000.00	32,995,000.00	28,514,608.95
821810783	3130AKPK6	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	50,000,000.00	50,000,000.00	50,000,000.00	39,216,500.00
821810712	3130AKAQ9	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	50,000,000.00	50,000,000.00	50,000,000.00	40,527,000.00
1161886609	3130AY7D2	FEDERAL HOME LOAN BANKS	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,900,500.00
821809606	3130AMAB8	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	25,000,000.00	25,000,000.00	25,000,000.00	21,613,250.00
870007040	3130ASFG9	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,375,250.00
841371341	3130ARNL1	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	25,000,000.00	25,000,000.00	25,000,000.00	24,066,750.00
820231279	3130ARCH2	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	24,267,750.00
850346601	3130ARV40	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	25,000,000.00	25,000,000.00	25,000,000.00	24,484,500.00
821809632	3130APMY8	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,389,250.00
826608930	3130AR6F3	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,516,500.00
826608941	3130ARCC3	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	50,000,000.00	50,000,000.00	50,000,000.00	48,530,500.00
821809587	3130AHL76	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	40,950,000.00	40,950,000.00	40,950,000.00	38,227,644.00
821810738	3130AKPE0	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,141,000.00
821809219	3130AQWY5	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	25,000,000.00	25,000,000.00	25,000,000.00	24,241,250.00
821809546	3130APNL5	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	25,000,000.00	25,000,000.00	25,000,000.00	22,984,750.00
821809529	3130AKKQ8	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,192,500.00
850346592	3130ARZT1	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	25,000,000.00	25,000,000.00	25,000,000.00	24,562,250.00
821809167	3130AQLB7	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	25,000,000.00	25,000,000.00	25,000,000.00	22,125,500.00
821809234	3130AQM42	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	22,700,000.00	22,700,000.00	22,700,000.00	18,972,206.00
821809600	3130AQT37	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	25,000,000.00	25,000,000.00	25,000,000.00	24,218,750.00
819378330	3130ARAZ4	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,509,500.00
1091802991	3130AWVU1	FEDERAL HOME LOAN BANKS	08/28/2026	5.550	25,000,000.00	25,000,000.00	25,000,000.00	24,958,500.00
837511310	3130ARRT0	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,497,750.00
821809221	3130AQNRO	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	25,000,000.00	25,000,000.00	25,000,000.00	23,126,500.00
821809460	3130AMAD4	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	30,000,000.00	30,000,000.00	30,000,000.00	27,460,200.00
842850552	3130ARVF5	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	25,000,000.00	25,000,000.00	25,000,000.00	24,499,250.00
841371336	3130ARUC3	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	25,000,000.00	25,000,000.00	25,000,000.00	24,481,000.00
821810791	3130AKQC3	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,635,000.00
821809243	3130AJC31	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	25,000,000.00	24,808,126.06	24,723,000.00	20,679,500.00
821809215	3130AQM26	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	25,000,000.00	25,000,000.00	25,000,000.00	23,093,750.00
1161897946	3130AYA30	FEDERAL HOME LOAN BANKS	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,974,500.00
821809230	3130AQL76	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	25,000,000.00	25,000,000.00	25,000,000.00	20,751,500.00
849799807	3130ARZC8	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	25,000,000.00	25,000,000.00	25,000,000.00	24,548,250.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1179317769	3130AYG59	FEDERAL HOME LOAN BANKS	01/29/2029	5.150	24,545,000.00	24,545,000.00	24,545,000.00	24,410,738.85
821809596	3130AQJR5	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,943,750.00
835023450	3130ARPH8	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	25,000,000.00	25,000,000.00	25,000,000.00	24,490,500.00
821810778	3130AKXM3	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,091,500.00
843475069	3130ARKR1	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	25,000,000.00	25,000,000.00	25,000,000.00	24,526,500.00
850346595	3130ARZW4	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,576,750.00
833040168	3130ARDB4	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	25,000,000.00	25,000,000.00	25,000,000.00	24,264,250.00
833040183	3130ARNE7	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	50,000,000.00	50,000,000.00	50,000,000.00	48,113,500.00
821809611	3130AQ7B3	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	25,000,000.00	25,000,000.00	25,000,000.00	22,467,500.00
821809583	3130AKK96	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	40,440,000.00	40,440,000.00	40,440,000.00	32,644,785.60
844868360	3130ARP70	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	50,000,000.00	50,000,000.00	50,000,000.00	48,985,000.00
821810688	3130AQLV4	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	25,000,000.00	25,000,000.00	25,000,000.00	24,230,500.00
841085426	3130ARKG5	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,128,000.00
813949229	3130AR6C0	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,516,500.00
838488791	3130ARGR6	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,372,000.00
821809161	3130AQUK6	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	25,000,000.00	25,000,000.00	25,000,000.00	22,018,000.00
821810283	3130AQWY5	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	15,000,000.00	15,000,000.00	15,000,000.00	14,544,750.00
821809368	3130AKJA5	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	33,200,000.00	33,193,318.21	33,190,040.00	26,888,016.00
821810055	3130AKAQ9	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	38,200,000.00	38,200,000.00	38,200,000.00	30,962,628.00
821808963	3130AQ4R1	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,991,500.00
821809680	3130ALV68	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	25,000,000.00	25,000,000.00	25,000,000.00	23,205,250.00
824373426	3130AJK40	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	19,444,444.44	19,444,444.45	19,444,444.45	17,554,444.44
821809174	3130AHL76	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	50,000,000.00	50,000,000.00	50,000,000.00	46,676,000.00
821809202	3130AHNR0	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	50,000,000.00	50,000,000.00	50,000,000.00	46,533,500.00
821809241	3130AQRW5	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	25,000,000.00	25,000,000.00	25,000,000.00	21,262,250.00
858143703	3130AS6Q7	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	25,000,000.00	25,000,000.00	25,000,000.00	23,990,250.00
883310256	3130ASME6	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	18,000,000.00	17,995,318.52	17,965,080.00	17,886,960.00
1141009813	3130AXVE5	FEDERAL HOME LOAN BANKS	11/28/2028	5.350	50,000,000.00	50,000,000.00	50,000,000.00	50,125,000.00
877589745	3130ASHH5	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	25,000,000.00	25,000,000.00	25,000,000.00	24,565,000.00
821809650	3130ALD43	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	25,000,000.00	25,000,000.00	25,000,000.00	20,318,000.00
853951950	3130ARVC2	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	25,000,000.00	25,000,000.00	25,000,000.00	24,502,500.00
870006897	3130ASFD6	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,538,250.00
821852235	3130AQYZ0	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	24,317,000.00
828331469	3130AR6A4	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,509,500.00
1161886606	3130AY7D2	FEDERAL HOME LOAN BANKS	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,900,500.00
869387879	3130ASEK1	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	25,000,000.00	25,000,000.00	25,000,000.00	24,487,500.00
821809149	3130ASJQ3	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	24,185,000.00	24,182,178.29	24,178,953.75	21,583,177.70
821810799	3130AQJW4	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	50,000,000.00	50,000,000.00	50,000,000.00	45,913,500.00
821809562	3130APWC5	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	25,000,000.00	25,000,000.00	25,000,000.00	23,048,750.00
821810784	3130AQF24	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	50,000,000.00	50,000,000.00	50,000,000.00	45,662,000.00
821809534	3130APMZ5	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	25,000,000.00	25,000,000.00	25,000,000.00	22,966,750.00
984352416	3130AUT38	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,866,000.00
821809644	3130AME73	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	25,000,000.00	25,000,000.00	25,000,000.00	22,141,750.00
821810681	3130AKTV8	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,311,500.00
821810610	3130APP33	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	12,000,000.00	12,000,000.00	12,000,000.00	10,525,440.00
826608927	3130AR5R8	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	50,000,000.00	50,000,000.00	50,000,000.00	48,450,000.00
1161897944	3130AYA55	FEDERAL HOME LOAN BANKS	12/27/2024	5.225	50,000,000.00	50,000,000.00	50,000,000.00	49,976,000.00
826608942	3130AR5P2	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	50,000,000.00	50,000,000.00	50,000,000.00	48,443,000.00
821809659	3130AQF32	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,359,750.00
859220857	3130ARVY4	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	25,000,000.00	25,000,000.00	25,000,000.00	24,535,250.00
821852239	3130AR2J9	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	24,303,000.00
855441198	3130ARVW8	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	25,000,000.00	25,000,000.00	25,000,000.00	24,530,500.00
835023451	3130ARPM7	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	24,998,659.98	24,996,250.00	24,493,250.00
851779930	3130ARVU2	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,532,000.00
1151409909	3130AXZ27	FEDERAL HOME LOAN BANKS	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,891,000.00
836624936	3130ARF63	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,302,500.00
821809166	3130AQB44	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	25,000,000.00	25,000,000.00	25,000,000.00	21,502,000.00
821810683	3130AQKV4	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	25,000,000.00	25,000,000.00	25,000,000.00	23,044,500.00
821809558	3130AKPK6	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	25,000,000.00	25,000,000.00	25,000,000.00	19,608,250.00
843475066	3130ARPK1	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,492,500.00
821852237	3130AQXK4	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	25,000,000.00	25,000,000.00	25,000,000.00	24,227,000.00
826608940	3130ARCG4	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	24,267,750.00
821810696	3130AKTZ9	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,295,500.00
821809601	3130AQHZ9	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	25,000,000.00	25,000,000.00	25,000,000.00	22,992,250.00
811657280	3130AR2Q3	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	25,000,000.00	25,000,000.00	25,000,000.00	24,310,250.00
1161897947	3130AYA48	FEDERAL HOME LOAN BANKS	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,974,500.00
821809953	3130AJV48	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	50,000,000.00	50,000,000.00	50,000,000.00	44,333,500.00
821810734	3130AKYE0	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,023,000.00
870006889	3130ASFH7	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,540,250.00

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821810706	3130AKNQ5	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	50,000,000.00	50,000,000.00	50,000,000.00	39,119,000.00
821809640	3130APXY6	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	25,000,000.00	25,000,000.00	25,000,000.00	23,037,750.00
1147289501	3130AXXD5	FEDERAL HOME LOAN BANKS	06/07/2024	5.372	50,000,000.00	50,000,000.00	50,000,000.00	50,014,500.00
821809199	3130AKJU1	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	22,000,000.00	22,000,000.00	22,000,000.00	19,275,520.00
821809996	3130AM2J0	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	50,000,000.00	50,000,000.00	50,000,000.00	46,365,000.00
821809655	3130AQAY9	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,887,500.00
817178483	3130AQXH1	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	25,000,000.00	25,000,000.00	25,000,000.00	24,232,500.00
821809627	3130APVD4	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	25,000,000.00	25,000,000.00	25,000,000.00	22,332,750.00
836624939	3130ARF48	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,302,500.00
821809582	3130AHSJ3	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	40,000,000.00	40,000,000.00	40,000,000.00	37,279,200.00
870418077	3130ASGA1	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	25,000,000.00	25,000,000.00	25,000,000.00	24,644,500.00
1161897945	3130AYA30	FEDERAL HOME LOAN BANKS	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,974,500.00
821809610	3130AQTTO	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	25,000,000.00	25,000,000.00	25,000,000.00	24,198,500.00
821108957	3130ARD99	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	25,000,000.00	25,000,000.00	25,000,000.00	24,261,750.00
821809554	3130APVK8	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	25,000,000.00	25,000,000.00	25,000,000.00	23,002,500.00
821810420	3130AKJT4	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	19,875,000.00	19,875,000.00	19,875,000.00	16,089,607.50
844868359	3130ARPE5	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,488,000.00
821810777	3130AKNV4	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,151,500.00
837511314	3130ARRR4	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,493,250.00
821810693	3130AQLU5	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	25,000,000.00	25,000,000.00	25,000,000.00	23,067,500.00
821810702	3130AL4N1	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,227,000.00
821810028	3130AJJQ3	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	50,000,000.00	50,000,000.00	50,000,000.00	45,168,500.00
877589744	3130ASDV8	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,009,750.00
819993801	3130ARBH3	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,509,500.00
821810687	3130AQLQ4	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,060,750.00
821810000	3130AKB96	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	50,000,000.00	50,000,000.00	50,000,000.00	40,182,000.00
821809567	3130AK3V6	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	39,950,000.00	39,950,000.00	39,950,000.00	32,599,999.00
821810730	3130AKKQ8	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,385,000.00
821809694	3130AL4L5	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	20,951,750.00
821810786	3130AKS23	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	50,000,000.00	50,000,000.00	50,000,000.00	38,616,500.00
821809550	3130APYJ8	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	23,238,250.00
839545177	3130ARHC8	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,367,000.00
821809972	3130AJRQ4	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,563,500.00
1132575155	3130AXQQ4	FEDERAL HOME LOAN BANKS	11/28/2028	5.250	50,000,000.00	50,000,000.00	50,000,000.00	49,922,000.00
821809145	3130AQ3P6	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	24,000,000.00	24,000,000.00	24,000,000.00	19,915,680.00
821809636	3130APX26	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	25,000,000.00	25,000,000.00	25,000,000.00	23,025,250.00
840297222	3130ARE56	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	25,000,000.00	25,000,000.00	25,000,000.00	24,293,500.00
838488793	3130ARCK4	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	25,000,000.00	25,000,000.00	25,000,000.00	24,432,250.00
1229748366	313384WW5	FEDERAL HOME LOAN BANKS	05/15/2024	5.245	50,000,000.00	49,679,472.23	49,592,055.56	49,652,000.00
1235365094	313384XM6	FEDERAL HOME LOAN BANKS	05/30/2024	5.210	50,000,000.00	49,573,069.45	49,529,652.78	49,543,500.00
1177441017	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,733,240.28	49,142,043.06	49,703,000.00
1182901662	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.220	50,000,000.00	49,869,500.00	49,340,250.00	49,841,500.00
1199147299	313384WR6	FEDERAL HOME LOAN BANKS	05/10/2024	5.235	50,000,000.00	49,716,437.50	49,338,354.17	49,688,500.00
1190173741	313384WM7	FEDERAL HOME LOAN BANKS	05/06/2024	5.180	50,000,000.00	49,748,194.44	49,302,138.89	49,717,500.00
1224793884	313384XN4	FEDERAL HOME LOAN BANKS	05/31/2024	5.210	39,871,000.00	39,524,786.82	39,415,152.64	39,500,997.12
1177441015	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,733,240.28	49,142,043.06	49,703,000.00
1185915856	313384WF2	FEDERAL HOME LOAN BANKS	04/30/2024	5.210	50,000,000.00	49,790,152.78	49,290,861.11	49,762,500.00
1180740460	313384VX4	FEDERAL HOME LOAN BANKS	04/22/2024	5.140	50,000,000.00	49,850,083.33	49,307,527.78	49,820,000.00
1207761575	313384XF1	FEDERAL HOME LOAN BANKS	05/24/2024	5.190	20,343,000.00	20,187,562.53	20,070,251.23	20,174,966.82
1226785509	313384YJ2	FEDERAL HOME LOAN BANKS	06/20/2024	5.190	50,000,000.00	49,423,333.34	49,300,791.67	49,397,500.00
1185915850	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.125	50,000,000.00	49,651,215.28	49,167,187.50	49,616,000.00
1210763002	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.210	50,000,000.00	49,645,430.56	49,392,166.67	49,616,000.00
1236937631	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.250	22,340,000.00	22,219,457.09	22,206,425.42	22,207,300.40
1203356525	313384WY1	FEDERAL HOME LOAN BANKS	05/17/2024	5.225	50,000,000.00	49,666,180.56	49,339,618.06	49,637,500.00
1201525394	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.190	32,138,000.00	31,910,971.81	31,688,576.85	31,891,180.16
1169492853	313384VC0	FEDERAL HOME LOAN BANKS	04/03/2024	5.170	50,000,000.00	49,985,638.89	49,303,486.11	49,957,000.00
1225612097	313384XU8	FEDERAL HOME LOAN BANKS	06/06/2024	5.200	50,000,000.00	49,523,333.33	49,393,333.33	49,498,000.00
1185915852	313384VZ9	FEDERAL HOME LOAN BANKS	04/24/2024	5.204	50,000,000.00	49,833,761.11	49,342,272.22	49,806,000.00
1193064185	313384WJ4	FEDERAL HOME LOAN BANKS	05/03/2024	5.204	50,000,000.00	49,768,711.11	49,342,272.22	49,739,000.00
1187349643	313384VZ9	FEDERAL HOME LOAN BANKS	04/24/2024	5.200	50,000,000.00	49,833,888.89	49,357,222.22	49,806,000.00
1158426356	313384VM8	FEDERAL HOME LOAN BANKS	04/12/2024	5.205	50,000,000.00	49,920,479.17	49,139,729.17	49,892,000.00
1203356523	313384YC7	FEDERAL HOME LOAN BANKS	06/14/2024	5.215	50,000,000.00	49,464,013.89	49,138,076.39	49,440,500.00
1236937629	313384XT1	FEDERAL HOME LOAN BANKS	06/05/2024	5.205	50,000,000.00	49,530,104.17	49,501,187.50	49,505,000.00
1166058690	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	40,907,000.00	40,800,437.27	40,226,182.53	40,777,324.81
1231479033	313384YK9	FEDERAL HOME LOAN BANKS	06/21/2024	5.229	50,000,000.00	49,411,737.50	49,339,112.50	49,390,500.00
1215297655	313384XN4	FEDERAL HOME LOAN BANKS	05/31/2024	5.225	50,000,000.00	49,564,583.34	49,339,618.06	49,536,000.00
1169492855	313384VC0	FEDERAL HOME LOAN BANKS	04/03/2024	5.170	50,000,000.00	49,985,638.89	49,303,486.11	49,957,000.00
1236937620	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.250	50,000,000.00	49,730,208.34	49,701,041.67	49,703,000.00
1213311338	313384VZ9	FEDERAL HOME LOAN BANKS	04/24/2024	5.250	50,000,000.00	49,832,291.67	49,591,666.67	49,806,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1235365086	313384XM6	FEDERAL HOME LOAN BANKS	05/30/2024	5.210	6,930,000.00	6,870,827.43	6,864,809.88	6,866,729.10
1235365088	313384XD6	FEDERAL HOME LOAN BANKS	05/22/2024	5.250	50,000,000.00	49,628,125.00	49,591,666.67	49,601,500.00
1166058700	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,869,750.00	49,167,847.22	49,841,500.00
1226785517	313384YJ2	FEDERAL HOME LOAN BANKS	06/20/2024	5.190	50,000,000.00	49,423,333.34	49,300,791.67	49,397,500.00
1168434532	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,971,277.78	49,281,944.44	49,942,500.00
1154559333	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.233	50,000,000.00	49,970,927.78	49,135,101.39	49,942,500.00
1165120709	313384VL0	FEDERAL HOME LOAN BANKS	04/11/2024	5.200	50,000,000.00	49,927,777.78	49,234,444.44	49,899,500.00
1219605420	313384XT1	FEDERAL HOME LOAN BANKS	06/05/2024	5.228	50,000,000.00	49,528,027.78	49,339,238.89	49,505,000.00
1197358625	313384WU9	FEDERAL HOME LOAN BANKS	05/13/2024	5.210	36,661,000.00	36,438,162.22	36,151,656.51	36,416,471.13
1229748371	313384YJ2	FEDERAL HOME LOAN BANKS	06/20/2024	5.235	50,000,000.00	49,418,333.33	49,331,083.33	49,397,500.00
1221237344	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.200	50,000,000.00	49,646,111.11	49,465,555.56	49,616,000.00
1154559335	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.233	50,000,000.00	49,970,927.78	49,135,101.39	49,942,500.00
1180740463	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,869,750.00	49,319,805.56	49,841,500.00
1180740461	313384VS5	FEDERAL HOME LOAN BANKS	04/17/2024	5.214	50,000,000.00	49,884,133.33	49,341,008.33	49,856,000.00
1207761574	313384XF1	FEDERAL HOME LOAN BANKS	05/24/2024	5.190	50,000,000.00	49,617,958.33	49,329,625.00	49,587,000.00
1229748367	313384ZM4	FEDERAL HOME LOAN BANKS	07/17/2024	5.206	50,000,000.00	49,226,330.56	49,139,563.89	49,211,500.00
1215297649	313384XN4	FEDERAL HOME LOAN BANKS	05/31/2024	5.225	50,000,000.00	49,564,583.34	49,339,618.06	49,536,000.00
1185915855	313384VZ9	FEDERAL HOME LOAN BANKS	04/24/2024	5.204	50,000,000.00	49,833,761.11	49,342,272.22	49,806,000.00
1190173744	313384WG0	FEDERAL HOME LOAN BANKS	05/01/2024	5.203	50,000,000.00	49,783,208.33	49,342,398.61	49,753,500.00
1168434529	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,971,277.78	49,281,944.44	49,942,500.00
1235365093	313384XD6	FEDERAL HOME LOAN BANKS	05/22/2024	5.250	50,000,000.00	49,628,125.00	49,591,666.67	49,601,500.00
1231479038	313384YK9	FEDERAL HOME LOAN BANKS	06/21/2024	5.229	50,000,000.00	49,411,737.50	49,339,112.50	49,390,500.00
1180740459	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.210	50,000,000.00	49,869,750.00	49,319,805.56	49,841,500.00
1189533964	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.160	39,446,000.00	39,344,229.32	38,988,031.94	39,320,956.18
1209968188	313384WU9	FEDERAL HOME LOAN BANKS	05/13/2024	5.210	50,000,000.00	49,696,083.33	49,421,111.11	49,666,500.00
1226785523	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.210	45,772,000.00	45,447,412.94	45,334,801.11	45,420,471.04
1168434531	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,971,277.78	49,281,944.44	49,942,500.00
1182247070	313384VQ9	FEDERAL HOME LOAN BANKS	04/15/2024	5.210	49,914,000.00	49,812,868.69	49,271,093.82	49,784,722.74
1223929273	313384YA1	FEDERAL HOME LOAN BANKS	06/12/2024	5.240	50,000,000.00	49,476,000.00	49,337,722.22	49,455,000.00
1179317765	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.170	50,000,000.00	49,870,750.00	49,296,305.56	49,841,500.00
1214367403	313384WW5	FEDERAL HOME LOAN BANKS	05/15/2024	5.215	50,000,000.00	49,681,305.56	49,449,527.78	49,652,000.00
1174014400	313384VQ9	FEDERAL HOME LOAN BANKS	04/15/2024	5.200	50,000,000.00	49,898,888.89	49,256,111.11	49,870,500.00
1177441020	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,733,240.28	49,142,043.06	49,703,000.00
1158426355	313384VM8	FEDERAL HOME LOAN BANKS	04/12/2024	5.205	50,000,000.00	49,920,479.17	49,139,729.17	49,892,000.00
1214367401	313384WW5	FEDERAL HOME LOAN BANKS	05/15/2024	5.215	50,000,000.00	49,681,305.56	49,449,527.78	49,652,000.00
1168434527	313384VE6	FEDERAL HOME LOAN BANKS	04/05/2024	5.170	50,000,000.00	49,971,277.78	49,281,944.44	49,942,500.00
1176677989	313384VB2	FEDERAL HOME LOAN BANKS	04/02/2024	5.165	50,000,000.00	49,992,826.39	49,390,243.06	49,964,000.00
1190173733	313384WG0	FEDERAL HOME LOAN BANKS	05/01/2024	5.203	50,000,000.00	49,783,208.33	49,342,398.61	49,753,500.00
1224793887	313384XV6	FEDERAL HOME LOAN BANKS	06/07/2024	5.195	50,000,000.00	49,516,576.39	49,379,486.11	49,490,500.00
1187349644	313384WB1	FEDERAL HOME LOAN BANKS	04/26/2024	5.202	50,000,000.00	49,819,375.00	49,342,525.00	49,791,500.00
1177441018	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.191	50,000,000.00	49,733,240.28	49,142,043.06	49,703,000.00
1172435247	313384VA4	FEDERAL HOME LOAN BANKS	04/01/2024	5.210	30,206,000.00	30,206,000.00	29,812,566.85	30,188,480.52
1236937634	313384XT1	FEDERAL HOME LOAN BANKS	06/05/2024	5.205	50,000,000.00	49,530,104.17	49,501,187.50	49,505,000.00
1235365087	313384YQ6	FEDERAL HOME LOAN BANKS	06/26/2024	5.224	50,000,000.00	49,376,022.22	49,339,744.44	49,354,500.00
1196589702	313384WP0	FEDERAL HOME LOAN BANKS	05/08/2024	5.230	50,000,000.00	49,731,236.11	49,338,986.11	49,703,000.00
1174014396	313384VQ9	FEDERAL HOME LOAN BANKS	04/15/2024	5.200	50,000,000.00	49,898,888.89	49,256,111.11	49,870,500.00
1165120708	313384VL0	FEDERAL HOME LOAN BANKS	04/11/2024	5.200	50,000,000.00	49,927,777.78	49,234,444.44	49,899,500.00
1180740466	313384VX4	FEDERAL HOME LOAN BANKS	04/22/2024	5.140	50,000,000.00	49,850,083.33	49,307,527.78	49,820,000.00
1185915849	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.125	50,000,000.00	49,651,215.28	49,167,187.50	49,616,000.00
1222216589	313384XD6	FEDERAL HOME LOAN BANKS	05/22/2024	5.190	36,899,000.00	36,627,700.10	36,500,029.56	36,804,914.97
1210762994	313384WU9	FEDERAL HOME LOAN BANKS	05/13/2024	5.215	50,000,000.00	49,695,791.67	49,442,284.72	49,666,500.00
1219605421	313384XT1	FEDERAL HOME LOAN BANKS	06/05/2024	5.228	50,000,000.00	49,528,027.78	49,339,238.89	49,505,000.00
1177441014	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.175	50,000,000.00	49,870,625.00	49,274,062.50	49,841,500.00
1203356533	313384WY1	FEDERAL HOME LOAN BANKS	05/17/2024	5.225	50,000,000.00	49,666,180.56	49,339,618.06	49,637,500.00
1221237343	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.200	30,362,000.00	30,147,104.51	30,037,463.96	30,128,819.84
1210762996	313384XB0	FEDERAL HOME LOAN BANKS	05/20/2024	5.210	50,000,000.00	49,645,430.56	49,392,166.67	49,616,000.00
1235365089	313384YQ6	FEDERAL HOME LOAN BANKS	06/26/2024	5.224	50,000,000.00	49,376,022.22	49,339,744.44	49,354,500.00
1169993971	313384VU0	FEDERAL HOME LOAN BANKS	04/19/2024	5.130	50,000,000.00	49,871,750.00	49,202,000.00	49,841,500.00
1233534271	313384VY2	FEDERAL HOME LOAN BANKS	04/23/2024	5.250	30,444,000.00	30,346,325.50	30,315,247.25	30,330,139.44
1229748368	313384YJ2	FEDERAL HOME LOAN BANKS	06/20/2024	5.235	50,000,000.00	49,418,333.33	49,331,083.33	49,397,500.00
1236076704	313384WN5	FEDERAL HOME LOAN BANKS	05/07/2024	5.255	37,579,000.00	37,381,522.35	37,354,094.90	37,361,041.80
1187349650	313384VZ9	FEDERAL HOME LOAN BANKS	04/24/2024	5.200	50,000,000.00	49,833,888.89	49,357,222.22	49,806,000.00
1190173740	313384WJ4	FEDERAL HOME LOAN BANKS	05/03/2024	5.195	39,240,000.00	39,058,798.40	38,707,720.30	39,035,167.20
1169492858	313384VQ9	FEDERAL HOME LOAN BANKS	04/15/2024	5.135	50,000,000.00	49,900,152.78	49,222,618.06	49,870,500.00
1235365091	313384ZU6	FEDERAL HOME LOAN BANKS	07/24/2024	5.198	50,000,000.00	49,176,983.33	49,140,886.11	49,161,500.00
1199147300	313384WR6	FEDERAL HOME LOAN BANKS	05/10/2024	5.235	50,000,000.00	49,716,437.50	49,338,354.17	49,688,500.00
1179317757	313384VS5	FEDERAL HOME LOAN BANKS	04/17/2024	5.170	50,000,000.00	49,885,111.11	49,310,666.67	49,856,000.00
1219605419	313384XT1	FEDERAL HOME LOAN BANKS	06/05/2024	5.228	50,000,000.00	49,528,027.78	49,339,238.89	49,505,000.00
874729125	3134GXZ5	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,722,250.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
955084907	3134GYAF9	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	25,000,000.00	25,000,000.00	25,000,000.00	24,920,750.00
904121726	3134GXW42	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
1105717474	3134H1DX8	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.500	50,000,000.00	50,000,000.00	50,000,000.00	49,946,500.00
821809094	3134GW2S4	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,199,250.00
1087607704	3134H1AU7	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,854,500.00
821810557	3134GW4D5	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,460,500.00
821809107	3134GWYY6	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	25,000,000.00	24,995,081.43	24,992,500.00	20,341,750.00
886107584	3134GXG99	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,610,000.00
821809206	3134GW6R2	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,675,500.00
960234242	3134GYBX9	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,929,500.00
1183717788	3134H1PV9	FEDERAL HOME LOAN MORTGAGE CORP	01/22/2029	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,916,000.00
958282461	3134GYB50	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,929,500.00
821809092	3134GWQS8	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	20,941,500.00
821809021	3134GW3A2	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,175,750.00
821810299	3134GWQ74	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,984,500.00
987399622	3134GYJW3	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,924,500.00
1105717476	3134H1DV2	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	49,935,500.00
1023753102	3134GYQM7	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,886,750.00
821810327	3134GXFT6	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,248,000.00
1109046085	3134H1EN9	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.835	25,000,000.00	25,000,000.00	25,000,000.00	25,093,750.00
1121399595	3134H1HE6	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.090	50,000,000.00	50,000,000.00	50,000,000.00	49,934,000.00
821810742	3134GWV51	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,683,500.00
821809464	3134GXB55	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	31,739,000.00	31,739,000.00	31,739,000.00	29,638,195.59
984353915	3134GYH70	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,881,500.00
969524874	3134GYDR0	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,914,750.00
821809548	3134GVRW0	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,634,500.00
962651383	3134GYCC4	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,887,750.00
821810766	3134GWYY6	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	50,000,000.00	49,990,162.95	49,985,000.00	40,683,500.00
985993291	3134GYB9	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,893,000.00
1175785391	3134H1NS8	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.150	50,000,000.00	50,000,000.00	50,000,000.00	49,844,000.00
821809559	3134GXCS1	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,644,500.00
940745506	3134GY3Y6	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,937,250.00
939528634	3134GY3N0	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,917,750.00
1056325460	3134GYV41	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.420	50,000,000.00	50,000,000.00	50,000,000.00	49,824,000.00
821809027	3134GWB96	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,244,250.00
821810596	3134GW6Q4	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,746,000.00
1124010221	3134H1HY2	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.000	25,000,000.00	25,000,000.00	25,000,000.00	25,046,750.00
1211002764	3134H1VJ9	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2029	5.510	25,000,000.00	25,000,000.00	25,000,000.00	24,928,750.00
1074294551	3134GYYP1	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.670	25,000,000.00	25,000,000.00	25,000,000.00	24,935,000.00
984857802	3134GYHN5	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,885,750.00
821810333	3134GXFS8	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,275,500.00
956330463	3134GYAR3	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	25,000,000.00	25,000,000.00	25,000,000.00	24,872,500.00
945445260	3134GY5F5	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,892,500.00
1056325458	3134GYV66	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,839,000.00
821810415	3134GXEB6	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,257,500.00
821809643	3134GVSG4	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,646,000.00
1185074076	3134H1PT4	FEDERAL HOME LOAN MORTGAGE CORP	01/22/2029	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,951,000.00
1022381776	3134GYQ96	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.450	50,000,000.00	50,000,000.00	50,000,000.00	49,763,000.00
965758755	3134GYCW0	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,910,750.00
985493403	3134GYHR6	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,899,500.00
821809598	3134GWDA1	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,521,500.00
1231484714	3134H1YL1	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2028	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,853,500.00
1056999174	3134GYV82	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,844,500.00
1023480284	3134GYPT3	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,682,500.00
821809114	3137EAEP0	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	25,000,000.00	24,996,656.31	24,980,750.00	24,235,750.00
821810804	3134GWUN4	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,716,000.00
821809030	3134GWRG3	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	25,000,000.00	25,000,000.00	25,000,000.00	20,439,250.00
821810292	3134GXEK6	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,299,000.00
1208388477	3134H1UR2	FEDERAL HOME LOAN MORTGAGE CORP	02/28/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,935,000.00
1140382654	3134H1KP7	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.625	50,000,000.00	50,000,000.00	50,000,000.00	50,149,500.00
965758753	3134GYCX8	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,910,750.00
821809639	3134GWSZ0	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,906,500.00
987775881	3134GYK35	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,924,500.00
821810580	3134GW4K9	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,460,500.00
1182264645	3134H1PQ0	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,920,750.00
985493401	3134GYHQ8	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,893,500.00
1040377558	3134GYT44	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,840,000.00
821810750	3134GWUA2	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,744,000.00
962108960	3134GYC91	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	25,000,000.00	25,000,000.00	25,000,000.00	24,872,500.00



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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
949025784	3134GY6C1	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,931,500.00
1048335066	3134GYTZ5	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,926,250.00
1103469055	3134H1DC4	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.750	50,000,000.00	50,000,000.00	50,000,000.00	50,050,500.00
868541001	3134GXXS8	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,491,750.00
821809211	3134GVG44	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	50,000,000.00	50,000,000.00	50,000,000.00	46,495,000.00
821809090	3134GWA5	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,249,250.00
985496353	3134GYHV7	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	25,000,000.00	25,000,000.00	25,000,000.00	24,892,250.00
1022381772	3134GYQ88	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.400	50,000,000.00	50,000,000.00	50,000,000.00	49,769,000.00
1211002691	3134H1VH3	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,924,750.00
821810509	3134GWZZ2	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,772,000.00
821809553	3134GXCS1	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,644,500.00
907051191	3134GXY32	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,674,250.00
821810772	3134GWZ74	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,715,500.00
1040907953	3134GYTD4	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,876,000.00
878006740	3134GXZV9	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,704,750.00
1105717477	3134H1DT7	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,931,500.00
821810281	3134GXEC4	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,299,000.00
1020655037	3134GYPV8	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,737,000.00
991666212	3134GYKQ4	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	25,000,000.00	25,000,000.00	25,000,000.00	24,931,750.00
821809635	3134GWSZ0	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,906,500.00
993221184	3134GYL26	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	25,000,000.00	25,000,000.00	25,000,000.00	24,966,500.00
1121403903	3134H1HJ5	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2027	5.920	50,000,000.00	50,000,000.00	50,000,000.00	50,032,500.00
821810703	3134GXKC7	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	50,000,000.00	50,000,000.00	50,000,000.00	40,069,000.00
821809088	3134GVX78	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	25,000,000.00	24,999,884.38	24,999,750.00	22,388,500.00
821810746	3134GWTM8	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,744,000.00
821809605	3134GVQR2	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,022,000.00
984735907	3134GYHC9	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,870,750.00
821809108	3134GWC79	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	25,000,000.00	25,000,000.00	25,000,000.00	20,271,750.00
821810457	3134GXEQ3	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	50,000,000.00	50,000,000.00	50,000,000.00	38,477,000.00
969524875	3134GYDS8	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,912,750.00
1020652756	3134GYPU0	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,737,000.00
1031594255	3134GYRV6	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,852,750.00
988588943	3134GYKB7	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.530	25,000,000.00	25,000,000.00	25,000,000.00	24,938,000.00
956934712	3134GYAU6	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,864,500.00
821809093	3134GWQA7	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	20,889,250.00
944243624	3134GY4T6	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,877,750.00
1109046086	3134H1EM1	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.830	25,000,000.00	25,000,000.00	25,000,000.00	25,093,750.00
821810698	3134GVUQ9	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	50,000,000.00	50,000,000.00	50,000,000.00	44,982,500.00
821810059	3134GXBM5	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	50,000,000.00	50,000,000.00	50,000,000.00	46,690,500.00
821809648	3134GWSX5	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,771,500.00
1155543945	3134H1LQ4	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,833,000.00
821810414	3134GW6Y7	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	50,000,000.00	50,000,000.00	50,000,000.00	39,618,500.00
1071596096	3134GYY63	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.050	50,000,000.00	49,654,545.45	49,600,000.00	49,431,500.00
1026607963	3134GYRA2	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,900,250.00
1086289198	3134H1AL7	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.750	25,000,000.00	25,000,000.00	25,000,000.00	24,931,000.00
904121725	3134GXW26	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,663,500.00
821810076	3134GVVJ4	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,623,500.00
821810771	3134GWZ66	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,711,500.00
1011404539	3134GYNS7	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.260	50,000,000.00	50,000,000.00	50,000,000.00	49,792,500.00
962042876	3134GYC42	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,916,750.00
821809661	3134GVMU9	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,333,000.00
821810756	3134GWXP6	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,683,500.00
955084906	3134GYAH5	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,970,750.00
821809063	3134GWAJ5	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	25,000,000.00	25,000,000.00	25,000,000.00	22,847,000.00
821809091	3134GWQY5	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	25,000,000.00	25,000,000.00	25,000,000.00	21,586,000.00
821810517	3134GW3N4	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,457,500.00
1105717475	3134H1DU4	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	49,935,500.00
1117569435	3134H1GF4	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.070	50,000,000.00	50,000,000.00	50,000,000.00	49,934,000.00
1050099545	3134GYUB6	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,752,000.00
1196593160	3134H1RX3	FEDERAL HOME LOAN MORTGAGE CORP	02/21/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,978,750.00
1101839811	3134H1CY7	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,870,500.00
1114949306	3134H1GA5	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.060	50,000,000.00	50,000,000.00	50,000,000.00	49,933,500.00
1053584413	3134GYUM2	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,922,250.00
821810347	3134GXAT1	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	50,000,000.00	50,000,000.00	50,000,000.00	40,830,000.00
1232433697	3134H1YP2	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2028	5.250	50,000,000.00	50,000,000.00	50,000,000.00	49,970,000.00
821809026	3134GWD45	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,232,250.00
821810063	3134GV2C1	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,448,500.00
903285065	3134GXU44	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,352,000.00
821809112	3134GWF68	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	25,000,000.00	25,000,000.00	25,000,000.00	20,314,500.00

LOS ANGELES COUNTY TREASURER  
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FOR THE PERIOD: MARCH 1, 2024 TO MARCH 31, 2024  
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ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1124010220	3134H1JB0	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2028	6.010	50,000,000.00	50,000,000.00	50,000,000.00	50,211,500.00
1043310081	3134GYT85	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,842,000.00
1048335065	3134GYT8	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,926,250.00
1177445444	3134H1NY5	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,850,500.00
892077158	3134GXL77	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,548,250.00
871902296	3134GXZV9	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,704,750.00
1065673671	3134GYX23	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.730	50,000,000.00	50,000,000.00	50,000,000.00	49,856,000.00
821809631	3134GXC51	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	46,644,500.00
1175785390	3134H1NM1	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.180	50,000,000.00	50,000,000.00	50,000,000.00	49,845,000.00
821810765	3134GWYT7	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,457,500.00
1056325459	3134GYV58	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.600	50,000,000.00	50,000,000.00	50,000,000.00	49,870,000.00
821809209	3134GXA00	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,872,000.00
821809543	3134GVRV2	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,634,500.00
1201525602	3134H1SU8	FEDERAL HOME LOAN MORTGAGE CORP	02/28/2029	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,898,000.00
821809532	3134GV5B0	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,397,000.00
963310452	3134GYCG5	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,903,000.00
899279676	3134GXS21	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,639,750.00
821810541	3134GW4S2	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,457,500.00
821809024	3134GWRH1	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,439,750.00
1124010222	3134H1JA2	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.200	25,000,000.00	25,000,000.00	25,000,000.00	25,019,250.00
821810360	3134GXKB9	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	37,717,500.00
821809110	3134GW6Q4	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	25,000,000.00	25,000,000.00	25,000,000.00	20,373,000.00
1074294552	3134GYM8	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.600	25,000,000.00	25,000,000.00	25,000,000.00	24,908,000.00
821809642	3134GWSX5	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,771,500.00
984857801	3134GYHL9	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,885,750.00
1205059830	3134H1TM5	FEDERAL HOME LOAN MORTGAGE CORP	02/21/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,941,500.00
944765043	3134GY5A6	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,897,000.00
821809657	3134GVGM4	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,506,000.00
906927716	3134GXQ80	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,611,000.00
985496356	3134GYHY1	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,893,000.00
1049558303	3134GYU91	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,922,250.00
821810506	3134GWZN9	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,772,000.00
821810691	3134GVTY4	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	44,953,500.00
821809599	3134GWQ33	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,907,500.00
821810463	3134GWZF6	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	50,000,000.00	50,000,000.00	50,000,000.00	40,772,000.00
1140382653	3134H1KQ5	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.620	50,000,000.00	50,000,000.00	50,000,000.00	50,148,000.00
1110447150	3134H1FA6	FEDERAL HOME LOAN MORTGAGE CORP	10/12/2028	6.050	50,000,000.00	50,000,000.00	50,000,000.00	49,961,000.00
1039942681	3134GYSZ6	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,882,000.00
907051190	3134GXY40	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	25,000,000.00	25,000,000.00	25,000,000.00	24,693,250.00
821809653	3134GWDM5	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	50,000,000.00	50,000,000.00	50,000,000.00	44,260,000.00
821810448	3134GXEN0	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,257,500.00
1156429720	3134H1LU5	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,667,000.00
965758754	3134GYCR1	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,904,250.00
994248766	3134GYLB6	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,980,000.00
1040377557	3134GYT69	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,840,000.00
1185927296	3134H1QC0	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,841,500.00
821809552	3134GVZ50	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,639,000.00
1019882746	3134GYPS5	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,682,500.00
821809212	3134GXAQ7	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,537,000.00
992531400	3134GYKU5	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	25,000,000.00	25,000,000.00	25,000,000.00	24,948,000.00
821810368	3134GXFD1	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	50,000,000.00	50,000,000.00	50,000,000.00	39,527,000.00
986881919	3134GYJT0	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,921,500.00
821810803	3134GXEZ3	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	50,000,000.00	50,000,000.00	50,000,000.00	40,381,000.00
821808975	3134GW6M3	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,678,000.00
1176681099	3134H1NU3	FEDERAL HOME LOAN MORTGAGE CORP	01/29/2029	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,844,000.00
1114129013	3134H1FL2	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2027	5.900	25,000,000.00	25,000,000.00	25,000,000.00	25,013,750.00
821809089	3134GVS58	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	25,000,000.00	25,000,000.00	25,000,000.00	22,391,000.00
1027066719	3134GYRF1	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,909,500.00
821809649	3134GVSP4	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,646,000.00
1103463496	3134H1DB6	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.755	50,000,000.00	50,000,000.00	50,000,000.00	49,890,500.00
821810465	3134GWZH2	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,772,000.00
1213323977	3134H1VS9	FEDERAL HOME LOAN MORTGAGE CORP	03/12/2029	5.520	25,000,000.00	25,000,000.00	25,000,000.00	24,959,750.00
1020655036	3134GYPW6	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,744,000.00
821810760	3134GWXQ4	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,655,500.00
956934711	3134GYAV4	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,863,000.00
1169993970	313396VA8	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.115	50,000,000.00	50,000,000.00	49,332,208.33	49,971,000.00
1164431084	313396VA8	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.150	50,000,000.00	50,000,000.00	49,270,416.67	49,971,000.00
1231479015	313396XN8	FEDERAL HOME LOAN MORTGAGE CORP	05/31/2024	5.195	50,000,000.00	49,567,083.34	49,487,715.28	49,536,000.00
821809122	3136G4ZS1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,179,000.00

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1114139739	3135GAJW2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2028	6.000	50,000,000.00	50,000,000.00	50,000,000.00	50,425,500.00
1151420427	3135GAKJ9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.360	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
821809178	3135GA2D2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,596,000.00
821809223	3136G4R88	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	50,000,000.00	50,000,000.00	50,000,000.00	40,585,000.00
1011404540	3135GAG21	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,980,750.00
821809163	3136G45T6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,425,500.00
821809120	3136G4E33	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	22,162,500.00
821809660	3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,586,296.29	49,361,500.00	40,517,000.00
821809604	3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,293,434.97	48,940,000.00	40,517,000.00
1011404538	3135GAFZ9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.250	50,000,000.00	50,000,000.00	50,000,000.00	50,016,000.00
821809077	3135GACP4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	50,000,000.00	50,000,000.00	50,000,000.00	38,941,000.00
821809176	3135GA6X4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,390,500.00
821809182	3135GAC41	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,647,000.00
821809602	3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,401,114.41	49,085,000.00	40,517,000.00
1202172677	3135GAP54	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/14/2029	5.460	25,000,000.00	25,000,000.00	25,000,000.00	24,913,250.00
1138375748	3135GAK91	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.730	50,000,000.00	50,000,000.00	50,000,000.00	49,940,000.00
821809656	3135GACK5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,255,000.00
1114139737	3135GAJV4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,294,500.00
821809503	3135GAAK7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	25,000,000.00	24,991,610.78	24,987,500.00	20,269,250.00
821809180	3135GA4C2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,807,500.00
1152656292	3135GAKK6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
821809172	3135GA3T6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,555,000.00
1182264647	3135GAM73	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/17/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,774,500.00
1159941295	3135GAKR1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	49,967,000.00
1189533957	3135GAMR9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/30/2029	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,854,250.00
1215301249	3135GAPZ8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/06/2028	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,934,000.00
1214367400	3135GAPU9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/04/2027	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,940,000.00
821809185	3136G47J6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,619,000.00
821809217	3135GAAF8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	50,000,000.00	50,000,000.00	50,000,000.00	42,395,500.00
821809183	3135GACG4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,064,500.00
1141009817	3135GAKE0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.650	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
1200783200	3135GANW7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/20/2029	5.280	25,000,000.00	25,000,000.00	25,000,000.00	24,857,000.00
821809189	3135GA4B4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,724,000.00
1153537814	3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,953,500.00
821809652	3135GACK5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,255,000.00
821809075	3136G42K8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	49,250,000.00	48,812,101.76	48,634,375.00	37,607,300.00
1019326620	3135GAGR6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.150	50,000,000.00	50,000,000.00	50,000,000.00	49,959,000.00
1222217942	3135GAQ95	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/20/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,944,250.00
821809118	3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	25,000,000.00	24,572,643.70	24,355,000.00	20,258,500.00
1028476430	3135GAHG9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,998,750.00
821809213	3136G4YZ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	50,000,000.00	50,000,000.00	50,000,000.00	45,751,000.00
1153537816	3135GAKM2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
1159941297	3135GAKR1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	49,967,000.00
1152656305	3135GAKK6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
821809116	3135G04Z3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	25,000,000.00	24,997,689.04	24,990,500.00	23,713,750.00
821809187	3135GA2E0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	50,000,000.00	50,000,000.00	50,000,000.00	38,599,500.00
1162780219	3135GAKT7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,926,500.00
821809179	3135GA6Z9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,650,500.00
821809222	3135GAAE1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,501,000.00
821809177	3135GA2V2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,663,500.00
821809162	3136G43U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,527,500.00
821809190	3135GA4A6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,743,500.00
821809218	3136G4YY3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	50,000,000.00	50,000,000.00	50,000,000.00	44,502,000.00
821809502	3136G4U68	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,388,250.00
821809168	3136G42K8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	50,000,000.00	49,555,742.04	49,375,000.00	38,180,000.00
1141009822	3135GAKD2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.640	50,000,000.00	50,000,000.00	50,000,000.00	50,146,000.00
1195429417	3135GANB3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/14/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,800,000.00
1151420430	3135GAKH3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
821809181	3135GAA84	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,505,500.00
821810668	3135G05C3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	21,000,000.00	21,000,000.00	21,000,000.00	19,929,420.00
1195429415	3135GANA5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/14/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,941,500.00
1114139738	3135GAJY8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/25/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,297,500.00
821809186	3136G47K3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	50,000,000.00	50,000,000.00	50,000,000.00	39,718,500.00
1201526194	3135GANX5	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/26/2029	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,991,250.00
1159941294	3135GAKS9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,967,000.00
1182264649	3135GAM24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/10/2029	5.030	50,000,000.00	50,000,000.00	50,000,000.00	49,486,500.00
821809184	3135GA6T3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,538,000.00
821809500	3136G4R88	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	25,000,000.00	25,000,000.00	25,000,000.00	20,292,500.00
821809597	3135G05Q2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	50,000,000.00	49,383,943.69	49,058,500.00	40,517,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1159941292	3135GAKS9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,967,000.00
821809175	3136G43V3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,668,500.00
1178100559	3135GALV1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/29/2029	5.080	50,000,000.00	50,000,000.00	50,000,000.00	49,534,000.00
1153537815	3135GAKL4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,953,500.00
821809188	3135GA2C4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,561,500.00
1194585799	3135GAN31	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/14/2029	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,932,250.00
821809227	3135GA5Z0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	50,000,000.00	50,000,000.00	50,000,000.00	38,735,500.00
1153537817	3135GAKM2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,966,000.00
821809214	3136G4YQ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,449,500.00
1178734137	3135GALX7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/29/2029	5.100	50,000,000.00	50,000,000.00	50,000,000.00	49,552,000.00
1185915854	313588VU6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,871,500.00	49,378,916.67	49,841,500.00
1232432797	313588WJ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2024	5.210	50,000,000.00	49,768,444.45	49,717,791.67	49,739,000.00
1186538813	313588VB8	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/02/2024	5.155	50,000,000.00	49,992,840.28	49,505,979.17	49,964,000.00
1229038371	313588WQ4	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/09/2024	5.205	50,000,000.00	49,725,291.66	49,624,083.33	49,695,500.00
1188810751	313588VU6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,871,500.00	49,400,333.33	49,841,500.00
1222216592	313588WR2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/10/2024	5.175	50,000,000.00	49,719,687.50	49,547,187.50	49,688,500.00
1232432798	313588WJ0	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2024	5.210	50,000,000.00	49,768,444.45	49,717,791.67	49,739,000.00
1215297645	313588WG6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2024	5.185	50,000,000.00	49,783,958.33	49,553,513.89	49,753,500.00
1215297647	313588WG6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2024	5.185	50,000,000.00	49,783,958.33	49,553,513.89	49,753,500.00
1188810750	313588VU6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2024	5.140	50,000,000.00	49,871,500.00	49,400,333.33	49,841,500.00
<b>AGENCIES TOTAL</b>					<b>28,694,811,444.44</b>	<b>28,651,897,158.25</b>	<b>28,601,521,265.75</b>	<b>26,565,885,715.91</b>
1132575619	05252WVA8	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	05/01/2024	5.500	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
1232433698	05252WVM2	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	09/10/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1232433696	05252WVM2	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	09/10/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1188834534	05252WVF7	ANZ GROUP HOLDINGS LIMITED	06/28/2024	5.180	50,000,000.00	50,000,000.00	50,000,000.00	49,990,000.00
1132575618	05252WVA8	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	05/01/2024	5.500	50,000,000.00	50,000,000.00	50,000,000.00	50,008,500.00
1188834533	05252WVF7	ANZ GROUP HOLDINGS LIMITED	06/28/2024	5.180	50,000,000.00	50,000,000.00	50,000,000.00	49,990,000.00
1106471363	06367DD69	BANK OF MONTREAL - CHICAGO BRANCH	04/19/2024	5.810	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
1154571060	06367DFW0	BANK OF MONTREAL - CHICAGO BRANCH	06/14/2024	5.550	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
1201525389	06367DGR0	BANK OF MONTREAL - CHICAGO BRANCH	08/12/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,973,000.00
1210762990	06367DGV1	BANK OF MONTREAL - CHICAGO BRANCH	05/20/2024	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1230566757	06417M7K5	BANK OF NOVA SCOTIA - HOUSTON BRANCH	12/20/2024	5.370	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
1135060251	05586F7H4	BNP PARIBAS NEW YORK BRANCH	04/15/2024	5.590	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1135060258	05586F7H4	BNP PARIBAS NEW YORK BRANCH	04/15/2024	5.590	50,000,000.00	50,000,000.00	50,000,000.00	50,004,000.00
1174833671	05593D3F8	BNP PARIBAS NEW YORK BRANCH	04/05/2024	5.360	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1114129016	13606KF27	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	04/01/2024	5.770	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1156429721	13606KN44	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	05/31/2024	5.530	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1156429723	13606KN44	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	05/31/2024	5.530	50,000,000.00	50,000,000.00	50,000,000.00	50,006,500.00
1152656318	13606KM37	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	06/03/2024	5.570	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
1152656326	13606KM37	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	06/03/2024	5.570	50,000,000.00	50,000,000.00	50,000,000.00	50,009,500.00
1226785511	22536DM47	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	06/14/2024	5.370	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1178732408	22536DSD1	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	05/13/2024	5.390	50,000,000.00	50,000,000.00	50,000,000.00	50,001,000.00
1176677986	23344N6M3	DNB BANK ASA - NEW YORK BRANCH	04/15/2024	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1183715086	23344N7E0	DNB BANK ASA - NEW YORK BRANCH	04/24/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1174014397	23344N6E1	DNB BANK ASA - NEW YORK BRANCH	04/05/2024	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1178078183	23344N6V3	DNB BANK ASA - NEW YORK BRANCH	04/19/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1172435249	23344N6D3	DNB BANK ASA - NEW YORK BRANCH	04/02/2024	5.350	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1207761579	23345HAP3	DNB BANK ASA - NEW YORK BRANCH	05/20/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1154571061	65558U5A6	NORDEA ABP - NEW YORK BRANCH	06/03/2024	5.450	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1187401556	65558U5T5	NORDEA ABP - NEW YORK BRANCH	05/20/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
1154571062	65558U5A6	NORDEA ABP - NEW YORK BRANCH	06/03/2024	5.450	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1179317759	65558U5L2	NORDEA ABP - NEW YORK BRANCH	04/17/2024	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1136823879	65558U4J8	NORDEA ABP - NEW YORK BRANCH	05/10/2024	5.690	50,000,000.00	50,000,000.00	50,000,000.00	50,014,000.00
1235387984	78015JLB1	ROYAL BANK OF CANADA NEW YORK BRANCH	09/23/2024	5.380	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1060159991	78015JYW1	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1235387985	78015JLB1	ROYAL BANK OF CANADA NEW YORK BRANCH	09/23/2024	5.380	50,000,000.00	50,000,000.00	50,000,000.00	49,995,000.00
1108577828	78015JB30	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2024	5.860	50,000,000.00	50,000,000.00	50,000,000.00	50,034,500.00
1218815658	86959TBZ8	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/05/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1168532766	86959RL8	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	04/30/2024	5.260	50,000,000.00	50,000,000.00	50,000,000.00	49,994,000.00
1223951479	86959TCF1	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/14/2024	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1222218674	86959TCC8	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/11/2024	5.330	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1185074072	86959TAP1	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	04/19/2024	5.350	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1230566754	89115DEA0	TORONTO-DOMINION BANK - NEW YORK BRANCH	06/25/2024	5.390	50,000,000.00	50,000,000.00	50,000,000.00	49,993,500.00
1223062901	89115DCN4	TORONTO-DOMINION BANK - NEW YORK BRANCH	06/10/2024	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1197359393	89115D7J9	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/06/2024	5.370	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1235365095	89115DFS0	TORONTO-DOMINION BANK - NEW YORK BRANCH	07/01/2024	5.420	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1145088143	89115BLZ1	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/28/2024	5.600	50,000,000.00	50,000,000.00	50,000,000.00	50,010,500.00
1127459667	95001KQT4	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.870	50,000,000.00	50,000,000.00	50,000,000.00	50,108,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1127459668	95001KQT4	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.870	50,000,000.00	50,000,000.00	50,000,000.00	50,108,000.00
<b>CD TOTAL</b>					<b>2,400,000,000.00</b>	<b>2,400,000,000.00</b>	<b>2,400,000,000.00</b>	<b>2,400,245,500.00</b>
821809411	89236TJH9	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	11,000,000.00	10,999,068.41	10,986,910.00	10,879,770.00
<b>CORP NOTE FXD TOTAL</b>					<b>11,000,000.00</b>	<b>10,999,068.41</b>	<b>10,986,910.00</b>	<b>10,879,770.00</b>
1209968189	04821TEP6	ATLANTIC ASSET SECURITIZATION CORP.	05/23/2024	5.310	30,000,000.00	29,769,900.00	29,615,025.00	29,747,100.00
1174014403	04821TD36	ATLANTIC ASSET SECURITIZATION CORP.	04/03/2024	5.350	10,000,000.00	9,997,027.78	9,864,763.89	9,991,100.00
1174014401	04821TD36	ATLANTIC ASSET SECURITIZATION CORP.	04/03/2024	5.350	50,000,000.00	49,985,138.89	49,323,819.44	49,955,500.00
1163564635	04821TD10	ATLANTIC ASSET SECURITIZATION CORP.	04/01/2024	5.410	19,500,000.00	19,500,000.00	19,201,097.50	19,488,300.00
1158562680	04821TDF9	ATLANTIC ASSET SECURITIZATION CORP.	04/15/2024	5.400	50,000,000.00	49,895,000.00	49,077,500.00	49,866,000.00
1193064193	04821TE35	ATLANTIC ASSET SECURITIZATION CORP.	05/03/2024	5.320	30,000,000.00	29,858,133.33	29,592,133.33	29,838,300.00
1196589707	04821TF59	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2024	5.240	50,000,000.00	49,526,944.45	49,126,666.67	49,481,500.00
1222216595	04821TF67	ATLANTIC ASSET SECURITIZATION CORP.	06/06/2024	5.310	50,000,000.00	49,513,250.00	49,336,250.00	49,474,500.00
1205059290	04821TEP6	ATLANTIC ASSET SECURITIZATION CORP.	05/23/2024	5.310	50,000,000.00	49,616,500.00	49,284,625.00	49,578,500.00
1202164091	04821TEA9	ATLANTIC ASSET SECURITIZATION CORP.	05/10/2024	5.310	50,000,000.00	49,712,375.00	49,365,750.00	49,677,000.00
1224814626	04821TFB6	ATLANTIC ASSET SECURITIZATION CORP.	06/11/2024	5.300	50,000,000.00	49,477,361.11	49,337,500.00	49,437,500.00
1189543512	04821TDK8	ATLANTIC ASSET SECURITIZATION CORP.	04/19/2024	5.320	30,000,000.00	29,920,200.00	29,645,333.33	29,901,900.00
1233534263	04821TGR0	ATLANTIC ASSET SECURITIZATION CORP.	07/25/2024	5.320	50,000,000.00	49,150,277.78	49,098,555.56	49,115,000.00
1225630447	04821TFC4	ATLANTIC ASSET SECURITIZATION CORP.	06/12/2024	5.310	21,313,000.00	21,086,655.94	21,030,069.93	21,070,031.80
1210762992	04821TEX9	ATLANTIC ASSET SECURITIZATION CORP.	05/31/2024	5.320	50,000,000.00	49,556,666.67	49,320,222.22	49,519,000.00
1163564633	04821TD10	ATLANTIC ASSET SECURITIZATION CORP.	04/01/2024	5.410	50,000,000.00	50,000,000.00	49,233,583.33	49,970,000.00
1196589704	04821TF59	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2024	5.240	15,000,000.00	14,858,083.33	14,738,000.00	14,844,450.00
1185915845	04821TDN2	ATLANTIC ASSET SECURITIZATION CORP.	04/22/2024	5.340	25,000,000.00	24,922,125.00	24,666,250.00	24,907,000.00
1222216593	04821TG17	ATLANTIC ASSET SECURITIZATION CORP.	07/01/2024	5.290	50,000,000.00	49,331,402.77	49,155,069.44	49,289,500.00
1226785512	04821TFA8	ATLANTIC ASSET SECURITIZATION CORP.	06/10/2024	5.310	50,000,000.00	49,483,750.00	49,358,375.00	49,444,500.00
1208378685	0527M0EL7	AUTOBAHN FUNDING COMPANY LLC	05/20/2024	5.300	50,000,000.00	49,639,305.55	49,352,222.22	49,605,000.00
1236077157	0527M0DW4	AUTOBAHN FUNDING COMPANY LLC	04/30/2024	5.330	50,000,000.00	49,785,319.45	49,748,305.56	49,754,000.00
1232432804	0527M0EQ6	AUTOBAHN FUNDING COMPANY LLC	05/24/2024	5.290	35,000,000.00	34,727,418.06	34,675,987.50	34,702,500.00
1235365097	0527M0DV6	AUTOBAHN FUNDING COMPANY LLC	04/29/2024	5.330	50,000,000.00	49,792,722.23	49,748,305.56	49,761,500.00
1225630444	0527M0DH7	AUTOBAHN FUNDING COMPANY LLC	04/17/2024	5.320	50,000,000.00	49,881,777.78	49,748,777.78	49,851,000.00
1231479034	0527M0DN4	AUTOBAHN FUNDING COMPANY LLC	04/22/2024	5.330	50,000,000.00	49,844,541.67	49,763,111.11	49,814,000.00
1229748370	0527M0EQ6	AUTOBAHN FUNDING COMPANY LLC	05/24/2024	5.290	30,000,000.00	29,766,358.33	29,709,050.00	29,745,000.00
1191200992	1247P2EH3	CAFCO LLC	05/17/2024	5.290	50,000,000.00	49,662,027.78	49,213,847.22	49,627,500.00
1236937625	1247P2H23	CAFCO LLC	08/02/2024	5.310	50,000,000.00	49,092,875.00	49,063,375.00	49,062,500.00
1197358641	1247P2EL4	CAFCO LLC	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,243,236.11	49,605,000.00
1199147295	1247P2F33	CAFCO LLC	06/03/2024	5.280	50,000,000.00	49,538,000.00	49,149,333.33	49,501,500.00
1157186599	1247P2D19	CAFCO LLC	04/01/2024	5.430	50,000,000.00	50,000,000.00	49,170,416.67	49,970,000.00
1185915848	1247P2E75	CAFCO LLC	05/07/2024	5.300	25,000,000.00	24,867,500.00	24,613,541.67	24,850,750.00
1223929272	1247P2GF5	CAFCO LLC	07/15/2024	5.300	50,000,000.00	49,227,083.33	49,079,861.11	49,192,500.00
1203356519	1247P2FB5	CAFCO LLC	06/11/2024	5.290	50,000,000.00	49,478,347.22	49,140,375.00	49,442,500.00
1203356532	1247P2FA7	CAFCO LLC	06/10/2024	5.290	50,000,000.00	49,485,694.44	49,147,722.22	49,450,000.00
1206662601	1247P2FA7	CAFCO LLC	06/10/2024	5.290	50,000,000.00	49,485,694.44	49,184,458.33	49,450,000.00
1209968190	1247P2FL3	CAFCO LLC	06/20/2024	5.300	50,000,000.00	49,411,111.11	49,131,388.89	49,376,000.00
1206662598	1247P2FA7	CAFCO LLC	06/10/2024	5.290	25,000,000.00	24,742,847.22	24,592,229.17	24,725,000.00
1203356511	1247P2FE9	CAFCO LLC	06/14/2024	5.290	25,000,000.00	24,728,152.78	24,559,166.67	24,710,250.00
1220419339	1247P2GF5	CAFCO LLC	07/15/2024	5.300	25,000,000.00	24,613,541.66	24,517,847.22	24,596,250.00
1203356529	1247P2FE9	CAFCO LLC	06/14/2024	5.290	50,000,000.00	49,456,305.55	49,118,333.33	49,420,500.00
1190173734	1247P2EL4	CAFCO LLC	05/20/2024	5.280	50,000,000.00	49,640,666.67	49,186,000.00	49,605,000.00
1236937632	1247P2H23	CAFCO LLC	08/02/2024	5.310	50,000,000.00	49,092,875.00	49,063,375.00	49,062,500.00
1196589706	1247P2EL4	CAFCO LLC	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,235,888.89	49,605,000.00
1202164087	1247P2F74	CAFCO LLC	06/07/2024	5.290	50,000,000.00	49,507,736.11	49,162,416.67	49,472,000.00
1210763000	13608AF76	CANADIAN IMPERIAL BANK OF COMMERCE	06/07/2024	5.300	50,000,000.00	49,506,805.56	49,263,888.89	49,477,500.00
1210762997	13608AF76	CANADIAN IMPERIAL BANK OF COMMERCE	06/07/2024	5.300	50,000,000.00	49,506,805.56	49,263,888.89	49,477,500.00
1213311331	13738JEU0	CANCARA ASSET SECURITISATION LIMITED	05/28/2024	5.330	50,000,000.00	49,578,041.67	49,326,347.22	49,545,000.00
1195417912	13738JF54	CANCARA ASSET SECURITISATION LIMITED	06/05/2024	5.280	50,000,000.00	49,523,333.34	49,112,666.67	49,486,000.00
1206664923	13738JEL0	CANCARA ASSET SECURITISATION LIMITED	05/20/2024	5.320	12,000,000.00	11,913,106.67	11,840,400.00	11,905,200.00
1180740458	13738JDK3	CANCARA ASSET SECURITISATION LIMITED	04/19/2024	5.330	50,000,000.00	49,866,750.00	49,304,138.89	49,835,500.00
1210762991	13738JF39	CANCARA ASSET SECURITISATION LIMITED	06/03/2024	5.330	50,000,000.00	49,533,625.00	49,274,527.78	49,500,500.00
1206664920	13738JEX4	CANCARA ASSET SECURITISATION LIMITED	05/31/2024	5.320	50,000,000.00	49,556,666.67	49,268,500.00	49,523,000.00
1195417917	13738JF54	CANCARA ASSET SECURITISATION LIMITED	06/05/2024	5.280	5,000,000.00	4,952,333.34	4,911,266.67	4,948,600.00
1219627758	13738JEH9	CANCARA ASSET SECURITISATION LIMITED	05/17/2024	5.330	50,000,000.00	49,659,472.23	49,481,805.56	49,627,000.00
1185915857	13738JDP2	CANCARA ASSET SECURITISATION LIMITED	04/23/2024	5.290	50,000,000.00	49,838,361.11	49,331,402.78	49,806,000.00
1190182841	13738JEW6	CANCARA ASSET SECURITISATION LIMITED	05/30/2024	5.290	50,000,000.00	49,566,513.89	49,118,333.33	49,530,500.00
1207763392	13738JEQ9	CANCARA ASSET SECURITISATION LIMITED	05/24/2024	5.320	50,000,000.00	49,608,388.89	49,320,222.22	49,575,000.00
1210763001	13738JF39	CANCARA ASSET SECURITISATION LIMITED	06/03/2024	5.330	50,000,000.00	49,533,625.00	49,274,527.78	49,500,500.00
1213311341	13738JEU0	CANCARA ASSET SECURITISATION LIMITED	05/28/2024	5.330	50,000,000.00	49,578,041.67	49,326,347.22	49,545,000.00
1182264648	13738JDN7	CANCARA ASSET SECURITISATION LIMITED	04/22/2024	5.330	25,000,000.00	24,922,270.83	24,652,069.44	24,906,750.00
1206664924	13738JEL0	CANCARA ASSET SECURITISATION LIMITED	05/20/2024	5.320	50,000,000.00	49,637,944.44	49,335,000.00	49,605,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1231484713	13738JFU9	CANCARA ASSET SECURITISATION LIMITED	06/28/2024	5.340	50,000,000.00	49,347,333.34	49,295,416.67	49,315,500.00
1182264644	13738JDN7	CANCARA ASSET SECURITISATION LIMITED	04/22/2024	5.330	50,000,000.00	49,844,541.67	49,304,138.89	49,813,500.00
1180740464	13738JDK3	CANCARA ASSET SECURITISATION LIMITED	04/19/2024	5.330	12,000,000.00	11,968,020.00	11,832,993.33	11,960,520.00
1214367408	13738JF70	CANCARA ASSET SECURITISATION LIMITED	06/07/2024	5.330	50,000,000.00	49,504,013.89	49,259,722.22	49,471,000.00
1229752162	13738JFE5	CANCARA ASSET SECURITISATION LIMITED	06/14/2024	5.320	50,000,000.00	49,453,222.23	49,364,555.56	49,419,000.00
1193064187	15963TE82	CHARIOT FUNDING LLC	05/06/2024	5.310	50,000,000.00	49,741,875.00	49,299,375.00	49,709,000.00
1219627759	15963TEL9	CHARIOT FUNDING LLC	05/20/2024	5.320	50,000,000.00	49,637,944.44	49,438,444.44	49,603,500.00
1230566758	15963TFC8	CHARIOT FUNDING LLC	06/12/2024	5.330	20,000,000.00	19,786,800.00	19,751,266.67	19,773,000.00
1220406569	15963TEL9	CHARIOT FUNDING LLC	05/20/2024	5.320	25,000,000.00	24,818,972.22	24,722,916.67	24,801,750.00
1189533961	15963TDV8	CHARIOT FUNDING LLC	04/29/2024	5.320	50,000,000.00	49,793,111.11	49,327,611.11	49,761,500.00
1179317764	15963TD30	CHARIOT FUNDING LLC	04/03/2024	5.370	50,000,000.00	49,985,083.33	49,388,416.67	49,955,500.00
1194573234	15963TE88	CHARIOT FUNDING LLC	05/08/2024	5.290	50,000,000.00	49,728,152.78	49,294,666.67	49,694,000.00
1186538811	15963TDC0	CHARIOT FUNDING LLC	04/12/2024	5.350	50,000,000.00	49,918,263.89	49,412,986.11	49,888,500.00
1189533968	15963TDQ9	CHARIOT FUNDING LLC	04/24/2024	5.310	50,000,000.00	49,830,375.00	49,365,750.00	49,799,000.00
1230566761	15963TFC8	CHARIOT FUNDING LLC	06/12/2024	5.330	50,000,000.00	49,467,000.00	49,378,166.67	49,432,500.00
1193064186	15963TE39	CHARIOT FUNDING LLC	05/03/2024	5.310	50,000,000.00	49,764,000.00	49,321,500.00	49,731,500.00
1195417907	15963TE39	CHARIOT FUNDING LLC	05/03/2024	5.320	50,000,000.00	49,763,555.56	49,349,777.78	49,731,500.00
1166058985	15963TD14	CHARIOT FUNDING LLC	04/01/2024	5.400	50,000,000.00	50,000,000.00	49,272,500.00	49,970,000.00
1225630446	15963TEX3	CHARIOT FUNDING LLC	05/31/2024	5.320	50,000,000.00	49,556,666.67	49,423,666.67	49,520,500.00
1195417937	15963TE39	CHARIOT FUNDING LLC	05/03/2024	5.320	5,000,000.00	4,976,355.56	4,934,977.78	4,973,150.00
1235365100	15963TFM6	CHARIOT FUNDING LLC	06/21/2024	5.320	50,000,000.00	49,401,500.00	49,357,166.67	49,367,000.00
1186538812	15963TDK2	CHARIOT FUNDING LLC	04/19/2024	5.350	50,000,000.00	49,866,250.00	49,360,972.22	49,836,500.00
1179317766	15963TD30	CHARIOT FUNDING LLC	04/03/2024	5.370	28,000,000.00	27,991,646.67	27,657,513.33	27,975,080.00
1178078186	15963TD30	CHARIOT FUNDING LLC	04/03/2024	5.350	50,000,000.00	49,985,138.89	49,375,833.33	49,955,500.00
1223951476	15963TF38	CHARIOT FUNDING LLC	06/03/2024	5.330	50,000,000.00	49,533,625.00	49,385,569.44	49,498,500.00
1189533967	15963TDV8	CHARIOT FUNDING LLC	04/29/2024	5.320	50,000,000.00	49,793,111.11	49,327,611.11	49,761,500.00
1191200990	17177LEL4	CIESCO, LLC	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,191,805.56	49,605,000.00
1162761376	17177LFH2	CIESCO, LLC	06/17/2024	5.370	50,000,000.00	49,425,708.33	48,650,041.67	49,397,000.00
1147280723	17177LD50	CIESCO, LLC	04/05/2024	5.480	50,000,000.00	49,969,555.56	49,025,777.78	49,940,500.00
1190173739	17177LEH3	CIESCO, LLC	05/17/2024	5.290	50,000,000.00	49,662,027.78	49,206,500.00	49,627,000.00
1235365090	17177LH15	CIESCO, LLC	08/01/2024	5.320	50,000,000.00	49,098,555.55	49,054,222.22	49,066,000.00
1195417900	17177LH56	CIESCO, LLC	08/05/2024	5.210	50,000,000.00	49,088,250.00	48,683,027.78	49,036,500.00
1165120698	17177LDF8	CIESCO, LLC	04/15/2024	5.390	25,000,000.00	24,947,597.22	24,569,548.61	24,933,000.00
1188810757	17177LED2	CIESCO, LLC	05/13/2024	5.300	50,000,000.00	49,690,833.33	49,205,000.00	49,657,000.00
1162761369	17177LFH2	CIESCO, LLC	06/17/2024	5.370	50,000,000.00	49,425,708.33	48,650,041.67	49,397,000.00
1183715088	12619TEA8	CRC FUNDING, LLC	05/10/2024	5.300	50,000,000.00	49,712,916.67	49,175,555.56	49,679,500.00
1201525390	12619TF66	CRC FUNDING, LLC	06/06/2024	5.270	50,000,000.00	49,516,916.66	49,165,583.33	49,476,500.00
1154559344	12619TD19	CRC FUNDING, LLC	04/01/2024	5.430	50,000,000.00	50,000,000.00	49,125,166.67	49,970,000.00
1148004773	12619TD50	CRC FUNDING, LLC	04/05/2024	5.460	50,000,000.00	49,969,666.67	49,036,916.67	49,940,500.00
1197358645	12619TEL4	CRC FUNDING, LLC	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,243,236.11	49,604,000.00
1200055708	12619TF41	CRC FUNDING, LLC	06/04/2024	5.270	25,000,000.00	24,765,777.78	24,575,472.22	24,745,750.00
1200055706	12619TF58	CRC FUNDING, LLC	06/05/2024	5.280	50,000,000.00	49,523,333.33	49,142,000.00	49,484,000.00
1200782709	12619TFA7	CRC FUNDING, LLC	06/10/2024	5.270	50,000,000.00	49,487,638.89	49,128,986.11	49,447,000.00
1223951481	12619TGF5	CRC FUNDING, LLC	07/15/2024	5.300	50,000,000.00	49,227,083.33	49,079,861.11	49,187,500.00
1215297644	12619TFR0	CRC FUNDING, LLC	06/25/2024	5.300	50,000,000.00	49,374,305.56	49,138,750.00	49,335,500.00
1185915846	12619TE75	CRC FUNDING, LLC	05/07/2024	5.300	25,000,000.00	24,867,500.00	24,613,541.67	24,850,750.00
1201525391	12619TF66	CRC FUNDING, LLC	06/06/2024	5.270	50,000,000.00	49,516,916.66	49,165,583.33	49,476,500.00
1236937613	12619TH56	CRC FUNDING, LLC	08/05/2024	5.320	50,000,000.00	49,069,000.00	49,039,444.44	49,033,500.00
1236937628	12619TH56	CRC FUNDING, LLC	08/05/2024	5.320	25,000,000.00	24,534,500.00	24,519,722.22	24,516,750.00
1183715085	12619TE83	CRC FUNDING, LLC	05/08/2024	5.300	50,000,000.00	49,727,638.89	49,190,277.78	49,694,000.00
1209968186	12619TFL3	CRC FUNDING, LLC	06/20/2024	5.300	50,000,000.00	49,411,111.11	49,131,388.89	49,372,500.00
1200055709	12619TF41	CRC FUNDING, LLC	06/04/2024	5.270	50,000,000.00	49,531,555.55	49,150,944.44	49,491,500.00
1215297643	12619TFR0	CRC FUNDING, LLC	06/25/2024	5.300	23,350,000.00	23,057,800.69	22,947,796.25	23,039,678.50
1202164100	12619TF74	CRC FUNDING, LLC	06/07/2024	5.290	50,000,000.00	49,507,736.11	49,162,416.67	49,469,000.00
1200782740	12619TFA7	CRC FUNDING, LLC	06/10/2024	5.270	50,000,000.00	49,487,638.89	49,128,986.11	49,447,000.00
1215297646	22533TEE2	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	05/14/2024	5.250	50,000,000.00	49,686,458.33	49,453,125.00	49,655,500.00
1187349653	22533TDK9	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	04/19/2024	5.220	50,000,000.00	49,869,500.00	49,383,750.00	49,838,500.00
1188810749	22533TE36	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	05/03/2024	5.220	48,918,000.00	48,691,020.48	48,222,875.22	48,659,712.96
1187349649	22533TDK9	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	04/19/2024	5.220	50,000,000.00	49,869,500.00	49,383,750.00	49,838,500.00
1194573240	22533TE10	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	05/01/2024	5.280	46,609,000.00	46,403,920.40	46,000,597.19	46,376,887.18
1185927295	22533TDK9	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	04/19/2024	5.240	50,000,000.00	49,869,000.00	49,366,833.33	49,838,500.00
1214367407	22533TE85	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEI	05/08/2024	5.250	38,985,000.00	38,774,643.44	38,587,028.13	38,750,700.15
1221241693	29101AF58	EMERSON ELECTRIC CO.	06/05/2024	5.280	50,000,000.00	49,523,333.33	49,340,000.00	49,489,500.00
1219627761	29101AEL4	EMERSON ELECTRIC CO.	05/20/2024	5.300	50,000,000.00	49,639,305.56	49,447,916.67	49,608,000.00
1226785513	29101ADK7	EMERSON ELECTRIC CO.	04/19/2024	5.310	50,000,000.00	49,867,250.00	49,741,875.00	49,837,500.00
1215301251	29101AF33	EMERSON ELECTRIC CO.	06/03/2024	5.280	50,000,000.00	49,538,000.00	49,310,666.67	49,504,500.00
1219627760	29101AEL4	EMERSON ELECTRIC CO.	05/20/2024	5.300	25,000,000.00	24,819,652.78	24,723,958.33	24,804,000.00
1221241694	29101AF58	EMERSON ELECTRIC CO.	06/05/2024	5.280	20,000,000.00	19,809,333.33	19,736,000.00	19,795,800.00
1215301250	29101AF33	EMERSON ELECTRIC CO.	06/03/2024	5.280	50,000,000.00	49,538,000.00	49,310,666.67	49,504,500.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1233541390	45685QHL6	ING (U.S.) FUNDING LLC	08/20/2024	5.300	50,000,000.00	48,962,083.34	48,910,555.56	48,933,500.00
1155538756	45685QF38	ING (U.S.) FUNDING LLC	06/03/2024	5.420	50,000,000.00	49,525,750.00	48,660,055.56	49,500,500.00
1133961832	45685QE62	ING (U.S.) FUNDING LLC	05/06/2024	5.570	50,000,000.00	49,729,236.11	48,599,763.89	49,708,500.00
1233541391	45685QHL6	ING (U.S.) FUNDING LLC	08/20/2024	5.300	50,000,000.00	48,962,083.34	48,910,555.56	48,933,500.00
1155538749	45685QF38	ING (U.S.) FUNDING LLC	06/03/2024	5.420	19,820,000.00	19,632,007.30	19,288,846.02	19,621,998.20
1133961839	45685QE62	ING (U.S.) FUNDING LLC	05/06/2024	5.570	50,000,000.00	49,729,236.11	48,599,763.89	49,708,500.00
1236076697	45685QHL6	ING (U.S.) FUNDING LLC	08/20/2024	5.300	50,000,000.00	48,962,083.34	48,925,277.78	48,933,500.00
1236076702	45685QHL6	ING (U.S.) FUNDING LLC	08/20/2024	5.300	50,000,000.00	48,962,083.34	48,925,277.78	48,933,500.00
1178078181	47816FEA5	JOHNSON & JOHNSON	05/10/2024	5.260	50,000,000.00	49,715,083.33	49,116,027.78	49,684,000.00
1223951475	47816FFB2	JOHNSON & JOHNSON, INC.	06/11/2024	5.240	50,000,000.00	49,483,277.78	49,337,722.22	49,449,000.00
1182901664	47816FEH0	JOHNSON & JOHNSON	05/17/2024	5.190	50,000,000.00	49,668,416.67	49,142,208.33	49,632,500.00
1217020279	47816FG13	JOHNSON & JOHNSON	07/01/2024	5.230	50,000,000.00	49,338,986.11	49,135,597.22	49,304,500.00
1207761578	47816FEN7	JOHNSON & JOHNSON, INC.	05/22/2024	5.260	50,000,000.00	49,627,416.66	49,335,194.44	49,595,500.00
1217020275	47816FG13	JOHNSON & JOHNSON	07/01/2024	5.230	50,000,000.00	49,338,986.11	49,135,597.22	49,304,500.00
1207761576	47816FEN7	JOHNSON & JOHNSON, INC.	05/22/2024	5.260	50,000,000.00	49,627,416.66	49,335,194.44	49,595,500.00
1178078180	47816FEA5	JOHNSON & JOHNSON	05/10/2024	5.260	50,000,000.00	49,715,083.33	49,116,027.78	49,684,000.00
1197358646	47816FE64	JOHNSON & JOHNSON	05/06/2024	5.210	50,000,000.00	49,746,736.11	49,363,222.22	49,713,500.00
1178078176	47816FE15	JOHNSON & JOHNSON	05/01/2024	5.260	50,000,000.00	49,780,833.33	49,181,777.78	49,750,000.00
1182901665	47816FEH0	JOHNSON & JOHNSON	05/17/2024	5.190	50,000,000.00	49,668,416.67	49,142,208.33	49,632,500.00
1197358644	47816FE80	JOHNSON & JOHNSON, INC.	05/08/2024	5.210	50,000,000.00	49,732,263.89	49,341,513.89	49,698,500.00
1217020278	47816FG21	JOHNSON & JOHNSON, INC.	07/02/2024	5.230	50,000,000.00	49,331,722.22	49,106,541.67	49,297,500.00
1223951480	47816FFC0	JOHNSON & JOHNSON	06/12/2024	5.240	50,000,000.00	49,476,000.00	49,337,722.22	49,442,000.00
1223951478	47816FFB2	JOHNSON & JOHNSON, INC.	06/11/2024	5.240	50,000,000.00	49,483,277.78	49,337,722.22	49,449,000.00
1179317760	4820P2DH5	JUPITER SECURITIZATION COMPANY LLC	04/17/2024	5.370	50,000,000.00	49,880,666.67	49,284,000.00	49,851,000.00
1189533965	4820P2DJ1	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.320	50,000,000.00	49,874,388.89	49,408,888.89	49,843,500.00
1188810747	4820P2DV4	JUPITER SECURITIZATION COMPANY LLC	04/29/2024	5.350	50,000,000.00	49,791,944.44	49,323,819.44	49,761,500.00
1180740454	4820P2D28	JUPITER SECURITIZATION COMPANY LLC	04/02/2024	5.370	50,000,000.00	49,992,541.67	49,425,708.33	49,963,000.00
1231479031	4820P2FE0	JUPITER SECURITIZATION COMPANY LLC	06/14/2024	5.330	50,000,000.00	49,452,194.45	49,370,763.89	49,419,000.00
1199147303	4820P2E27	JUPITER SECURITIZATION COMPANY LLC	05/02/2024	5.310	42,500,000.00	42,305,668.75	41,973,425.00	42,278,150.00
1223048095	4820P2F59	JUPITER SECURITIZATION COMPANY LLC	06/05/2024	5.330	50,000,000.00	49,518,819.44	49,363,361.11	49,486,000.00
1182901658	4820P2DK8	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.360	50,000,000.00	49,866,000.00	49,315,111.11	49,836,500.00
1186538815	4820P2DJ1	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.340	50,000,000.00	49,873,916.67	49,369,583.33	49,843,500.00
1183715087	4820P2DN2	JUPITER SECURITIZATION COMPANY LLC	04/22/2024	5.380	50,000,000.00	49,843,083.33	49,297,611.11	49,814,000.00
1188810755	4820P2DV4	JUPITER SECURITIZATION COMPANY LLC	04/29/2024	5.350	50,000,000.00	49,791,944.44	49,323,819.44	49,761,500.00
1188810759	4820P2DN2	JUPITER SECURITIZATION COMPANY LLC	04/22/2024	5.340	50,000,000.00	49,844,250.00	49,354,750.00	49,814,000.00
1185915853	4820P2DK8	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,866,500.00	49,354,750.00	49,836,500.00
1179317768	4820P2DH5	JUPITER SECURITIZATION COMPANY LLC	04/17/2024	5.370	50,000,000.00	49,880,666.67	49,284,000.00	49,851,000.00
1185915847	4820P2DK8	JUPITER SECURITIZATION COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,866,500.00	49,354,750.00	49,836,500.00
1236077156	4820P2FU4	JUPITER SECURITIZATION COMPANY LLC	06/28/2024	5.330	50,000,000.00	49,348,555.56	49,311,541.67	49,315,500.00
1189533956	4820P2DJ1	JUPITER SECURITIZATION COMPANY LLC	04/18/2024	5.320	25,000,000.00	24,937,194.44	24,704,444.44	24,921,750.00
1236077154	4820P2FU4	JUPITER SECURITIZATION COMPANY LLC	06/28/2024	5.330	50,000,000.00	49,348,555.56	49,311,541.67	49,315,500.00
1222216594	50286LG98	LA FAYETTE ASSET SECURITIZATION LLC	07/09/2024	5.270	30,000,000.00	29,565,225.00	29,459,825.00	29,540,700.00
1218815660	50286LG23	LA FAYETTE ASSET SECURITIZATION LLC	07/02/2024	5.280	50,000,000.00	49,325,333.33	49,120,000.00	49,286,000.00
1157685563	50286LDF7	LA FAYETTE ASSET SECURITIZATION LLC	04/15/2024	5.440	40,000,000.00	39,915,377.78	39,250,488.89	39,892,800.00
1196589703	50286LE74	LA FAYETTE ASSET SECURITIZATION LLC	05/07/2024	5.330	50,000,000.00	49,733,500.00	49,326,347.22	49,701,500.00
1222216590	50286LG98	LA FAYETTE ASSET SECURITIZATION LLC	07/09/2024	5.270	25,000,000.00	24,637,687.50	24,549,854.17	24,617,250.00
1205054738	50286LE74	LA FAYETTE ASSET SECURITIZATION LLC	05/07/2024	5.320	25,000,000.00	24,867,000.00	24,700,750.00	24,850,750.00
1163564640	50286LDK6	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	50,000,000.00	49,864,500.00	49,089,138.89	49,836,500.00
1185915851	50286LDN0	LA FAYETTE ASSET SECURITIZATION LLC	04/22/2024	5.350	25,000,000.00	24,921,979.17	24,665,625.00	24,907,000.00
1169499961	50286LD18	LA FAYETTE ASSET SECURITIZATION LLC	04/01/2024	5.410	50,000,000.00	50,000,000.00	49,286,180.56	49,970,000.00
1165120705	50286LDK6	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	30,000,000.00	29,918,700.00	29,462,516.67	29,901,900.00
1205054741	50286LEF6	LA FAYETTE ASSET SECURITIZATION LLC	05/15/2024	5.320	35,000,000.00	34,772,422.22	34,539,672.22	34,749,400.00
1187349648	50286LDW0	LA FAYETTE ASSET SECURITIZATION LLC	04/30/2024	5.340	50,000,000.00	49,784,916.67	49,288,000.00	49,754,000.00
1215297652	50286LFL2	LA FAYETTE ASSET SECURITIZATION LLC	06/20/2024	5.320	20,000,000.00	19,763,555.56	19,668,977.78	19,750,000.00
1163564631	50286LDK6	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.420	20,000,000.00	19,945,800.00	19,635,655.56	19,934,600.00
1223048101	59515MEW1	MICROSOFT CORPORATION	05/30/2024	5.280	50,000,000.00	49,567,333.33	49,413,333.33	49,537,500.00
1172435248	59515MDF9	MICROSOFT CORPORATION	04/15/2024	5.280	50,000,000.00	49,897,333.33	49,237,333.33	49,867,500.00
1205054736	59515MEL5	MICROSOFT CORPORATION	05/20/2024	5.250	50,000,000.00	49,642,708.33	49,343,750.00	49,611,000.00
1174833672	59515MDK8	MICROSOFT CORPORATION	04/19/2024	5.260	50,000,000.00	49,868,500.00	49,225,611.11	49,838,500.00
1172435246	59515MDF9	MICROSOFT CORPORATION	04/15/2024	5.280	50,000,000.00	49,897,333.33	49,237,333.33	49,867,500.00
1193064191	59515ME68	MICROSOFT CORPORATION	05/06/2024	5.240	50,000,000.00	49,745,277.78	49,308,611.11	49,714,000.00
1174833669	59515MDK8	MICROSOFT CORPORATION	04/19/2024	5.260	50,000,000.00	49,868,500.00	49,225,611.11	49,838,500.00
1223048102	59515MEW1	MICROSOFT CORPORATION	05/30/2024	5.280	20,000,000.00	19,826,933.33	19,765,333.33	19,815,000.00
1205054742	59515MEF8	MICROSOFT CORPORATION	05/15/2024	5.260	50,000,000.00	49,678,555.56	49,349,805.56	49,647,500.00
1193064194	59515ME35	MICROSOFT CORPORATION	05/03/2024	5.250	50,000,000.00	49,766,666.67	49,329,166.67	49,736,000.00
1214367399	59515MDV4	MICROSOFT CORPORATION	04/29/2024	5.290	50,000,000.00	49,794,277.78	49,551,819.44	49,765,500.00
1205054739	59515MEL5	MICROSOFT CORPORATION	05/20/2024	5.250	50,000,000.00	49,642,708.33	49,343,750.00	49,611,000.00
1193064190	59515ME35	MICROSOFT CORPORATION	05/03/2024	5.250	50,000,000.00	49,766,666.67	49,329,166.67	49,736,000.00
1221237345	59515MEX9	MICROSOFT CORPORATION	05/31/2024	5.280	50,000,000.00	49,560,000.00	49,376,666.67	49,530,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1226785522	6117P4FH8	MONT BLANC CAPITAL CORP.	06/17/2024	5.330	21,584,000.00	21,337,936.41	21,283,610.68	21,323,696.96
1224814625	6117P4FH8	MONT BLANC CAPITAL CORP.	06/17/2024	5.320	25,854,000.00	25,559,810.21	25,487,217.92	25,542,200.76
1230566756	6117P4GN4	MONT BLANC CAPITAL CORP.	07/22/2024	5.330	45,506,000.00	44,751,409.39	44,670,560.40	44,722,386.68
1177445443	6117P4D98	MONT BLANC CAPITAL CORP.	04/09/2024	5.370	48,958,000.00	48,899,576.79	48,293,435.95	48,870,854.76
1195417891	6117P4EA4	MONT BLANC CAPITAL CORP.	05/10/2024	5.340	32,797,000.00	32,607,269.36	32,334,835.61	32,586,771.23
1206664918	6117P4EM8	MONT BLANC CAPITAL CORP.	05/21/2024	5.320	29,943,000.00	29,721,754.50	29,540,333.19	29,701,958.85
1218815661	6117P4F54	MONT BLANC CAPITAL CORP.	06/05/2024	5.330	25,000,000.00	24,759,409.72	24,655,770.83	24,743,000.00
1179317763	6117P4DF4	MONT BLANC CAPITAL CORP.	04/15/2024	5.370	25,000,000.00	24,947,791.67	24,649,458.33	24,933,000.00
1206664921	6117P4EM8	MONT BLANC CAPITAL CORP.	05/21/2024	5.320	14,993,000.00	14,882,218.39	14,793,593.10	14,872,306.35
1201526092	6117P4EP1	MONT BLANC CAPITAL CORP.	05/23/2024	5.330	38,229,000.00	37,934,679.18	37,662,998.42	37,909,787.85
1229038374	6117P4GF1	MONT BLANC CAPITAL CORP.	07/15/2024	5.340	37,232,000.00	36,652,111.60	36,580,315.89	36,629,213.92
1194573242	63873JE14	NATIXIS, NEW YORK BRANCH	05/01/2024	5.270	50,000,000.00	49,780,416.67	49,348,569.44	49,749,500.00
1182901666	63873JE14	NATIXIS, NEW YORK BRANCH	05/01/2024	5.270	50,000,000.00	49,780,416.67	49,238,777.78	49,749,500.00
1182901660	63873JEL0	NATIXIS, NEW YORK BRANCH	05/20/2024	5.270	50,000,000.00	49,641,347.22	49,107,027.78	49,608,000.00
1236076703	63873JHP8	NATIXIS, NEW YORK BRANCH	08/23/2024	5.220	50,000,000.00	48,956,000.00	48,919,750.00	48,920,500.00
1236937622	63873JHW3	NATIXIS, NEW YORK BRANCH	08/30/2024	5.240	50,000,000.00	48,901,055.55	48,871,944.44	48,871,000.00
1182901663	63873JEL0	NATIXIS, NEW YORK BRANCH	05/20/2024	5.270	50,000,000.00	49,641,347.22	49,107,027.78	49,608,000.00
1194573243	63873JE14	NATIXIS, NEW YORK BRANCH	05/01/2024	5.270	50,000,000.00	49,780,416.67	49,348,569.44	49,749,500.00
1236076701	63873JHP8	NATIXIS, NEW YORK BRANCH	08/23/2024	5.220	50,000,000.00	48,956,000.00	48,919,750.00	48,920,500.00
1199147296	63873JED8	NATIXIS, NEW YORK BRANCH	05/13/2024	5.270	50,000,000.00	49,692,583.33	49,304,652.78	49,660,000.00
1199147294	63873JED8	NATIXIS, NEW YORK BRANCH	05/13/2024	5.270	50,000,000.00	49,692,583.33	49,304,652.78	49,660,000.00
1183705781	63873JE30	NATIXIS, NEW YORK BRANCH	05/03/2024	5.270	50,000,000.00	49,765,777.78	49,231,458.33	49,734,500.00
1230566753	63873JHK9	NATIXIS, NEW YORK BRANCH	08/19/2024	5.260	50,000,000.00	48,977,222.23	48,889,555.56	48,948,500.00
1236937623	63873JHW3	NATIXIS, NEW YORK BRANCH	08/30/2024	5.240	50,000,000.00	48,901,055.55	48,871,944.44	48,871,000.00
1185074077	63873JE63	NATIXIS, NEW YORK BRANCH	05/06/2024	5.270	50,000,000.00	49,743,819.44	49,231,458.33	49,712,000.00
1177445442	64105GD43	NESTLE CAPITAL CORPORATION	04/04/2024	5.200	50,000,000.00	49,978,333.33	49,378,888.89	49,949,000.00
1177445441	64105GD43	NESTLE CAPITAL CORPORATION	04/04/2024	5.200	50,000,000.00	49,978,333.33	49,378,888.89	49,949,000.00
1187349645	67983TE28	OLD LINE FUNDING, LLC	05/02/2024	5.300	50,000,000.00	49,771,805.56	49,308,055.56	49,738,500.00
1202164092	67983TF35	OLD LINE FUNDING, LLC	06/03/2024	5.270	10,000,000.00	9,907,775.00	9,838,972.22	9,899,400.00
1190173743	67983TE10	OLD LINE FUNDING, LLC	05/01/2024	5.260	50,000,000.00	49,780,833.33	49,342,500.00	49,746,000.00
1209968187	67983TF68	OLD LINE FUNDING, LLC	06/06/2024	5.280	50,000,000.00	49,516,000.00	49,237,333.33	49,475,000.00
1213311342	67983TEN2	OLD LINE FUNDING, LLC	05/22/2024	5.280	50,000,000.00	49,626,000.00	49,376,666.67	49,586,000.00
1232432795	67983TFU5	OLD LINE FUNDING, LLC	06/28/2024	5.320	50,000,000.00	49,349,777.78	49,298,055.56	49,314,500.00
1190173745	67983TE10	OLD LINE FUNDING, LLC	05/01/2024	5.260	50,000,000.00	49,780,833.33	49,342,500.00	49,746,000.00
1174833666	67983TD86	OLD LINE FUNDING, LLC	04/08/2024	5.360	50,000,000.00	49,947,888.89	49,322,555.56	49,918,500.00
1197358649	67983TED4	OLD LINE FUNDING, LLC	05/13/2024	5.270	50,000,000.00	49,692,583.33	49,311,972.22	49,654,000.00
1193092354	67983TE36	OLD LINE FUNDING, LLC	05/03/2024	5.270	50,000,000.00	49,765,777.78	49,355,888.89	49,731,000.00
1232432802	67983TFU5	OLD LINE FUNDING, LLC	06/28/2024	5.320	50,000,000.00	49,349,777.78	49,298,055.56	49,314,500.00
1185074078	67983TDQ6	OLD LINE FUNDING, LLC	04/24/2024	5.320	50,000,000.00	49,830,055.56	49,342,388.89	49,799,000.00
1202164088	67983TF35	OLD LINE FUNDING, LLC	06/03/2024	5.270	50,000,000.00	49,538,875.00	49,194,861.11	49,497,000.00
1205054733	67983TEL6	OLD LINE FUNDING, LLC	05/20/2024	5.270	50,000,000.00	49,641,347.22	49,341,250.00	49,601,000.00
1224814624	67983TFE1	OLD LINE FUNDING, LLC	06/14/2024	5.300	50,000,000.00	49,455,277.78	49,322,777.78	49,416,500.00
1201525393	67983TEF9	OLD LINE FUNDING, LLC	05/15/2024	5.280	50,000,000.00	49,677,333.33	49,325,333.33	49,639,000.00
1220406568	67983TEL6	OLD LINE FUNDING, LLC	05/20/2024	5.280	50,000,000.00	49,640,666.67	49,450,000.00	49,601,000.00
1206664919	67983TFB7	OLD LINE FUNDING, LLC	06/11/2024	5.260	50,000,000.00	49,481,305.56	49,181,777.78	49,438,500.00
1166058701	67983TD11	OLD LINE FUNDING, LLC	04/01/2024	5.380	50,000,000.00	50,000,000.00	49,282,666.67	49,970,000.00
1232432790	67983TEH5	OLD LINE FUNDING, LLC	05/17/2024	5.320	50,000,000.00	49,660,111.11	49,586,222.22	49,623,500.00
1202164102	67983TE28	OLD LINE FUNDING, LLC	05/02/2024	5.270	50,000,000.00	49,773,097.22	49,429,083.33	49,738,500.00
1223048088	71344TFL1	PEPSICO, INC.	06/20/2024	5.270	50,000,000.00	49,414,444.44	49,260,736.11	49,383,500.00
1229038376	71344TFM9	PEPSICO, INC.	06/21/2024	5.270	50,000,000.00	49,407,125.00	49,304,652.78	49,376,000.00
1225630445	71344TFC1	PEPSICO, INC.	06/12/2024	5.270	40,000,000.00	39,578,400.00	39,473,000.00	39,554,000.00
1220419336	71344TFE7	PEPSICO, INC.	06/14/2024	5.280	34,700,000.00	34,323,389.34	34,191,066.67	34,302,685.00
1214367402	71344TGR7	PEPSICO, INC.	07/25/2024	5.190	50,000,000.00	49,171,041.67	48,933,166.67	49,134,500.00
1220419338	71344TF31	PEPSICO, INC.	06/03/2024	5.290	50,000,000.00	49,537,125.00	49,346,097.22	49,508,500.00
1215297642	71344TGN6	PEPSICO, INC.	07/22/2024	5.190	50,000,000.00	49,192,666.67	48,962,000.00	49,155,500.00
1232432791	71344TGJ5	PEPSICO, INC.	07/18/2024	5.230	50,000,000.00	49,215,500.00	49,164,652.78	49,184,000.00
1223048091	71344TFL1	PEPSICO, INC.	06/20/2024	5.270	50,000,000.00	49,414,444.44	49,260,736.11	49,383,500.00
1229038375	71344TFR8	PEPSICO, INC.	06/25/2024	5.270	50,000,000.00	49,377,847.22	49,275,375.00	49,346,500.00
1217020277	71344TGP1	PEPSICO, INC.	07/23/2024	5.190	50,000,000.00	49,185,458.33	48,962,000.00	49,148,500.00
1231479012	71344TFQ0	PEPSICO, INC.	06/24/2024	5.260	50,000,000.00	49,386,333.33	49,305,972.22	49,354,000.00
1214367405	71344TGN6	PEPSICO, INC.	07/22/2024	5.190	50,000,000.00	49,192,666.67	48,954,791.67	49,155,500.00
1230566759	71344TFU1	PEPSICO, INC.	06/28/2024	5.270	50,000,000.00	49,355,888.89	49,268,055.56	49,325,000.00
1226785521	71344TFE7	PEPSICO, INC.	06/14/2024	5.270	50,000,000.00	49,458,361.11	49,333,930.56	49,427,500.00
1231479028	71344TGF3	PEPSICO, INC.	07/15/2024	5.230	50,000,000.00	49,237,291.67	49,157,388.89	49,205,000.00
1220406567	71708EF67	PFIZER INC.	06/06/2024	5.280	20,000,000.00	19,806,400.00	19,730,133.33	19,792,600.00
1220406565	71708EF67	PFIZER INC.	06/06/2024	5.280	50,000,000.00	49,516,000.00	49,325,333.33	49,481,500.00
1224793886	71708EFA8	PFIZER INC.	06/10/2024	5.280	50,000,000.00	49,486,666.66	49,347,333.33	49,452,000.00
1189533963	71708EDW2	PFIZER INC.	04/30/2024	5.230	50,000,000.00	49,789,347.22	49,331,722.22	49,755,500.00
1194573244	71708EE35	PFIZER INC.	05/03/2024	5.230	15,000,000.00	14,930,266.67	14,801,695.83	14,920,050.00



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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1156424174	71708ED36	PFIZER INC.	04/03/2024	5.370	50,000,000.00	49,985,083.33	49,149,750.00	49,955,500.00
1188810758	71708EDW2	PFIZER INC.	04/30/2024	5.220	50,000,000.00	49,789,750.00	49,311,250.00	49,755,500.00
1189533959	71708EDW2	PFIZER INC.	04/30/2024	5.230	50,000,000.00	49,789,347.22	49,331,722.22	49,755,500.00
1218791731	71708EF34	PFIZER INC.	06/03/2024	5.280	50,000,000.00	49,538,000.00	49,332,666.67	49,503,500.00
1229748369	71708EGG4	PFIZER INC.	07/16/2024	5.260	50,000,000.00	49,225,611.11	49,130,638.89	49,190,500.00
1191200988	71708EE19	PFIZER INC.	05/01/2024	5.210	50,000,000.00	49,782,916.67	49,341,513.89	49,748,000.00
1220406566	71708EF67	PFIZER INC.	06/06/2024	5.280	50,000,000.00	49,516,000.00	49,325,333.33	49,481,500.00
1196589700	71708EF59	PFIZER INC.	06/05/2024	5.230	33,959,000.00	33,638,323.27	33,366,981.43	33,611,939.02
1195417903	71708EEX9	PFIZER INC.	05/31/2024	5.200	50,000,000.00	49,566,666.67	49,162,222.22	49,525,500.00
1219605417	71708EF59	PFIZER INC.	06/05/2024	5.270	50,000,000.00	49,524,236.11	49,326,611.11	49,489,000.00
1188810748	71708EDW2	PFIZER INC.	04/30/2024	5.220	50,000,000.00	49,789,750.00	49,311,250.00	49,755,500.00
1218791732	71708EF34	PFIZER INC.	06/03/2024	5.280	38,000,000.00	37,648,880.00	37,492,826.67	37,622,660.00
1225612090	71708EFE0	PFIZER INC.	06/14/2024	5.280	50,000,000.00	49,457,333.33	49,325,333.33	49,422,500.00
1194573237	71708EE35	PFIZER INC.	05/03/2024	5.230	50,000,000.00	49,767,555.56	49,338,986.11	49,733,500.00
1233534275	82124LFU1	SHEFFIELD RECEIVABLES COMPANY LLC	06/28/2024	5.330	50,000,000.00	49,348,555.55	49,296,736.11	49,315,500.00
1230566760	82124LFH0	SHEFFIELD RECEIVABLES COMPANY LLC	06/17/2024	5.340	50,000,000.00	49,428,916.66	49,347,333.33	49,394,000.00
1199147297	82124LE32	SHEFFIELD RECEIVABLES COMPANY LLC	05/03/2024	5.320	50,000,000.00	49,763,555.55	49,371,944.44	49,728,000.00
1223929274	82124LF72	SHEFFIELD RECEIVABLES COMPANY LLC	06/07/2024	5.320	50,000,000.00	49,504,944.45	49,364,555.56	49,465,500.00
1225588116	82124LE77	SHEFFIELD RECEIVABLES COMPANY LLC	06/14/2024	5.320	50,000,000.00	49,453,222.22	49,312,833.33	49,415,500.00
1223048104	82124LFA5	SHEFFIELD RECEIVABLES COMPANY LLC	06/10/2024	5.330	50,000,000.00	49,481,805.55	49,326,347.22	49,444,000.00
1226785515	82124LFM9	SHEFFIELD RECEIVABLES COMPANY LLC	06/21/2024	5.340	50,000,000.00	49,399,250.00	49,273,166.67	49,365,500.00
1203356530	82124LEF5	SHEFFIELD RECEIVABLES COMPANY LLC	05/15/2024	5.320	50,000,000.00	49,674,888.89	49,335,000.00	49,636,500.00
1236077153	82124LG14	SHEFFIELD RECEIVABLES COMPANY LLC	07/01/2024	5.350	50,000,000.00	49,323,819.45	49,286,666.67	49,292,500.00
1183715089	82124LDK5	SHEFFIELD RECEIVABLES COMPANY LLC	04/19/2024	5.340	50,000,000.00	49,866,500.00	49,325,083.33	49,835,000.00
1220419337	82124LF56	SHEFFIELD RECEIVABLES COMPANY LLC	06/05/2024	5.320	50,000,000.00	49,519,722.22	49,327,611.11	49,480,000.00
1226785508	82124LFD9	SHEFFIELD RECEIVABLES COMPANY LLC	06/13/2024	5.330	50,000,000.00	49,459,597.22	49,333,750.00	49,422,500.00
1185079617	82124LDQ2	SHEFFIELD RECEIVABLES COMPANY LLC	04/24/2024	5.340	50,000,000.00	49,829,416.67	49,317,666.67	49,797,000.00
1232432792	82124LFL1	SHEFFIELD RECEIVABLES COMPANY LLC	06/20/2024	5.340	50,000,000.00	49,406,666.67	49,332,500.00	49,372,500.00
1200782708	82124LEF5	SHEFFIELD RECEIVABLES COMPANY LLC	05/15/2024	5.320	50,000,000.00	49,674,888.89	49,312,833.33	49,636,500.00
1222216591	82124LF72	SHEFFIELD RECEIVABLES COMPANY LLC	06/07/2024	5.330	50,000,000.00	49,504,013.89	49,326,347.22	49,465,500.00
1182901659	82124LDG4	SHEFFIELD RECEIVABLES COMPANY LLC	04/16/2024	5.350	50,000,000.00	49,888,541.67	49,338,680.56	49,857,500.00
1191200989	82124LE16	SHEFFIELD RECEIVABLES COMPANY LLC	05/01/2024	5.310	50,000,000.00	49,778,750.00	49,328,875.00	49,743,500.00
1236937627	19121AHF1	THE COCA-COLA COMPANY	08/15/2024	5.230	50,000,000.00	49,012,111.12	48,983,055.56	48,985,500.00
1236937615	19121AHF1	THE COCA-COLA COMPANY	08/15/2024	5.230	50,000,000.00	49,012,111.12	48,983,055.56	48,985,500.00
1214367406	89119AF37	THE TORONTO-DOMINION BANK	06/03/2024	5.290	50,000,000.00	49,537,125.00	49,302,013.89	49,505,000.00
1221237347	89119AF78	THE TORONTO-DOMINION BANK	06/07/2024	5.290	50,000,000.00	49,507,736.11	49,324,055.56	49,475,000.00
1208378683	89119AEF1	THE TORONTO-DOMINION BANK	05/15/2024	5.290	50,000,000.00	49,676,722.22	49,390,180.56	49,646,500.00
1229748364	89119AFR4	THE TORONTO-DOMINION BANK	06/25/2024	5.310	50,000,000.00	49,373,125.00	49,292,000.00	49,338,500.00
1229038373	89119AFE3	THE TORONTO-DOMINION BANK	06/14/2024	5.320	50,000,000.00	49,453,222.23	49,364,555.56	49,422,000.00
1214367411	89119AF37	THE TORONTO-DOMINION BANK	06/03/2024	5.290	50,000,000.00	49,537,125.00	49,302,013.89	49,505,000.00
1233534274	89119AG10	THE TORONTO-DOMINION BANK	07/01/2024	5.330	50,000,000.00	49,326,347.22	49,274,527.78	49,294,000.00
1232432800	89119AFU7	THE TORONTO-DOMINION BANK	06/28/2024	5.330	50,000,000.00	49,348,555.56	49,274,527.78	49,316,000.00
1232432796	89119AFU7	THE TORONTO-DOMINION BANK	06/28/2024	5.330	50,000,000.00	49,348,555.56	49,274,527.78	49,316,000.00
1229748363	89119AFR4	THE TORONTO-DOMINION BANK	06/25/2024	5.310	50,000,000.00	49,373,125.00	49,292,000.00	49,338,500.00
1229038379	89119AFE3	THE TORONTO-DOMINION BANK	06/14/2024	5.320	50,000,000.00	49,453,222.23	49,364,555.56	49,422,000.00
1207761577	89119AEL8	THE TORONTO-DOMINION BANK	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,346,097.22	49,609,500.00
1217020276	89119AF52	THE TORONTO-DOMINION BANK	06/05/2024	5.280	50,000,000.00	49,523,333.33	49,296,000.00	49,490,000.00
1213311333	89119AEX2	THE TORONTO-DOMINION BANK	05/31/2024	5.300	50,000,000.00	49,558,333.34	49,308,055.56	49,527,500.00
1215297650	88602TEN9	THUNDER BAY FUNDING, LLC	05/22/2024	5.290	50,000,000.00	49,625,291.66	49,419,569.44	50,000,000.00
1232432801	88602TFM0	THUNDER BAY FUNDING, LLC	06/21/2024	5.320	50,000,000.00	49,401,500.00	49,327,611.11	49,368,000.00
1169997917	88602TD18	THUNDER BAY FUNDING, LLC	04/01/2024	5.380	50,000,000.00	50,000,000.00	49,297,611.11	50,000,000.00
1205054743	88602TEL3	THUNDER BAY FUNDING, LLC	05/20/2024	5.280	40,000,000.00	39,712,533.33	39,448,533.33	39,685,200.00
1213311340	88602TEH2	THUNDER BAY FUNDING, LLC	05/17/2024	5.290	50,000,000.00	49,662,027.78	49,412,222.22	49,628,500.00
1235365098	88602TFR9	THUNDER BAY FUNDING, LLC	06/25/2024	5.330	50,000,000.00	49,370,763.89	49,333,750.00	49,338,000.00
1203360359	88602TEF6	THUNDER BAY FUNDING, LLC	05/15/2024	5.280	50,000,000.00	49,677,333.33	49,347,333.33	50,000,000.00
1175768944	88602TD59	THUNDER BAY FUNDING, LLC	04/05/2024	5.350	50,000,000.00	49,970,277.78	49,360,972.22	49,940,500.00
1178100558	88602TDF7	THUNDER BAY FUNDING, LLC	04/15/2024	5.350	50,000,000.00	49,895,972.22	49,301,527.78	49,866,500.00
1178732409	88602TDK6	THUNDER BAY FUNDING, LLC	04/19/2024	5.350	15,000,000.00	14,959,875.00	14,792,687.50	14,951,100.00
1169997916	88602TD18	THUNDER BAY FUNDING, LLC	04/01/2024	5.380	16,000,000.00	16,000,000.00	15,775,235.56	16,000,000.00
1231479025	88602TFH1	THUNDER BAY FUNDING, LLC	06/17/2024	5.320	50,000,000.00	49,431,055.55	49,379,333.33	49,397,500.00
1210762999	88602TEL3	THUNDER BAY FUNDING, LLC	05/20/2024	5.290	50,000,000.00	49,639,986.11	49,397,527.78	49,606,500.00
1193064188	88602TE66	THUNDER BAY FUNDING, LLC	05/06/2024	5.270	50,000,000.00	49,743,819.44	49,341,250.00	49,710,000.00
1229038377	88602TFC2	THUNDER BAY FUNDING, LLC	06/12/2024	5.320	50,000,000.00	49,468,000.00	49,364,555.56	49,435,000.00
1201525397	88602TF32	THUNDER BAY FUNDING, LLC	06/03/2024	5.265	50,000,000.00	49,539,312.50	49,188,312.50	49,502,000.00
1214367412	88602TF57	THUNDER BAY FUNDING, LLC	06/05/2024	5.290	50,000,000.00	49,522,430.56	49,294,666.67	49,487,000.00
1178732410	88602TDK6	THUNDER BAY FUNDING, LLC	04/19/2024	5.350	50,000,000.00	49,866,250.00	49,308,958.33	49,837,000.00
1175768949	88602TD59	THUNDER BAY FUNDING, LLC	04/05/2024	5.350	50,000,000.00	49,970,277.78	49,360,972.22	49,940,500.00
1209968191	88602TEW9	THUNDER BAY FUNDING, LLC	05/30/2024	5.280	50,000,000.00	49,567,333.34	49,310,666.67	49,532,000.00
1235365096	89233GG59	TOYOTA MOTOR CREDIT CORPORATION	07/05/2024	5.300	50,000,000.00	49,300,694.45	49,256,527.78	49,269,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1200782718	89233GEW2	TOYOTA MOTOR CREDIT CORPORATION	05/30/2024	5.290	50,000,000.00	49,566,513.89	49,206,500.00	49,534,500.00
1176677988	89233GDF0	TOYOTA MOTOR CREDIT CORPORATION	04/15/2024	5.330	50,000,000.00	49,896,361.11	49,274,527.78	49,867,500.00
1233534266	89233GGA8	TOYOTA MOTOR CREDIT CORPORATION	07/10/2024	5.290	50,000,000.00	49,265,277.78	49,213,847.22	49,233,500.00
1180740465	89233GDH6	TOYOTA MOTOR CREDIT CORPORATION	04/17/2024	5.310	50,000,000.00	49,882,000.00	49,321,500.00	49,852,500.00
1235365092	89233GGB6	TOYOTA MOTOR CREDIT CORPORATION	07/11/2024	5.290	50,000,000.00	49,257,930.55	49,221,194.44	49,226,000.00
1206662599	89233GEW2	TOYOTA MOTOR CREDIT CORPORATION	05/30/2024	5.310	50,000,000.00	49,564,875.00	49,269,875.00	49,534,500.00
1172435251	89233GD11	TOYOTA MOTOR CREDIT CORPORATION	04/01/2024	5.360	50,000,000.00	50,000,000.00	49,330,000.00	49,970,500.00
1235365099	89233GG59	TOYOTA MOTOR CREDIT CORPORATION	07/05/2024	5.300	50,000,000.00	49,300,694.45	49,256,527.78	49,269,000.00
1200782712	89233GEX0	TOYOTA MOTOR CREDIT CORPORATION	05/31/2024	5.290	50,000,000.00	49,559,166.67	49,206,500.00	49,527,000.00
1206662600	89233GEW2	TOYOTA MOTOR CREDIT CORPORATION	05/30/2024	5.310	50,000,000.00	49,564,875.00	49,269,875.00	49,534,500.00
1233534269	89233GGA8	TOYOTA MOTOR CREDIT CORPORATION	07/10/2024	5.290	50,000,000.00	49,265,277.78	49,213,847.22	49,233,500.00
1195417940	90477DE36	UNILEVER CAPITAL CORPORATION	05/03/2024	5.290	30,000,000.00	29,858,933.33	29,616,475.00	29,840,700.00
1231479037	90477DF35	UNILEVER CAPITAL CORPORATION	06/03/2024	5.310	50,000,000.00	49,535,375.00	49,454,250.00	49,503,500.00
1220406571	90477DEH5	UNILEVER CAPITAL CORPORATION	05/17/2024	5.290	50,000,000.00	49,662,027.78	49,471,000.00	49,630,500.00
1201525392	90477DEF9	UNILEVER CAPITAL CORPORATION	05/15/2024	5.300	50,000,000.00	49,676,111.11	49,322,777.78	49,646,000.00
1209968192	90477DEN2	UNILEVER CAPITAL CORPORATION	05/22/2024	5.300	12,846,000.00	12,749,547.95	12,677,681.72	12,741,176.64
1221237346	90477DF43	UNILEVER CAPITAL CORPORATION	06/04/2024	5.290	50,000,000.00	49,529,777.78	49,346,097.22	49,496,500.00
1190173742	90477DDK9	UNILEVER CAPITAL CORPORATION	04/19/2024	5.300	50,000,000.00	49,867,500.00	49,411,111.11	49,837,500.00
1194573241	90477DE36	UNILEVER CAPITAL CORPORATION	05/03/2024	5.280	50,000,000.00	49,765,333.33	49,332,666.67	49,734,500.00
1218815659	90477DEX0	UNILEVER CAPITAL CORPORATION	05/31/2024	5.290	50,000,000.00	49,559,166.66	49,353,444.44	49,524,500.00
1197358633	90477DE69	UNILEVER CAPITAL CORPORATION	05/06/2024	5.290	50,000,000.00	49,742,847.22	49,360,791.67	49,712,500.00
1200782717	90477DE36	UNILEVER CAPITAL CORPORATION	05/03/2024	5.250	50,000,000.00	49,766,666.67	49,409,375.00	49,734,500.00
1229748361	90477DEP7	UNILEVER CAPITAL CORPORATION	05/23/2024	5.310	50,000,000.00	49,616,500.00	49,520,625.00	49,584,000.00
1219627762	90477DF35	UNILEVER CAPITAL CORPORATION	06/03/2024	5.290	50,000,000.00	49,537,125.00	49,338,750.00	49,503,500.00
1191200985	90477DE10	UNILEVER CAPITAL CORPORATION	05/01/2024	5.270	50,000,000.00	49,780,416.67	49,333,930.56	49,749,000.00
1191200987	90477DE10	UNILEVER CAPITAL CORPORATION	05/01/2024	5.270	50,000,000.00	49,780,416.67	49,333,930.56	49,749,000.00
1190173738	90477DDK9	UNILEVER CAPITAL CORPORATION	04/19/2024	5.300	50,000,000.00	49,867,500.00	49,411,111.11	49,837,500.00
<b>CPD TOTAL</b>					<b>16,688,596,000.00</b>	<b>16,554,578,793.98</b>	<b>16,443,459,293.49</b>	<b>16,544,337,496.81</b>
1052207560	LACCAL20230614	LAC-CAL BAN	06/30/2025	5.755	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
1215324857	LACCAL20240229	LAC-CAL BAN	06/30/2026	5.824	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00
<b>LACAL BANS TOTAL</b>					<b>15,000,000.00</b>	<b>15,000,000.00</b>	<b>15,000,000.00</b>	<b>15,000,000.00</b>
821809393	798170AG1	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF	08/01/2024	2.958	23,000,000.00	23,141,997.95	24,865,760.00	22,807,030.00
<b>CA MUNI BDN TOTAL</b>					<b>23,000,000.00</b>	<b>23,141,997.95</b>	<b>24,865,760.00</b>	<b>22,807,030.00</b>
					<b>38,000,000.00</b>	<b>38,141,997.95</b>	<b>39,865,760.00</b>	<b>37,807,030.00</b>
1232432799	912797KP1	UNITED STATES TREASURY	07/16/2024	5.185	50,000,000.00	49,236,652.78	49,164,638.89	49,233,500.00
1215297648	912797JZ1	UNITED STATES TREASURY	06/04/2024	5.190	50,000,000.00	49,538,666.67	49,308,000.00	49,541,000.00
1168434528	912797HG5	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,828,666.67	49,143,333.33	49,825,000.00
1236076700	912796Y52	UNITED STATES TREASURY	07/05/2024	5.165	50,000,000.00	49,318,506.95	49,282,638.89	49,315,500.00
1180740462	912797JV0	UNITED STATES TREASURY	05/07/2024	5.165	50,000,000.00	49,741,750.00	49,196,555.56	49,737,500.00
1166058696	912797HQ3	UNITED STATES TREASURY	05/09/2024	5.095	50,000,000.00	49,731,097.22	49,044,687.50	49,722,000.00
1225612093	912797KN6	UNITED STATES TREASURY	07/09/2024	5.190	50,000,000.00	49,286,375.00	49,156,625.00	49,286,500.00
1122570853	912796CX5	UNITED STATES TREASURY	04/18/2024	5.325	50,000,000.00	49,874,270.83	48,653,958.33	49,875,500.00
1207761573	912797JX6	UNITED STATES TREASURY	05/21/2024	5.200	50,000,000.00	49,638,888.89	49,350,000.00	49,634,500.00
1214367404	912797HR1	UNITED STATES TREASURY	05/23/2024	5.230	50,000,000.00	49,622,277.78	49,382,569.44	49,621,000.00
1188810756	912797JX6	UNITED STATES TREASURY	05/21/2024	5.168	50,000,000.00	49,641,111.11	49,167,377.78	49,634,500.00
1205054734	912797FH5	UNITED STATES TREASURY	05/16/2024	5.220	50,000,000.00	49,673,750.00	49,347,500.00	49,673,000.00
1219605422	912797KF3	UNITED STATES TREASURY	06/18/2024	5.190	50,000,000.00	49,437,750.00	49,243,125.00	49,438,000.00
1178732413	912797JV0	UNITED STATES TREASURY	05/07/2024	5.160	13,424,000.00	13,354,732.16	13,198,879.52	13,353,524.00
1165120700	912797JN8	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,891,979.17	49,164,638.89	49,890,000.00
1040906986	912797FH5	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,694,375.00	47,582,166.67	49,673,000.00
1233534273	912796Y52	UNITED STATES TREASURY	07/05/2024	5.160	50,000,000.00	49,319,166.67	49,269,000.00	49,315,500.00
1236937616	912796Y45	UNITED STATES TREASURY	06/27/2024	5.195	50,000,000.00	49,372,270.83	49,343,409.72	49,369,500.00
1164431087	912797JP3	UNITED STATES TREASURY	04/23/2024	5.185	50,000,000.00	49,841,569.44	49,143,034.72	49,839,000.00
1197358647	912797HQ3	UNITED STATES TREASURY	05/09/2024	5.210	50,000,000.00	49,725,027.78	49,334,277.78	49,722,000.00
1182247071	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.180	50,000,000.00	49,791,361.11	49,251,777.78	49,788,000.00
1233534264	912797KP1	UNITED STATES TREASURY	07/16/2024	5.170	50,000,000.00	49,238,861.11	49,188,597.22	49,233,500.00
1165120702	912797JN8	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,891,979.17	49,164,638.89	49,890,000.00
1230560320	912797FS1	UNITED STATES TREASURY	06/13/2024	5.220	50,000,000.00	49,470,750.00	49,383,750.00	49,471,000.00
1172435252	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.190	50,000,000.00	49,790,958.33	49,142,208.33	49,788,000.00
1177441019	912797JV0	UNITED STATES TREASURY	05/07/2024	5.185	50,000,000.00	49,740,750.00	49,143,034.72	49,737,500.00
1195417908	912797FH5	UNITED STATES TREASURY	05/16/2024	5.180	50,000,000.00	49,676,250.00	49,273,361.11	49,673,000.00
1233534277	912797GK7	UNITED STATES TREASURY	08/08/2024	5.120	50,000,000.00	49,082,666.67	49,032,888.89	49,082,000.00
1236937614	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.180	50,000,000.00	49,187,027.78	49,158,250.00	49,181,500.00
1223048086	912797KN6	UNITED STATES TREASURY	07/09/2024	5.190	50,000,000.00	49,286,375.00	49,142,208.33	49,286,500.00
1224793888	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.188	50,000,000.00	49,423,611.11	49,286,718.75	49,420,500.00
1059446188	912797FS1	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,487,986.11	47,552,152.78	49,471,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1231479035	912797KN6	UNITED STATES TREASURY	07/09/2024	5.170	50,000,000.00	49,289,125.00	49,210,138.89	49,286,500.00
1196589701	912797JY4	UNITED STATES TREASURY	05/28/2024	5.165	50,000,000.00	49,591,104.17	49,196,555.56	49,584,500.00
1236076698	912796Y52	UNITED STATES TREASURY	07/05/2024	5.160	50,000,000.00	49,319,166.66	49,283,333.33	49,315,500.00
1165120704	912797JP3	UNITED STATES TREASURY	04/23/2024	5.200	50,000,000.00	49,841,111.11	49,140,555.56	49,839,000.00
1180740456	912797JV0	UNITED STATES TREASURY	05/07/2024	5.165	50,000,000.00	49,741,750.00	49,196,555.56	49,737,500.00
1229748362	912797KF3	UNITED STATES TREASURY	06/18/2024	5.210	50,000,000.00	49,435,583.33	49,341,513.89	49,438,000.00
1166058702	912797HQ3	UNITED STATES TREASURY	05/09/2024	5.095	50,000,000.00	49,731,097.22	49,044,687.50	49,722,000.00
1232432806	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.180	50,000,000.00	49,187,027.78	49,143,861.11	49,181,500.00
1190173735	912797HH3	UNITED STATES TREASURY	05/02/2024	5.190	50,000,000.00	49,776,541.67	49,329,625.00	49,772,500.00
1229748360	912797KF3	UNITED STATES TREASURY	06/18/2024	5.210	50,000,000.00	49,435,583.33	49,341,513.89	49,438,000.00
1166058689	912797JP3	UNITED STATES TREASURY	04/23/2024	5.215	50,000,000.00	49,840,652.78	49,138,076.39	49,839,000.00
1183705780	912797JW8	UNITED STATES TREASURY	05/14/2024	5.175	50,000,000.00	49,690,937.50	49,166,250.00	49,686,000.00
1190173737	912797HH3	UNITED STATES TREASURY	05/02/2024	5.190	50,000,000.00	49,776,541.67	49,329,625.00	49,772,500.00
1040906980	912797FH5	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,694,375.00	47,582,166.67	49,673,000.00
1185074074	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.175	50,000,000.00	49,791,562.50	49,295,625.00	49,788,000.00
1174014399	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.180	50,000,000.00	49,791,361.11	49,151,055.56	49,788,000.00
1168434523	912797HG5	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,828,666.67	49,143,333.33	49,825,000.00
1210762993	912797HH3	UNITED STATES TREASURY	05/02/2024	5.255	50,000,000.00	49,773,743.06	49,518,291.67	49,772,500.00
1236937618	912796Y45	UNITED STATES TREASURY	06/27/2024	5.195	50,000,000.00	49,372,270.83	49,343,409.72	49,369,500.00
1153532657	912797JL2	UNITED STATES TREASURY	04/02/2024	5.215	50,000,000.00	49,992,756.94	49,145,319.44	49,993,000.00
1059446186	912797FS1	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,487,986.11	47,552,152.78	49,471,000.00
1213311336	912797HS9	UNITED STATES TREASURY	05/30/2024	5.190	50,000,000.00	49,574,708.33	49,329,625.00	49,569,000.00
1232432793	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.175	50,000,000.00	49,187,812.50	49,144,687.50	49,181,500.00
1201525396	912797HR1	UNITED STATES TREASURY	05/23/2024	5.180	50,000,000.00	49,625,888.89	49,280,555.56	49,621,000.00
1172435250	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.190	50,000,000.00	49,790,958.33	49,142,208.33	49,788,000.00
1040906982	912797FH5	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,694,375.00	47,582,166.67	49,673,000.00
1233534272	912797GK7	UNITED STATES TREASURY	08/08/2024	5.120	50,000,000.00	49,082,666.67	49,032,888.89	49,082,000.00
1188810753	912797JX6	UNITED STATES TREASURY	05/21/2024	5.168	50,000,000.00	49,641,111.11	49,167,377.78	49,634,500.00
1179317758	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.155	50,000,000.00	49,792,368.06	49,219,590.28	49,788,000.00
1213311332	912797JX6	UNITED STATES TREASURY	05/21/2024	5.215	50,000,000.00	49,637,847.22	49,391,583.33	49,634,500.00
1223048093	912797KF3	UNITED STATES TREASURY	06/18/2024	5.200	50,000,000.00	49,436,666.67	49,285,000.00	49,438,000.00
1168434534	912797HG5	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,828,666.67	49,143,333.33	49,825,000.00
1231479014	912797KP1	UNITED STATES TREASURY	07/16/2024	5.172	50,000,000.00	49,238,566.67	49,159,550.00	49,233,500.00
1164431083	912797JP3	UNITED STATES TREASURY	04/23/2024	5.185	50,000,000.00	49,841,569.44	49,143,034.72	49,839,000.00
1236076705	912796Y52	UNITED STATES TREASURY	07/05/2024	5.160	50,000,000.00	49,319,166.66	49,283,333.33	49,315,500.00
1214367409	912797HT7	UNITED STATES TREASURY	06/06/2024	5.200	50,000,000.00	49,523,333.33	49,285,000.00	49,522,000.00
1236076699	912796Y52	UNITED STATES TREASURY	07/05/2024	5.165	50,000,000.00	49,318,506.95	49,282,638.89	49,315,500.00
1202164089	912797JZ1	UNITED STATES TREASURY	06/04/2024	5.200	50,000,000.00	49,537,777.78	49,198,333.33	49,541,000.00
1179317761	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.155	50,000,000.00	49,792,368.06	49,219,590.28	49,788,000.00
1059446191	912797FS1	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,487,986.11	47,552,152.78	49,471,000.00
1223048098	912797KN6	UNITED STATES TREASURY	07/09/2024	5.190	50,000,000.00	49,286,375.00	49,142,208.33	49,286,500.00
1177441016	912797JV0	UNITED STATES TREASURY	05/07/2024	5.185	23,702,000.00	23,579,105.13	23,295,764.18	23,577,564.50
1182901661	912797JN8	UNITED STATES TREASURY	04/16/2024	5.180	50,000,000.00	49,892,083.33	49,359,694.44	49,890,000.00
1187349646	912797HG5	UNITED STATES TREASURY	04/25/2024	5.200	50,000,000.00	49,826,666.67	49,342,777.78	49,825,000.00
1229748365	912797KP1	UNITED STATES TREASURY	07/16/2024	5.180	9,136,000.00	8,996,655.70	8,979,566.30	8,995,945.12
1199147298	912797HQ3	UNITED STATES TREASURY	05/09/2024	5.200	50,000,000.00	49,725,555.56	49,342,777.78	49,722,000.00
1225612096	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.195	50,000,000.00	49,422,777.78	49,292,902.78	49,420,500.00
1166058693	912797JP3	UNITED STATES TREASURY	04/23/2024	5.215	50,000,000.00	49,840,652.78	49,138,076.39	49,839,000.00
1153532664	912797JL2	UNITED STATES TREASURY	04/02/2024	5.215	50,000,000.00	49,992,756.94	49,145,319.44	49,993,000.00
1236937626	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.180	50,000,000.00	49,187,027.78	49,158,250.00	49,181,500.00
1236937630	912796Y52	UNITED STATES TREASURY	07/05/2024	5.150	50,000,000.00	49,320,486.11	49,291,875.00	49,315,500.00
1202164093	912797JY4	UNITED STATES TREASURY	05/28/2024	5.210	50,000,000.00	49,587,541.66	49,247,444.44	49,584,500.00
1059446187	912797FS1	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,487,986.11	47,552,152.78	49,471,000.00
1180740457	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.160	50,000,000.00	49,792,166.67	49,247,500.00	49,788,000.00
1224793885	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.188	50,000,000.00	49,423,611.11	49,286,718.75	49,420,500.00
1201525395	912797HR1	UNITED STATES TREASURY	05/23/2024	5.180	50,000,000.00	49,625,888.89	49,280,555.56	49,621,000.00
1040906974	912797FH5	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,694,375.00	47,582,166.67	49,673,000.00
1188810746	912797HH3	UNITED STATES TREASURY	05/02/2024	5.160	50,000,000.00	49,777,833.33	49,304,833.33	49,772,500.00
1233534278	912797KP1	UNITED STATES TREASURY	07/16/2024	5.170	50,000,000.00	49,238,861.11	49,188,597.22	49,233,500.00
1220406570	912797KH9	UNITED STATES TREASURY	07/02/2024	5.190	50,000,000.00	49,336,833.34	49,149,416.67	49,334,000.00
1231479036	912797KH9	UNITED STATES TREASURY	07/02/2024	5.190	50,000,000.00	49,336,833.34	49,257,541.67	49,334,000.00
1208378684	912797JW8	UNITED STATES TREASURY	05/14/2024	5.208	25,055,000.00	24,899,156.16	24,757,809.42	24,897,654.60
1208378682	912797JW8	UNITED STATES TREASURY	05/14/2024	5.208	50,000,000.00	49,688,996.53	49,406,923.61	49,686,000.00
1189533960	912797HG5	UNITED STATES TREASURY	04/25/2024	5.190	50,000,000.00	49,827,000.00	49,372,875.00	49,825,000.00
1223048100	912797KF3	UNITED STATES TREASURY	06/18/2024	5.200	50,000,000.00	49,436,666.67	49,285,000.00	49,438,000.00
1207761572	912797HR1	UNITED STATES TREASURY	05/23/2024	5.210	50,000,000.00	49,623,722.22	49,334,277.78	49,621,000.00
1230560321	912797FS1	UNITED STATES TREASURY	06/13/2024	5.220	50,000,000.00	49,470,750.00	49,383,750.00	49,471,000.00
1122570854	912796CX5	UNITED STATES TREASURY	04/18/2024	5.325	50,000,000.00	49,874,270.83	48,653,958.33	49,875,500.00
1163564638	912797JN8	UNITED STATES TREASURY	04/16/2024	5.190	50,000,000.00	49,891,875.00	49,149,416.67	49,890,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1223048085	912797KG1	UNITED STATES TREASURY	06/25/2024	5.170	50,000,000.00	49,389,652.78	49,238,861.11	49,389,500.00
1231479019	912797KN6	UNITED STATES TREASURY	07/09/2024	5.170	50,000,000.00	49,289,125.00	49,210,138.89	49,286,500.00
1215297641	912797JZ1	UNITED STATES TREASURY	06/04/2024	5.190	50,000,000.00	49,538,666.67	49,308,000.00	49,541,000.00
1229748359	912797KP1	UNITED STATES TREASURY	07/16/2024	5.180	50,000,000.00	49,237,388.89	49,143,861.11	49,233,500.00
1187349652	912797HG5	UNITED STATES TREASURY	04/25/2024	5.200	50,000,000.00	49,826,666.67	49,342,777.78	49,825,000.00
1213311337	912797HS9	UNITED STATES TREASURY	05/30/2024	5.190	50,000,000.00	49,574,708.33	49,329,625.00	49,569,000.00
1202164096	912797JY4	UNITED STATES TREASURY	05/28/2024	5.210	50,000,000.00	49,587,541.66	49,247,444.44	49,584,500.00
1185074075	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.175	50,000,000.00	49,791,562.50	49,295,625.00	49,788,000.00
1233534267	912796Y52	UNITED STATES TREASURY	07/05/2024	5.160	50,000,000.00	49,319,166.67	49,269,000.00	49,315,500.00
1180740455	912797JQ1	UNITED STATES TREASURY	04/30/2024	5.160	25,773,000.00	25,665,870.23	25,385,116.35	25,663,722.48
1231479032	912797KP1	UNITED STATES TREASURY	07/16/2024	5.172	50,000,000.00	49,238,566.67	49,159,550.00	49,233,500.00
1169492856	912796CX5	UNITED STATES TREASURY	04/18/2024	5.150	50,000,000.00	49,878,402.78	49,198,888.89	49,875,500.00
1232432805	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.175	50,000,000.00	49,187,812.50	49,144,687.50	49,181,500.00
1226785518	912797KN6	UNITED STATES TREASURY	07/09/2024	5.200	50,000,000.00	49,285,000.00	49,162,222.22	49,286,500.00
1186538810	912797JX6	UNITED STATES TREASURY	05/21/2024	5.170	50,000,000.00	49,640,972.22	49,152,694.44	49,634,500.00
1220406572	912797KH9	UNITED STATES TREASURY	07/02/2024	5.190	31,647,000.00	31,227,255.29	31,108,631.79	31,225,461.96
1176677985	912797GZ4	UNITED STATES TREASURY	04/04/2024	5.210	45,697,000.00	45,677,159.89	45,121,636.69	45,677,350.29
1163564648	912797JN8	UNITED STATES TREASURY	04/16/2024	5.190	46,848,000.00	46,746,691.20	46,051,037.44	46,744,934.40
1059446185	912797FS1	UNITED STATES TREASURY	06/13/2024	5.050	50,000,000.00	49,487,986.11	47,552,152.78	49,471,000.00
1202164098	912797JZ1	UNITED STATES TREASURY	06/04/2024	5.200	50,000,000.00	49,537,777.78	49,198,333.33	49,541,000.00
1175768945	912797JP3	UNITED STATES TREASURY	04/23/2024	5.145	50,000,000.00	49,842,791.67	49,221,104.17	49,839,000.00
1232432794	912797KP1	UNITED STATES TREASURY	07/16/2024	5.185	50,000,000.00	49,236,652.78	49,164,638.89	49,233,500.00
1169492854	912796CX5	UNITED STATES TREASURY	04/18/2024	5.150	50,000,000.00	49,878,402.78	49,198,888.89	49,875,500.00
1164431086	912797JN8	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,891,979.17	49,157,437.50	49,890,000.00
1195417933	912797FH5	UNITED STATES TREASURY	05/16/2024	5.180	50,000,000.00	49,676,250.00	49,273,361.11	49,673,000.00
1223048103	912797KG1	UNITED STATES TREASURY	06/25/2024	5.170	50,000,000.00	49,389,652.78	49,238,861.11	49,389,500.00
1190173736	912797JX6	UNITED STATES TREASURY	05/21/2024	5.160	50,000,000.00	49,641,666.67	49,197,333.33	49,634,500.00
1185074073	912797HG5	UNITED STATES TREASURY	04/25/2024	5.180	50,000,000.00	49,827,333.33	49,323,722.22	49,825,000.00
1225612088	912797KN6	UNITED STATES TREASURY	07/09/2024	5.190	50,000,000.00	49,286,375.00	49,156,625.00	49,286,500.00
1226785516	912797KN6	UNITED STATES TREASURY	07/09/2024	5.200	50,000,000.00	49,285,000.00	49,162,222.22	49,286,500.00
1178732412	912797JV0	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,742,000.00	49,161,500.00	49,737,500.00
1214367410	912797HT7	UNITED STATES TREASURY	06/06/2024	5.200	50,000,000.00	49,523,333.33	49,285,000.00	49,522,000.00
1232432803	912797KQ9	UNITED STATES TREASURY	07/23/2024	5.180	50,000,000.00	49,187,027.78	49,143,861.11	49,181,500.00
1165120710	912797JP3	UNITED STATES TREASURY	04/23/2024	5.200	50,000,000.00	49,841,111.11	49,140,555.56	49,839,000.00
1186538814	912797JW8	UNITED STATES TREASURY	05/14/2024	5.160	50,000,000.00	49,691,833.33	49,204,500.00	49,686,000.00
1188810754	912797JV0	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,742,000.00	49,290,500.00	49,737,500.00
1213311335	912797JX6	UNITED STATES TREASURY	05/21/2024	5.215	37,219,000.00	36,949,420.71	36,766,106.80	36,946,929.11
1164431082	912797JN8	UNITED STATES TREASURY	04/16/2024	5.185	50,000,000.00	49,891,979.17	49,157,437.50	49,890,000.00
1188810752	912797JV0	UNITED STATES TREASURY	05/07/2024	5.160	50,000,000.00	49,742,000.00	49,290,500.00	49,737,500.00
1225612092	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.195	50,000,000.00	49,422,777.78	49,292,902.78	49,420,500.00
1168434520	912797HG5	UNITED STATES TREASURY	04/25/2024	5.140	50,000,000.00	49,828,666.67	49,143,333.33	49,825,000.00
1186538816	912797JW8	UNITED STATES TREASURY	05/14/2024	5.160	50,000,000.00	49,691,833.33	49,204,500.00	49,686,000.00
1205054737	912797FH5	UNITED STATES TREASURY	05/16/2024	5.220	50,000,000.00	49,673,750.00	49,347,500.00	49,673,000.00
1040906983	912797FH5	UNITED STATES TREASURY	05/16/2024	4.890	50,000,000.00	49,694,375.00	47,582,166.67	49,673,000.00
1210762998	912797HH3	UNITED STATES TREASURY	05/02/2024	5.255	50,000,000.00	49,773,743.06	49,518,291.67	49,772,500.00
1197358637	912797HQ3	UNITED STATES TREASURY	05/09/2024	5.210	50,000,000.00	49,725,027.78	49,334,277.78	49,722,000.00
1182901657	912797JN8	UNITED STATES TREASURY	04/16/2024	5.180	20,960,000.00	20,914,761.33	20,691,583.91	20,913,888.00
<b>US T-BILL GOVERNMENT TOTAL</b>					<b>7,179,461,000.00</b>	<b>7,120,782,979.32</b>	<b>7,051,831,446.30</b>	<b>7,120,221,974.46</b>
821809591	91282CDH1	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,940,640.30	49,717,000.00	48,643,000.00
821809322	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,998.82	49,937,500.00	43,781,500.00
821809135	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,975,423.71	49,953,125.00	43,781,500.00
821809634	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,906,219.91	49,766,000.00	46,340,000.00
821809139	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,909,886.83	49,828,125.00	43,781,500.00
821808956	91282CCF6	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,878,411.90	49,722,656.00	46,076,000.00
821809318	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,180.13	49,937,500.00	43,781,500.00
821809866	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00
821809333	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00
821809152	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,890.41	49,914,062.50	43,781,500.00
821809628	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,906,219.91	49,766,000.00	46,340,000.00
821810710	91282CAV3	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,504,000.00
821809320	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,967,180.13	49,937,500.00	43,781,500.00
821809208	91282CCF6	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,878,411.90	49,722,656.00	46,076,000.00
821809615	91282CCF6	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,878,411.90	49,722,656.00	46,076,000.00
821809137	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,975,423.71	49,953,125.00	43,781,500.00
821809314	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,890.41	49,914,062.50	43,781,500.00
821809271	91282CCG4	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,980,594.53	49,718,750.00	49,475,500.00
821809129	91282CCG4	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,980,594.53	49,718,750.00	49,475,500.00
821809570	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,866,997.56	49,667,950.00	46,340,000.00

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
821809258	91282CCC3	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,995,967.00	49,900,000.00	49,694,000.00	
821809316	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,890.41	49,914,062.50	43,781,500.00	
821809260	91282CCC3	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,995,967.00	49,900,000.00	49,694,000.00	
821809609	91282CBW0	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,939,061.48	49,855,000.00	46,205,000.00	
821809226	91282CCF6	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,878,411.90	49,722,656.00	46,076,000.00	
821809146	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,909,886.83	49,828,125.00	43,781,500.00	
821809663	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,866,997.56	49,667,950.00	46,340,000.00	
821809622	91282CCF6	UNITED STATES TREASURY	05/31/2026	0.750	50,000,000.00	49,878,411.90	49,722,656.00	46,076,000.00	
821809144	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,909,886.83	49,828,125.00	43,781,500.00	
821810741	91282CCV1	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,671,133.59	49,484,375.00	43,746,000.00	
821809278	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00	
821809590	91282CDH1	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,940,640.30	49,717,000.00	48,643,000.00	
821809134	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,975,423.71	49,953,125.00	43,781,500.00	
821809560	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,906,219.91	49,766,000.00	46,340,000.00	
821810737	91282CAV3	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	49,295,592.27	48,953,143.50	40,504,000.00	
821809153	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,954,890.41	49,914,062.50	43,781,500.00	
821809276	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00	
821809586	91282CDH1	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,940,640.30	49,717,000.00	48,643,000.00	
821809629	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,906,219.91	49,766,000.00	46,340,000.00	
821809328	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00	
821809257	91282CCC3	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,995,967.00	49,900,000.00	49,694,000.00	
821809556	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,906,219.91	49,766,000.00	46,340,000.00	
821810678	91282CCV1	UNITED STATES TREASURY	08/31/2028	1.125	50,000,000.00	49,589,893.63	49,357,000.00	43,746,000.00	
821809259	91282CCG4	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,980,594.53	49,718,750.00	49,475,500.00	
821809330	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,859,967.92	49,650,400.00	46,340,000.00	
821809528	91282CAV3	UNITED STATES TREASURY	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,504,000.00	
821809147	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,909,886.83	49,828,125.00	43,781,500.00	
821809324	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,966,998.82	49,937,500.00	43,781,500.00	
821809132	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,975,423.71	49,953,125.00	43,781,500.00	
821809061	91282CCG4	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,980,594.53	49,718,750.00	49,475,500.00	
821809666	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,866,997.56	49,667,950.00	46,340,000.00	
821809638	91282CBW0	UNITED STATES TREASURY	04/30/2026	0.750	50,000,000.00	49,939,061.48	49,855,000.00	46,205,000.00	
821809255	91282CCC3	UNITED STATES TREASURY	05/15/2024	0.250	50,000,000.00	49,995,967.00	49,900,000.00	49,694,000.00	
821809873	91282CBT7	UNITED STATES TREASURY	03/31/2026	0.750	50,000,000.00	49,866,997.56	49,667,950.00	46,340,000.00	
821809270	91282CCG4	UNITED STATES TREASURY	06/15/2024	0.250	50,000,000.00	49,980,594.53	49,718,750.00	49,475,500.00	
821809326	91282CAY7	UNITED STATES TREASURY	11/30/2027	0.625	50,000,000.00	49,933,814.80	49,875,000.00	43,781,500.00	
821809524	91282CDH1	UNITED STATES TREASURY	11/15/2024	0.750	50,000,000.00	49,940,640.30	49,717,000.00	48,643,000.00	
<b>US T-NOTE GOVERNMENT TOTAL</b>						<b>2,850,000,000.00</b>	<b>2,844,798,077.62</b>	<b>2,836,989,998.50</b>	<b>2,611,905,000.00</b>
<b>UST GOVERNMENT TOTAL</b>									
						<b>10,029,461,000.00</b>	<b>9,965,581,056.94</b>	<b>9,888,821,444.80</b>	<b>9,732,126,974.46</b>
<b>GRAND TOTAL</b>						<b>57,861,868,444.44</b>	<b>57,621,198,075.53</b>	<b>57,384,654,674.04</b>	<b>55,291,282,487.18</b>

LOS ANGELES COUNTY TREASURER  
TREASURER PORTFOLIO COMPARED TO MARKET VALUE  
FOR THE PERIOD: MARCH 1, 2024 TO MARCH 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	17,137,477.50
<b>FHLB TOTAL</b>					<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>17,137,477.50</b>
<b>AVCCD TOTAL</b>					<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>25,230,000.00</b>	<b>17,137,477.50</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>								
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	7,514,730.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,698,420.00
<b>FFCB TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,213,150.00</b>
<b>ESUSD TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,213,150.00</b>
<b>FIRST5LA</b>								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,807,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,868,760.00
<b>FHLB TOTAL</b>					<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,675,760.00</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	49,797,500.00
<b>FHLMC TOTAL</b>					<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,797,500.00</b>
<b>FIRST5LA TOTAL</b>					<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>133,473,260.00</b>
<b>GF - GENERAL FUND</b>								
821801187	35272RPVLAC	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	15,628,517.00
<b>FFCB TOTAL</b>					<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,628,517.00</b>
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,810,675.00
<b>FHLMC TOTAL</b>					<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,810,675.00</b>
<b>PHHPA TOTAL</b>					<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>32,175,000.00</b>	<b>21,439,192.00</b>
<b>SCP61 - SCAQMD - GENERAL FUND</b>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,006,174.56	10,018,200.00	9,965,900.00
<b>FFCB TOTAL</b>					<b>10,000,000.00</b>	<b>10,006,174.56</b>	<b>10,018,200.00</b>	<b>9,965,900.00</b>
1221234606	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	10,000,000.00	9,677,333.33	9,645,333.33	9,671,800.00
1163559893	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,686,744.44	9,554,711.11	9,671,800.00
1163559895	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,887,111.11	9,743,177.78	9,884,100.00
<b>UST BILL TOTAL</b>					<b>30,000,000.00</b>	<b>29,251,188.88</b>	<b>28,943,222.22</b>	<b>29,227,700.00</b>
<b>SCP61 - SCAQMD TOTAL</b>					<b>40,000,000.00</b>	<b>39,257,363.44</b>	<b>38,961,422.22</b>	<b>39,193,600.00</b>
<b>SCP66 - SCAQMD CMP AB SPE REV FD</b>								
1163559889	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,887,111.11	9,743,177.78	9,884,100.00
1163559883	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,686,744.44	9,554,711.11	9,671,800.00
<b>UST BILL TOTAL</b>					<b>20,000,000.00</b>	<b>19,573,855.55</b>	<b>19,297,888.89</b>	<b>19,555,900.00</b>
<b>SCP66 - SCAQMD CMP AB SPE REV FD TOTAL</b>					<b>20,000,000.00</b>	<b>19,573,855.55</b>	<b>19,297,888.89</b>	<b>19,555,900.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>								
1221234607	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	10,000,000.00	9,677,333.33	9,645,333.33	9,671,800.00
<b>UST BILL TOTAL</b>					<b>10,000,000.00</b>	<b>9,677,333.33</b>	<b>9,645,333.33</b>	<b>9,671,800.00</b>
<b>SCP6G - SCAQMD TOTAL</b>					<b>10,000,000.00</b>	<b>9,677,333.33</b>	<b>9,645,333.33</b>	<b>9,671,800.00</b>
<b>SCP9A - SCAQMD - FD66 SPE REV FD</b>								
1221234608	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	20,000,000.00	19,354,666.67	19,290,666.67	19,343,600.00
<b>UST BILL TOTAL</b>					<b>20,000,000.00</b>	<b>19,354,666.67</b>	<b>19,290,666.67</b>	<b>19,343,600.00</b>
<b>SCP9A - SCAQMD - FD66 SPE REV FD TOTAL</b>					<b>20,000,000.00</b>	<b>19,354,666.67</b>	<b>19,290,666.67</b>	<b>19,343,600.00</b>
<b>SCU5F - SCAQMD CLEAN FUELS PROG</b>								
1163559891	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,887,111.11	9,743,177.78	9,884,100.00
1163559887	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	20,000,000.00	19,373,488.89	19,109,422.22	19,343,600.00
<b>UST BILL TOTAL</b>					<b>30,000,000.00</b>	<b>29,260,600.00</b>	<b>28,852,600.00</b>	<b>29,227,700.00</b>
<b>SCU5F - SCAQMD CLEAN FUELS PROG TOTAL</b>					<b>30,000,000.00</b>	<b>29,260,600.00</b>	<b>28,852,600.00</b>	<b>29,227,700.00</b>
<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
1179317493	SOFCLAIFMMF S OF C LAIF		12/31/2024		385,394.41	385,394.41	385,394.41	385,394.41
1119045543	SOFCLAIFMMF S OF C LAIF		12/31/2024		342,844.91	342,844.91	342,844.91	342,844.91
888240922	SOFCLAIFMMF S OF C LAIF		12/31/2024		69,421.99	69,421.99	69,421.99	69,421.99

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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1019883116	SOFCLAIFMMF S OF C LAIF		12/31/2024		252,547.20	252,547.20	252,547.20	252,547.20
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
928828368	SOFCLAIFMMF S OF C LAIF		12/31/2024		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMF S OF C LAIF		12/31/2024		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMF S OF C LAIF		12/31/2024		194,729.00	194,729.00	194,729.00	194,729.00
<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>								
974008832	SOFCLAIFMMF S OF C LAIF		12/31/2024		18,037.42	18,037.42	18,037.42	18,037.42
1179317495	SOFCLAIFMMF S OF C LAIF		12/31/2024		35,698.43	35,698.43	35,698.43	35,698.43
1067192408	SOFCLAIFMMF S OF C LAIF		12/31/2024		29,206.61	29,206.61	29,206.61	29,206.61
928828246	SOFCLAIFMMF S OF C LAIF		12/31/2024		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF S OF C LAIF		12/31/2024		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF S OF C LAIF		12/31/2024		2,704.49	2,704.49	2,704.49	2,704.49
1119044120	SOFCLAIFMMF S OF C LAIF		12/31/2024		31,757.14	31,757.14	31,757.14	31,757.14
1019882651	SOFCLAIFMMF S OF C LAIF		12/31/2024		23,393.02	23,393.02	23,393.02	23,393.02
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>								
821801182	SOFCLAIFMMF S OF C LAIF		12/31/2024		41,438.47	41,438.47	41,438.47	41,438.47
888240807	SOFCLAIFMMF S OF C LAIF		12/31/2024		77.68	77.68	77.68	77.68
1067192501	SOFCLAIFMMF S OF C LAIF		12/31/2024		352.83	352.83	352.83	352.83
928828020	SOFCLAIFMMF S OF C LAIF		12/31/2024		141.45	141.45	141.45	141.45
841763124	SOFCLAIFMMF S OF C LAIF		12/31/2024		32.67	32.67	32.67	32.67
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
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
<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>368,969,095.03</b>	<b>367,893,187.15</b>	<b>346,695,955.54</b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF MARCH 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 MARCH 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	19,179,245.67
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>\$19,514,228.21</u></u></b>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF MARCH 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	4,753,345.76
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	23,847,011.13
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	51,894,671.14
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	3,967.76
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	6,947,264.93
	<b>U.S. BANK - TRUSTEE TOTAL</b>	<b><u><u>\$87,456,352.83</u></u></b>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,117,595.19
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,326,169.08
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,475,378.55
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	10,689,175.67
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	3,876,383.97
<b>ZIONS BANK - TRUSTEE TOTAL</b>		<b><u><u>\$35,484,702.46</u></u></b>

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

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>306,683.53</u>
	<b>TREASURER TOTAL</b>	<b><u><u>\$306,683.53</u></u></b>

LOS ANGELES COUNTY TREASURER  
 FLOATING RATE SECURITIES - PSI NON-TRADING  
 AS OF MARCH 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.
1215324857	LAC-CAL BANS	5.824%	06/30/26	10,000,000.00	10,000,000.00	
<b>LACCAL BANS TOTAL</b>				<b>15,000,000.00</b>	<b>15,000,000.00</b>	Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>15,000,000.00</b>	<b>15,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>15,000,000.00</b>	<b>15,000,000.00</b>	
<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 MARCH 31, 2024  
ATTACHMENT XIII

INV ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
1052207560	LAC-CAL BANS	06/14/23	5,000,000.00	5.755%
1215324857	LAC-CAL BANS	02/29/24	10,000,000.00	5.824%
			<b><u>15,000,000.00</u></b>	

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

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	28,651,897,158.25	1,241.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,400,000,000.00	69.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	10,999,068.41	79.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	16,554,578,793.98	56.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	38,141,997.95	351.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	9,965,581,056.94	296.00 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>\$57,621,198,075.53</b>	<b>686.00 DAYS</b>	<b>\$0.00</b>	<b>0.00 DAYS</b>

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

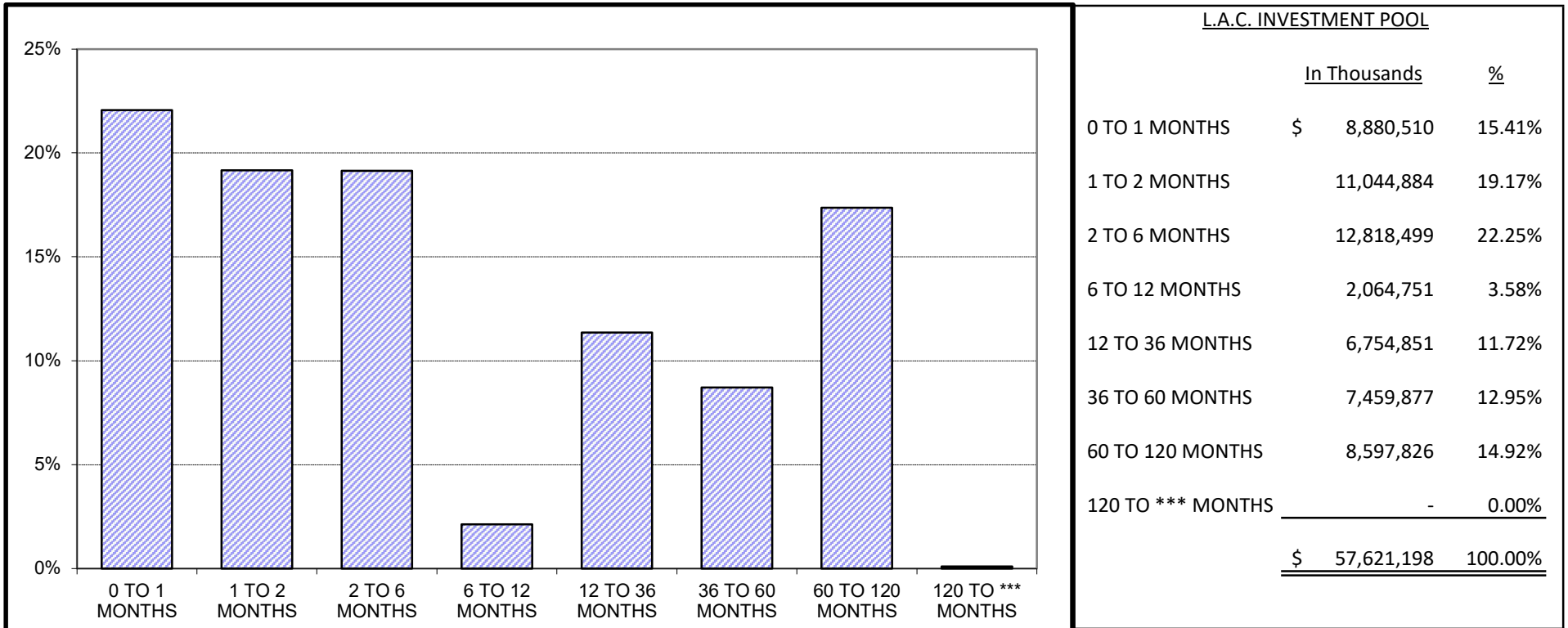
Maturity Range	Date Range	Amortized Cost	%
<b>PSI - NTRD/TRD</b>			
0 to 1 Months	04/01/24 - 04/30/24	\$ 8,880,509,856.32	15.41%
1 to 2 Months	05/01/24 - 05/31/24	\$ 11,044,883,805.73	19.17%
2 to 3 Months	06/01/24 - 06/30/24	\$ 8,346,518,770.34	14.49%
3 to 4 Months	07/01/24 - 07/31/24	\$ 3,076,314,603.28	5.34%
4 to 5 Months	08/01/24 - 08/31/24	\$ 1,195,665,322.74	2.08%
5 to 6 Months	09/01/24 - 09/30/24	\$ 200,000,000.00	0.35%
6 to 12 Months	10/01/24 - 03/31/25	\$ 2,064,751,138.67	3.58%
12 to 24 Months	04/01/25 - 03/31/26	\$ 4,027,040,518.60	6.99%
24 to 36 Months	04/01/26 - 03/31/27	\$ 2,727,811,076.25	4.72%
36 to 48 Months	04/01/27 - 03/31/28	\$ 4,407,962,534.82	7.65%
48 to 60 Months	04/01/28 - 03/31/29	\$ 3,051,914,497.70	5.30%
60 to 120 Months	04/01/29 - 03/31/34	\$ 8,597,825,951.08	14.92%
120 to *** Months	04/01/34 -	\$ -	0.00%
<b>Portfolio Total:</b>		<b>\$ 57,621,198,075.53</b>	<b>100.00%</b>
<b>AVCCD</b>			
120 to *** Months	04/01/34 -	\$ 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	04/01/34 -	\$ 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	04/01/25 - 03/31/26	\$ 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	04/01/27 - 03/31/28	\$ 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	04/01/34 -	\$ 32,175,000.00	100.0%
<b>Portfolio Total:</b>		<b>\$ 32,175,000.00</b>	<b>100.0%</b>
<b>SCP61</b>			
2 to 3 Months	06/01/24 - 06/30/24	\$ 9,887,111.11	25.2%
6 to 12 Months	10/01/24 - 03/31/25	\$ 29,370,252.33	74.8%
<b>Portfolio Total:</b>		<b>\$ 39,257,363.44</b>	<b>100.0%</b>
<b>SCP66</b>			
2 to 3 Months	06/01/24 - 06/30/24	\$ 9,887,111.11	50.5%
6 to 12 Months	10/01/24 - 03/31/25	\$ 9,686,744.44	49.5%
<b>Portfolio Total:</b>		<b>\$ 19,573,855.55</b>	<b>100.0%</b>



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

Maturity Range	Date Range	Amortized Cost	%
<b>SCP6G</b>			
6 to 12 Months	10/01/24 - 03/31/25	\$ 9,677,333.33	100.0%
<b>Portfolio Total:</b>		<b>\$ 9,677,333.33</b>	<b>100.0%</b>
<b>SCP9A</b>			
6 to 12 Months	10/01/24 - 03/31/25	\$ 19,354,666.67	100.0%
<b>Portfolio Total:</b>		<b>\$ 19,354,666.67</b>	<b>100.0%</b>
<b>SCU5F</b>			
2 to 3 Months	06/01/24 - 06/30/24	\$ 9,887,111.11	33.8%
6 to 12 Months	10/01/24 - 03/31/25	\$ 19,373,488.89	66.2%
<b>Portfolio Total:</b>		<b>\$ 29,260,600.00</b>	<b>100.0%</b>
<b>SCAQMD</b>			
6 to 12 Months	10/01/24 - 03/31/25	\$ 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	10/01/24 - 03/31/25	\$ 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	10/01/24 - 03/31/25	\$ 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 MARCH 31, 2024  
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 8,880,510	15.41%
1 TO 2 MONTHS	11,044,884	19.17%
2 TO 6 MONTHS	12,818,499	22.25%
6 TO 12 MONTHS	2,064,751	3.58%
12 TO 36 MONTHS	6,754,851	11.72%
36 TO 60 MONTHS	7,459,877	12.95%
60 TO 120 MONTHS	8,597,826	14.92%
120 TO *** MONTHS	-	0.00%
	<u>\$ 57,621,198</u>	<u>100.00%</u>

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

**LOCAL AGENCY INVESTMENT FUND  
 FOR SPECIFIC INVESTMENTS  
 AS OF MARCH 31, 2024  
 ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	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)	43,358.49
	LAIF TOTAL	<u>\$42,380,276.04</u>

**Fiona Ma, CPA**

**Treasurer**

**State of California**



**POOLED MONEY  
INVESTMENT BOARD REPORT**

**FEBRUARY 29, 2024**

STATE OF CALIFORNIA  
STATE TREASURER'S OFFICE

POOLED MONEY INVESTMENT BOARD REPORT

FEBRUARY 2024

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POOLED MONEY INVESTMENT ACCOUNT

## Summary of Investment Data A Comparison of February 2024 with February 2023

(Dollars In Thousands)

	February 2024	February 2023	Change
<b>Average Daily Portfolio (\$)</b>	167,478,769	204,279,066	-36,800,297
<b>Accrued Earnings (\$)</b>	547,041	411,248	+135,793
<b>Effective Yield (%)</b>	4.122	2.624	+1.498
<b>Average Life-Month End (In Days)</b>	218	281	-63
<b>Total Security Transactions</b>			
<b>Amount (\$)</b>	45,941,092	42,288,890	+3,652,202
<b>Number</b>	926	850	+76
<b>Total Time Deposit Transactions</b>			
<b>Amount (\$)</b>	1,388,000	1,581,000	-193,000
<b>Number</b>	50	48	+2
<b>Average Workday Investment Activity (\$)</b>	2,366,455	2,308,942	+57,513
<b>Prescribed Demand Account Balances For Services (\$)</b>	130,000	202,000	-72,000



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

(Dollars In Thousands)

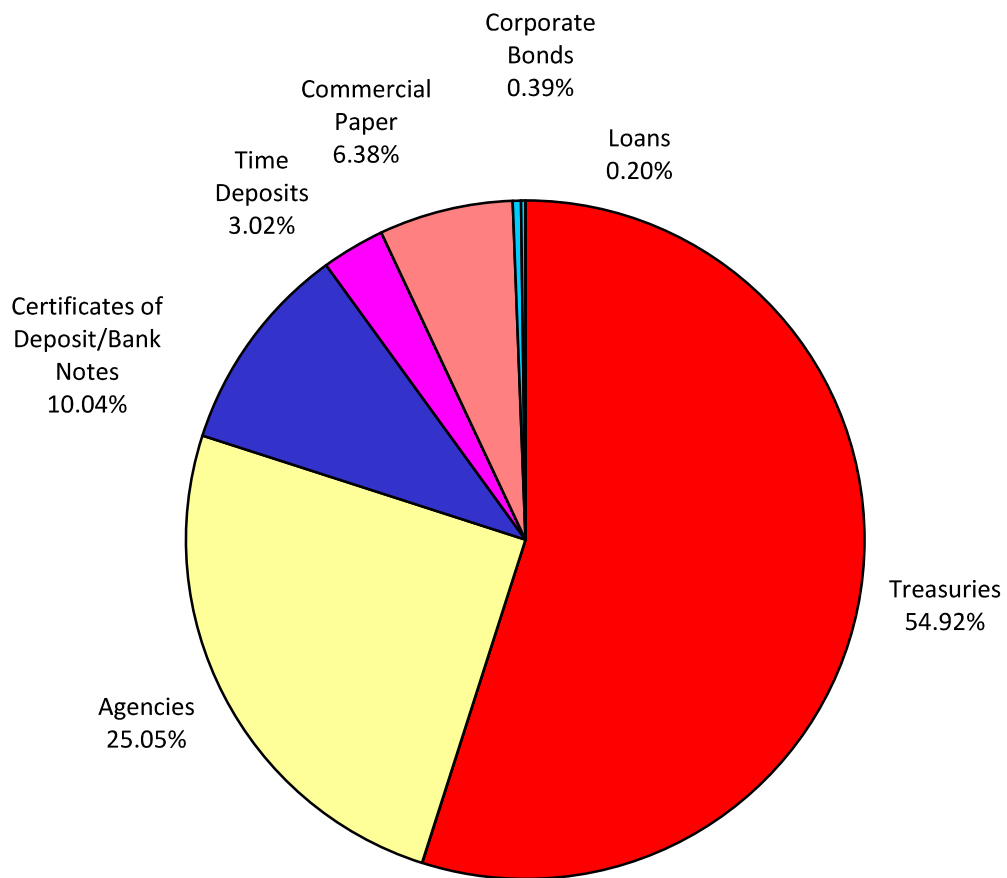
February 29, 2024

<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	26,924,804	16.39	-1.32
Bonds	0	0.00	0
Notes	63,298,749	38.53	-2.64
Strips	0	0.00	0
<b>Total Government</b>	<u>90,223,553</u>	<u>54.92</u>	<u>-3.96</u>
<b>Agency Debentures</b>	12,270,569	7.48	+0.10
<b>Certificates of Deposit</b>	16,500,000	10.04	+1.06
<b>Bank Notes</b>	0	0.00	0
<b>Repurchases</b>	0	0.00	0
<b>Agency Discount Notes</b>	28,871,448	17.57	+2.42
<b>Time Deposits</b>	4,959,000	3.02	-0.11
<b>GNMAs</b>	0	0.00	0
<b>Commercial Paper</b>	10,484,705	6.38	+0.47
<b>Remics</b>	2,059	0.00	0
<b>Corporate Bonds</b>	645,583	0.39	+0.02
<b>PMIA Loans</b>	325,717	0.20	0
<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>164,282,634</u>	<u>100.00</u>	

\*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>February 2024</u>		<u>January 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	926	45,941,092	777	38,448,354
Time Deposits	50	1,388,000	72	2,684,000
Other	1	742,634	3	680,420
<b>Total</b>	<u>977</u>	<u>48,071,726</u>	<u>852</u>	<u>41,812,774</u>
<b>PMIA Monthly Average Effective Yield (%)</b>		4.122		4.012
<b>Year to Date Yield Last Day of Month (%)</b>		3.722		3.667

# Pooled Money Investment Account Portfolio Composition \$164.3 billion 02/29/2024



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>
02/01/24	<b>REDEMPTIONS</b>								
	CB	JPM CHASE	3.875	02/01/24	0.430	25,000	968	299,996.53	0.415
	CP	SOC GEN NY		02/01/24	5.600	50,000	93	723,333.33	5.761
	CP	SOC GEN NY		02/01/24	5.600	50,000	93	723,333.33	5.761
	CP	GTA		02/01/24	5.520	50,000	135	1,035,000.00	5.715
	DEB	FHLB	5.000	02/01/24	5.002	50,000	356	2,437,500.00	4.998
	DEB	FHLB	5.000	02/01/24	5.002	50,000	356	2,437,500.00	4.998
	DN	FFCB		02/01/24	5.050	50,000	218	1,529,027.78	5.282
	DN	FFCB		02/01/24	5.050	50,000	218	1,529,027.78	5.282
	DN	FFCB		02/01/24	5.050	50,000	220	1,543,055.56	5.283
	DN	FFCB		02/01/24	5.050	50,000	220	1,543,055.56	5.283
	DN	FHLB		02/01/24	4.965	50,000	342	2,358,375.00	5.070
	DN	FHLB		02/01/24	4.965	50,000	342	2,358,375.00	5.070
	DN	FHLMC		02/01/24	4.680	50,000	357	2,320,500.00	4.976
	DN	FHLMC		02/01/24	4.680	50,000	357	2,320,500.00	4.976
	DN	FFCB		02/01/24	4.750	50,000	357	2,355,208.33	5.054
	DN	FFCB		02/01/24	4.750	50,000	357	2,355,208.33	5.054
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.290	50,000	93	683,291.67	5.438
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.291	50,000	93	683,420.83	5.439
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.300	50,000	107	787,638.89	5.460
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.305	50,000	107	788,381.94	5.465
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.295	50,000	122	897,208.33	5.467
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.280	50,000	125	916,666.67	5.453
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.260	50,000	139	1,015,472.22	5.444
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449
	TR	BILL		02/01/24	5.265	50,000	139	1,016,437.50	5.449

**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>02/01/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/01/24	5.255	50,000	140	1,021,805.56	5.439
	TR	BILL		02/01/24	5.255	50,000	140	1,021,805.56	5.439
	TR	BILL		02/01/24	5.260	50,000	140	1,022,777.78	5.444
	TR	BILL		02/01/24	5.260	50,000	140	1,022,777.78	5.444
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	TR	BILL		02/01/24	5.250	50,000	182	1,327,083.33	5.468
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000	93	707,833.33	5.556
	YCD	SVENSKA	5.480	02/01/24	5.480	50,000	93	707,833.33	5.556
<b>02/01/24</b>	<b>PURCHASES</b>								
	CD	BMO BANK	5.260	07/29/24	5.260	50,000			
	CD	BMO BANK	5.260	07/29/24	5.260	50,000			
	CP	RABO NY		02/12/24	5.300	50,000			
	CP	RABO NY		02/12/24	5.300	50,000			
	CP	JUPITER		05/03/24	5.320	50,000			
	CP	JUPITER		05/03/24	5.320	50,000			
	CP	MICROSOFT		06/21/24	5.160	50,000			
	CP	MICROSOFT		06/21/24	5.160	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		05/24/24	5.065	50,000			
	DN	FNMA		05/24/24	5.065	50,000			
	DN	FNMA		05/29/24	5.050	50,000			
	DN	FNMA		05/29/24	5.050	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	DN	IBRD		06/03/24	5.050	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	TR	BILL		05/14/24	5.160	50,000			
	YCD	TORONTO	5.380	05/03/24	5.380	50,000			
	YCD	TORONTO	5.380	05/03/24	5.380	50,000			
	YCD	NAT AUB	4.950	01/29/25	4.950	50,000			
	YCD	NAT AUB	4.950	01/29/25	4.950	50,000			
<b>02/02/24</b>	<b>REDEMPTIONS</b>								
	CP	CHARIOT		02/02/24	5.400	50,000	42	315,000.00	5.510
	CP	CHARIOT		02/02/24	5.400	50,000	42	315,000.00	5.510
	CP	UPS		02/02/24	5.420	50,000	92	692,555.56	5.572
	CP	DEERE CAP		02/02/24	5.480	50,000	95	723,055.56	5.638

### 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>02/02/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	SUMI TRUST		02/02/24	5.550	50,000	107	824,791.67	5.721
	CP	SUMI TRUST		02/02/24	5.550	50,000	107	824,791.67	5.721
	DN	FHLMC		02/02/24	5.200	50,000	29	209,444.44	5.294
	DN	FHLMC		02/02/24	5.200	50,000	29	209,444.44	5.294
<b>02/02/24</b>	<b>PURCHASES</b>								
	CP	DEERE CAP		03/18/24	5.290	50,000			
	CP	GOTHAM		04/26/24	5.320	50,000			
	CP	GOTHAM		04/26/24	5.320	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/01/24	5.070	50,000			
	DN	FHLB		07/17/24	5.010	50,000			
	DN	FHLB		07/17/24	5.010	50,000			
	DN	FHLB		07/22/24	5.010	50,000			
	DN	FHLB		07/22/24	5.010	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	DN	FHLB		07/24/24	5.000	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.035	50,000			
<b>02/05/24</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	4.850	02/05/24	4.708	50,000	383	2,466,863.89	4.695
	DEB	FHLB	4.850	02/05/24	4.708	50,000	383	2,466,863.89	4.695
	YCD	DNB	5.290	02/05/24	5.290	50,000	32	235,111.11	5.363
	YCD	DNB	5.290	02/05/24	5.290	50,000	32	235,111.11	5.363
<b>02/05/24</b>	<b>PURCHASES</b>								
	CP	SOC GEN NY		06/03/24	5.270	50,000			
	CP	SOC GEN NY		06/03/24	5.270	50,000			
	DEB	FFCB	4.875	10/30/24	5.051	50,000			
	DEB	FFCB	4.875	10/30/24	5.051	50,000			
	DN	FHLMC		03/01/24	5.230	50,000			
	DN	FHLMC		03/01/24	5.230	50,000			
	DN	FHLMC		03/04/24	5.230	50,000			
	DN	FHLMC		03/04/24	5.230	50,000			
	DN	FHLB		07/29/24	5.035	50,000			
	DN	FHLB		07/29/24	5.035	50,000			
	DN	FHLB		08/30/24	4.975	50,000			
	DN	FHLB		08/30/24	4.975	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>02/05/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	BILL		08/01/24	5.040	50,000			
	TR	NOTE	2.375	08/15/24	5.165	50,000			
	TR	NOTE	2.375	08/15/24	5.165	50,000			
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000			
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000			
	YCD	NATIXIS	5.370	08/30/24	5.370	50,000			
<b>02/06/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
	TR	BILL		02/06/24	5.240	50,000	39	283,833.33	5.343
<b>02/06/24</b>	<b>PURCHASES</b>								
	CP	ATLANTIC		06/21/24	5.240	50,000			
	DN	FNMA		07/01/24	5.035	50,000			
	DN	FNMA		07/01/24	5.035	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	TR	BILL		08/01/24	5.038	50,000			
	YCD	CIBC	5.330	08/05/24	5.330	50,000			
	YCD	CIBC	5.330	08/05/24	5.330	50,000			
	YCD	ANZ	5.150	09/03/24	5.150	50,000			
	YCD	ANZ	5.150	09/03/24	5.150	50,000			
<b>02/07/24</b>	<b>REDEMPTIONS</b>								
	DN	FHLMC		02/07/24	5.200	50,000	34	245,555.56	5.298
	DN	FHLMC		02/07/24	5.200	50,000	34	245,555.56	5.298
	DN	FHLB		02/07/24	5.250	50,000	41	298,958.33	5.355
	DN	FHLB		02/07/24	5.250	50,000	41	298,958.33	5.355
<b>02/07/24</b>	<b>PURCHASES</b>								
	CP	PFIZER		06/27/24	5.180	50,000			
	CP	PFIZER		06/27/24	5.180	50,000			
	CP	SOC GEN NY		08/30/24	5.140	50,000			
	CP	SOC GEN NY		08/30/24	5.140	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>02/07/24</b>	<b>PURCHASES (Continued)</b>								
	DN	FFCB		08/30/24	4.910	50,000			
	DN	FFCB		08/30/24	4.910	50,000			
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000			
	YCD	RABOBANK	5.260	10/01/24	5.260	50,000			
<b>02/08/24</b>	<b>REDEMPTIONS</b>								
	DEB	FHLB	5.000	02/08/24	5.006	50,000	364	2,496,055.56	5.006
	DEB	FHLB	5.000	02/08/24	5.006	50,000	364	2,496,055.56	5.006
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.260	50,000	43	314,138.89	5.367
	TR	BILL		02/08/24	5.230	50,000	79	573,847.22	5.364
	TR	BILL		02/08/24	5.230	50,000	79	573,847.22	5.364
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.310	50,000	113	833,375.00	5.475
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	114	838,375.00	5.460
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.295	50,000	126	926,625.00	5.470
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
	TR	BILL		02/08/24	5.301	50,000	127	935,037.50	5.477
<b>02/08/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	JUPITER		03/18/24	5.320	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	YCD	DNB	5.280	03/18/24	5.280	50,000			
	YCD	DNB	5.280	03/18/24	5.280	50,000			
<b>02/09/24</b>	<b>REDEMPTIONS</b>								
	CP	CR AG NY		02/09/24	5.300	50,000	36	265,000.00	5.402
	CP	CR AG NY		02/09/24	5.300	50,000	36	265,000.00	5.402
	CP	DEERE CAP		02/09/24	5.400	50,000	86	645,000.00	5.547

**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>02/09/24</b>	<b>REDEMPTIONS (Continued)</b>								
	CP	LIBERTY		02/09/24	5.500	50,000	94	718,055.56	5.658
	CP	LIBERTY		02/09/24	5.500	50,000	94	718,055.56	5.658
	CP	MIZUHO NY		02/09/24	5.480	50,000	114	867,666.67	5.654
	CP	MIZUHO NY		02/09/24	5.480	50,000	114	867,666.67	5.654
	CP	PEPSICO		02/09/24	5.360	50,000	169	1,258,111.11	5.575
	CP	PEPSICO		02/09/24	5.360	50,000	169	1,258,111.11	5.575
	CP	RBC NY		02/09/24	5.530	50,000	184	1,413,222.22	5.770
	CP	RBC NY		02/09/24	5.530	50,000	184	1,413,222.22	5.770
	DN	IBRD		02/09/24	5.290	50,000	115	844,930.56	5.456
	DN	IBRD		02/09/24	5.290	50,000	115	844,930.56	5.456
	DN	FHLB		02/09/24	5.250	50,000	193	1,407,291.67	5.477
	DN	FHLB		02/09/24	5.250	50,000	193	1,407,291.67	5.477
	YCD	CIC	5.730	02/09/24	5.730	50,000	184	1,464,333.33	5.810
	YCD	CIC	5.730	02/09/24	5.730	50,000	184	1,464,333.33	5.810
	YCD	ANZ	5.450	02/09/24	5.450	50,000	191	1,445,763.89	5.526
	YCD	ANZ	5.450	02/09/24	5.450	50,000	191	1,445,763.89	5.526
<b>02/09/24</b>	<b>PURCHASES</b>								
	CP	CR AG NY		03/18/24	5.300	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FHLB		07/01/24	5.090	50,000			
	DN	FHLB		07/01/24	5.090	50,000			
<b>02/12/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	02/12/24	5.250	50,000	38	277,083.33	5.323
	CD	US BANK	5.250	02/12/24	5.250	50,000	38	277,083.33	5.323
	CP	RABO NY		02/12/24	5.300	50,000	11	80,972.22	5.382
	CP	RABO NY		02/12/24	5.300	50,000	11	80,972.22	5.382
	CP	CR AG NY		02/12/24	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		02/12/24	5.300	50,000	35	257,638.89	5.401
	CP	MUFG BK		02/12/24	5.300	50,000	39	287,083.33	5.405
	CP	MUFG BK		02/12/24	5.300	50,000	39	287,083.33	5.405
	CP	CHARIOT		02/12/24	5.420	50,000	54	406,500.00	5.540
	CP	CHARIOT		02/12/24	5.420	50,000	54	406,500.00	5.540
	CP	DISNEY		02/12/24	5.600	50,000	89	692,222.22	5.757
	DN	IADB		02/12/24	5.300	50,000	34	250,277.78	5.401
	DN	IADB		02/12/24	5.300	50,000	34	250,277.78	5.401
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306

**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>02/12/24</b>	<b>REDEMPTIONS (Continued)</b>								
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	DN	FNMA		02/12/24	5.205	50,000	38	274,708.33	5.306
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	02/12/24	5.310	50,000	7	51,625.00	5.384
	YCD	DNB	5.280	02/12/24	5.280	50,000	35	256,666.67	5.353
	YCD	DNB	5.280	02/12/24	5.280	50,000	35	256,666.67	5.353
	YCD	KBC	5.310	02/12/24	5.310	50,000	38	258,250.00	5.384
	YCD	KBC	5.310	02/12/24	5.310	50,000	38	258,250.00	5.384
<b>02/12/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	MUFG BK		03/18/24	5.290	50,000			
	CP	JUPITER		03/18/24	5.320	50,000			
	CP	TOYOTA		08/30/24	5.160	50,000			
	CP	TOYOTA		08/30/24	5.160	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000			
	YCD	CIC	5.290	08/30/24	5.290	50,000			
	YCD	CIC	5.290	08/30/24	5.290	50,000			
<b>02/13/24</b>	<b>NO REDEMPTIONS</b>								
<b>02/13/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	03/18/24	5.250	50,000			
	CD	US BANK	5.250	03/18/24	5.250	50,000			
	CP	MICROSOFT		06/27/24	5.170	50,000			
	CP	MICROSOFT		06/27/24	5.170	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FHLB	4.940	01/06/25	5.047	50,000			
	DEB	FFCB	4.125	02/13/29	4.151	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FNMA		03/18/24	5.225	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FHLMC		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FNMA		03/18/24	5.230	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	50,000			
	DN	FHLB		03/18/24	5.235	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
02/13/24	<b>PURCHASES (Continued)</b>								
	DN	FNMA		05/29/24	5.135	50,000			
	DN	FNMA		05/29/24	5.135	50,000			
	DN	FHLB		06/03/24	5.180	50,000			
	DN	FHLB		06/03/24	5.180	50,000			
	DN	FHLB		06/10/24	5.160	50,000			
	DN	FHLB		06/10/24	5.160	50,000			
	DN	FHLB		07/01/24	5.145	50,000			
	DN	FHLB		07/01/24	5.145	50,000			
	DN	IFC		07/29/24	5.050	50,000			
	DN	IFC		07/29/24	5.050	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		08/30/24	5.060	50,000			
	DN	FHLB		08/30/24	5.060	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.065	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		06/27/24	5.115	50,000			
	TR	BILL		08/01/24	5.070	50,000			
	TR	BILL		08/01/24	5.070	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	TR	NOTE	4.000	02/29/28	4.318	50,000			
	YCD	KBC	5.310	03/18/24	5.310	50,000			
	YCD	KBC	5.310	03/18/24	5.310	50,000			
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000			
	YCD	NORINCHUK	5.320	03/18/24	5.320	50,000			
	YCD	CIBC	5.350	03/18/24	5.350	50,000			
	YCD	CIBC	5.350	03/18/24	5.350	50,000			



**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/13/24</b>	<b>PURCHASES (Continued)</b>								
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	MONTREAL	5.350	03/18/24	5.350	50,000			
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000			
	YCD	SE BANKEN	5.300	08/30/24	5.300	50,000			
<b>02/14/24</b>	<b>REDEMPTIONS</b>								
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	MUFG BK	5.280	02/14/24	5.280	50,000	22	161,333.33	5.353
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
	YCD	CR AG CIB	5.320	02/14/24	5.320	50,000	22	162,555.56	5.394
<b>02/14/24</b>	<b>PURCHASES</b>								
	DN	FHLB		07/01/24	5.130	50,000			
	DN	FHLB		07/01/24	5.130	50,000			
	DN	FHLB		07/26/24	5.115	50,000			
	DN	FHLB		07/26/24	5.115	50,000			
	DN	FHLB		08/30/24	5.055	50,000			
	DN	FHLB		08/30/24	5.055	50,000			
<b>02/15/24</b>	<b>REDEMPTIONS</b>								
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.641	50,000	413	2,585,597.83	4.666
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	4.648	50,000	413	2,589,504.08	4.674
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.535	50,000	666	2,317,452.95	2.531
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	2.750	02/15/24	2.539	50,000	666	2,321,359.20	2.535
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231
	TR	NOTE	0.125	02/15/24	0.231	50,000	976	307,579.42	0.231



**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>02/15/24</b>	<b>PURCHASES (Continued)</b>								
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DEB CL	FHLB	5.000	08/13/25	5.000	50,000			
	DN	FHLB		07/01/24	5.125	50,000			
	DN	FHLB		07/01/24	5.125	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.403	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	TR	NOTE	4.125	02/15/27	4.404	50,000			
	YCD	RABOBANK	5.310	12/02/24	5.310	50,000			
<b>02/16/24</b>	<b>REDEMPTIONS</b>								
	CP	JUPITER		02/16/24	5.420	50,000	57	429,083.33	5.543
	CP	JUPITER		02/16/24	5.420	50,000	57	429,083.33	5.543
	CP	TOYOTA		02/16/24	5.460	50,000	95	720,416.67	5.617
	CP	TOYOTA		02/16/24	5.460	50,000	95	720,416.67	5.617
<b>02/16/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		02/28/24	5.290	50,000			
	CP	BNP NY		02/28/24	5.290	50,000			
	CP	RABO NY		02/29/24	5.300	50,000			
	CP	RABO NY		02/29/24	5.300	50,000			
	CP	MUFG BK		03/01/24	5.270	50,000			
	CP	MUFG BK		03/01/24	5.270	50,000			
	CP	ING FDL		08/30/24	5.190	50,000			
	CP	ING FDL		08/30/24	5.190	50,000			
	DEB	IFC	4.300	02/16/27	4.308	50,000			
	DEB	IFC	4.300	02/16/27	4.308	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	TR	NOTE	3.250	06/30/27	4.387	50,000			
	YCD	KBC	5.320	03/25/24	5.320	50,000			
	YCD	KBC	5.320	03/25/24	5.320	50,000			
	YCD	DNB	5.280	03/27/24	5.280	50,000			
	YCD	DNB	5.280	03/27/24	5.280	50,000			
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000			
	YCD	SUMITOMO	5.340	06/03/24	5.340	50,000			
<b>02/20/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477
	TR	BILL		02/20/24	5.313	50,000	112	826,388.89	5.477

### 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>02/20/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	112	826,777.78	5.479
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.315	50,000	117	863,687.50	5.484
	TR	BILL		02/20/24	5.317	50,000	119	878,781.94	5.487
	TR	BILL		02/20/24	5.317	50,000	119	878,781.94	5.487
	TR	BILL		02/20/24	5.320	50,000	119	879,277.78	5.490
	TR	BILL		02/20/24	5.320	50,000	119	879,277.78	5.490
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000	8	59,000.00	5.384
	YCD	SUMI TRUST	5.310	02/20/24	5.310	50,000	8	59,000.00	5.384
<b>02/20/24</b>	<b>PURCHASES</b>								
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FHLB		07/29/24	5.105	50,000			
	DN	FFCB		08/12/24	5.090	50,000			
	DN	FHLB		08/30/24	5.050	50,000			
	DN	FHLB		08/30/24	5.050	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.095	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	TR	BILL		08/15/24	5.098	50,000			
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	02/29/24	5.310	50,000			
	YCD	BNP	5.340	08/30/24	5.340	50,000			
	YCD	BNP	5.340	08/30/24	5.340	50,000			
<b>02/21/24</b>	<b>NO REDEMPTIONS</b>								
<b>02/21/24</b>	<b>PURCHASES</b>								
	CD	US BANK	5.250	03/25/24	5.250	50,000			
	CD	US BANK	5.250	03/25/24	5.250	50,000			
	CP	UNITEDHEALTH		02/28/24	5.320	50,000			
	CP	LIBERTY		05/24/24	5.300	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FNMA		03/18/24	5.205	50,000			
	DN	FHLB		05/01/24	5.200	50,000			
	DN	FHLB		05/01/24	5.200	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>
02/21/24	<b>PURCHASES (Continued)</b>								
	DN	FHLB		05/31/24	5.180	50,000			
	DN	FHLB		05/31/24	5.180	50,000			
	DN	FHLB		06/27/24	5.150	50,000			
	DN	FHLB		06/27/24	5.150	50,000			
	DN	IFC		07/17/24	5.100	50,000			
	DN	FFCB		08/12/24	5.050	50,000			
	DN	FFCB		08/12/24	5.050	50,000			
	DN	FHLMC		08/12/24	5.050	50,000			
	DN	FHLMC		08/12/24	5.050	50,000			
	DN	FHLB		08/30/24	5.040	50,000			
	DN	FHLB		08/30/24	5.040	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.095	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		06/27/24	5.100	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.115	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		07/11/24	5.120	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/01/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	BILL		08/15/24	5.100	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	TR	NOTE	4.375	12/15/26	4.373	50,000			
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000			
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000			
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000			
	YCD	SUMITOMO	5.270	06/21/24	5.270	50,000			
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000			
	YCD	MIZUHO	5.370	06/27/24	5.370	50,000			
	YCD	ANZ	5.170	10/01/24	5.170	50,000			
	YCD	ANZ	5.170	10/01/24	5.170	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>02/22/24</b>	<b>REDEMPTIONS</b>								
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.785	50,000	363	2,412,437.50	5.097
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.815	50,000	364	2,434,250.00	5.132
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.818	50,000	364	2,435,513.89	5.135
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
	TR	BILL		02/22/24	4.820	50,000	364	2,436,777.78	5.137
<b>02/22/24</b>	<b>PURCHASES</b>								
	CB CL	TOYOTA	5.250	02/22/27	5.250	25,000			
	CD	BOFA	5.370	10/01/24	5.370	50,000			
	CD	BOFA	5.370	10/01/24	5.370	50,000			
	CP	CR AG NY		03/01/24	5.300	50,000			
	CP	CR AG NY		03/01/24	5.300	50,000			
	CP	SUMI TRUST		05/24/24	5.310	50,000			
	CP	SUMI TRUST		05/24/24	5.310	50,000			
	CP	RBC NY		08/30/24	5.200	50,000			
	CP	RBC NY		08/30/24	5.200	50,000			
	DEB	FHLB	5.000	02/14/25	5.054	50,000			
	DEB	FHLB	5.000	02/14/25	5.054	50,000			
	DN	IBRD		03/18/24	5.150	50,000			
	DN	IBRD		03/18/24	5.150	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	FHLB		07/24/24	5.130	50,000			
	DN	FHLB		07/24/24	5.130	50,000			
	DN	FHLB		07/29/24	5.120	50,000			
	DN	FHLB		07/29/24	5.120	50,000			
	DN	FNMA		08/30/24	5.000	50,000			
	DN	FNMA		08/30/24	5.000	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	DN	IBRD		08/30/24	5.050	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/22/24</b>	<b>PURCHASES (Continued)</b>								
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		08/22/24	5.120	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	TR	BILL		02/20/25	4.725	50,000			
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000			
	YCD	MONTREAL	5.340	04/24/24	5.340	50,000			
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000			
	YCD	SWEDBANK	5.370	06/27/24	5.370	50,000			
	YCD	TORONTO	5.380	08/30/24	5.380	50,000			
	YCD	TORONTO	5.380	08/30/24	5.380	50,000			
<b>02/23/24</b>	<b>REDEMPTIONS</b>								
	CP	MUFG BK		02/23/24	5.430	50,000	64	482,666.67	5.559
	CP	MUFG BK		02/23/24	5.430	50,000	64	482,666.67	5.559
	CP	CRC		02/23/24	5.510	50,000	135	1,033,125.00	5.704
	CP	GOTHAM		02/23/24	5.570	50,000	135	1,044,375.00	5.768
	CP	OLD LINE		02/23/24	5.510	50,000	141	1,079,041.67	5.710
	CP	OLD LINE		02/23/24	5.510	50,000	141	1,079,041.67	5.710
	CP	MICROSOFT		02/23/24	5.380	50,000	142	1,061,055.56	5.573
	DEB	FFCB	2.600	02/23/24	2.563	50,000	640	2,238,988.89	2.552
	DEB	FFCB	2.600	02/23/24	2.563	50,000	640	2,238,988.89	2.552
	DN	FNMA		02/23/24	5.235	50,000	130	945,208.33	5.410
	DN	FNMA		02/23/24	5.235	50,000	130	945,208.33	5.410
	DN	FHLB		02/23/24	5.280	50,000	130	953,333.33	5.457
	DN	FHLB		02/23/24	5.280	50,000	130	953,333.33	5.457
	DN	IBRD		02/23/24	5.280	50,000	135	990,000.00	5.461
	DN	IBRD		02/23/24	5.280	50,000	135	990,000.00	5.461
	DN	FHLB		02/23/24	5.290	50,000	142	1,043,305.56	5.478
	DN	FHLB		02/23/24	5.290	50,000	142	1,043,305.56	5.478
	DN	FHLB		02/23/24	5.305	50,000	143	1,053,631.94	5.494
	DN	FHLB		02/23/24	5.305	50,000	143	1,053,631.94	5.494
	DN	IBRD		02/23/24	5.250	50,000	144	1,050,000.00	5.437
	DN	IBRD		02/23/24	5.250	50,000	144	1,050,000.00	5.437
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000	115	916,805.56	5.820
	YCD	NORINCHUK	5.740	02/23/24	5.740	50,000	115	916,805.56	5.820
<b>02/23/24</b>	<b>PURCHASES</b>								
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	BNP NY		02/27/24	5.290	50,000			
	CP	RABO NY		02/28/24	5.300	50,000			
	CP	RABO NY		02/28/24	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>
02/23/24	<b>PURCHASES (Continued)</b>								
	CP	APPLE		03/25/24	5.260	50,000			
	CP	APPLE		03/25/24	5.260	50,000			
	CP	GOTHAM		05/24/24	5.300	50,000			
	CP	CAFCO		06/21/24	5.300	50,000			
	DN	FHLMC		07/01/24	5.080	50,000			
	DN	FHLMC		07/01/24	5.080	50,000			
	DN	FHLB		07/17/24	5.140	50,000			
	DN	FHLB		07/17/24	5.140	50,000			
	DN	FFCB		08/12/24	5.110	50,000			
	DN	FFCB		08/12/24	5.110	50,000			
	DN	FFCB		08/30/24	5.050	50,000			
	DN	FFCB		08/30/24	5.050	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.105	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	BILL		08/01/24	5.107	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.712	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.250	01/31/26	4.714	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.470	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.125	02/15/27	4.473	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	TR	NOTE	4.000	02/29/28	4.403	50,000			
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000			
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000			
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000			
	YCD	NORDEA ABP	5.330	08/30/24	5.330	50,000			
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000			
	YCD	MONTREAL	5.420	08/30/24	5.420	50,000			
	YCD	BARCLAYS	5.410	12/02/24	5.410	50,000			
	YCD	BARCLAYS	5.410	12/02/24	5.410	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>02/26/24</b>	<b>REDEMPTIONS</b>								
	CD	US BANK	5.250	02/26/24	5.250	50,000	32	233,333.33	5.323
	CD	US BANK	5.250	02/26/24	5.250	50,000	32	233,333.33	5.323
	CD	BOFA	5.730	02/26/24	5.730	50,000	195	1,551,875.00	5.810
	CD	BOFA	5.730	02/26/24	5.730	50,000	195	1,551,875.00	5.810
	CP	SOC GEN NY		02/26/24	5.360	50,000	67	498,777.78	5.489
	CP	SOC GEN NY		02/26/24	5.360	50,000	67	498,777.78	5.489
	CP	CRC		02/26/24	5.590	50,000	119	923,902.78	5.774
	CP	CRC		02/26/24	5.590	50,000	119	923,902.78	5.774
	CP	UPS		02/26/24	5.390	50,000	122	913,305.56	5.567
	DN	FHLB		02/26/24	5.245	50,000	62	451,652.78	5.366
	DN	FHLB		02/26/24	5.245	50,000	62	451,652.78	5.366
	DN	FHLB		02/26/24	5.290	50,000	138	1,013,916.67	5.474
	DN	FHLB		02/26/24	5.290	50,000	138	1,013,916.67	5.474
	DN	FHLB		02/26/24	5.295	50,000	144	1,059,000.00	5.485
	DN	FHLB		02/26/24	5.295	50,000	144	1,059,000.00	5.485
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000	32	237,333.33	5.414
	YCD	NORINCHUK	5.340	02/26/24	5.340	50,000	32	237,333.33	5.414
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000	122	970,916.67	5.810
	YCD	MIZUHO	5.730	02/26/24	5.730	50,000	122	970,916.67	5.810
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000	131	1,035,263.89	5.769
	YCD	SUMITOMO	5.690	02/26/24	5.690	50,000	131	1,035,263.89	5.769
	YCD	TORONTO	5.700	02/26/24	5.700	50,000	159	1,258,750.00	5.779
	YCD	TORONTO	5.700	02/26/24	5.700	50,000	159	1,258,750.00	5.779
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000	164	1,296,055.56	5.769
	YCD	NATIXIS	5.690	02/26/24	5.690	50,000	164	1,296,055.56	5.769
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000	182	1,387,750.00	5.566
	YCD	NB CANADA	5.490	02/26/24	5.490	50,000	182	1,387,750.00	5.566
	YCD	ANZ	5.460	02/26/24	5.460	50,000	186	1,410,500.00	5.536
	YCD	ANZ	5.460	02/26/24	5.460	50,000	186	1,410,500.00	5.536
	YCD	CIBC	5.710	02/26/24	5.710	50,000	193	1,530,597.22	5.789
	YCD	CIBC	5.710	02/26/24	5.710	50,000	193	1,530,597.22	5.789
<b>02/26/24</b>	<b>PURCHASES</b>								
	DN	FHLB		08/30/24	5.090	50,000			
	DN	FHLB		08/30/24	5.090	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	TR	BILL		08/15/24	5.120	50,000			
	YCD	NAT AUB	5.230	11/01/24	5.230	50,000			
	YCD	NAT AUB	5.230	11/01/24	5.230	50,000			

**INVESTMENT TRANSACTIONS**

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
<b>02/27/24</b>	<b>REDEMPTIONS</b>								
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		02/27/24	5.290	50,000	4	29,388.89	5.367
	CP	MUFG BK		02/27/24	5.300	50,000	42	309,166.67	5.407
	CP	MUFG BK		02/27/24	5.300	50,000	42	309,166.67	5.407
	DN	FNMA		02/27/24	5.215	50,000	42	304,208.33	5.320
	DN	FNMA		02/27/24	5.215	50,000	42	304,208.33	5.320
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		02/27/24	5.220	50,000	42	304,500.00	5.325
	TR	BILL		02/27/24	5.240	50,000	27	196,500.00	5.334
	TR	BILL		02/27/24	5.240	50,000	27	196,500.00	5.334
	TR	BILL		02/27/24	5.255	50,000	27	197,062.50	5.349
	TR	BILL		02/27/24	5.255	50,000	27	197,062.50	5.349
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.260	50,000	27	197,250.00	5.354
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.245	50,000	41	298,673.61	5.350
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.255	50,000	41	299,243.06	5.360
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.235	50,000	42	305,375.00	5.340
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.240	50,000	42	305,666.67	5.345
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.245	50,000	42	305,958.33	5.351
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.230	50,000	46	334,138.89	5.338
	TR	BILL		02/27/24	5.248	50,000	48	349,833.33	5.358
	TR	BILL		02/27/24	5.248	50,000	48	349,833.33	5.358

### 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>02/27/24</b>	<b>REDEMPTIONS (Continued)</b>								
	TR	BILL		02/27/24	5.250	50,000	48	350,000.00	5.360
	TR	BILL		02/27/24	5.250	50,000	48	350,000.00	5.360
	TR	BILL		02/27/24	5.269	50,000	53	387,856.94	5.384
	TR	BILL		02/27/24	5.269	50,000	53	387,856.94	5.384
	TR	BILL		02/27/24	5.270	50,000	53	387,930.56	5.385
	TR	BILL		02/27/24	5.270	50,000	53	387,930.56	5.385
	YCD	DNB	5.280	02/27/24	5.280	50,000	46	337,333.33	5.353
	YCD	DNB	5.280	02/27/24	5.280	50,000	46	337,333.33	5.353
	YCD	KBC	5.310	02/27/24	5.310	50,000	46	339,250.00	5.384
	YCD	KBC	5.310	02/27/24	5.310	50,000	46	339,250.00	5.384
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000	48	353,333.33	5.374
	YCD	CR AG CIB	5.300	02/27/24	5.300	50,000	48	353,333.33	5.374
<b>02/27/24</b>	<b>PURCHASES</b>								
	CP	MUFG BK		03/27/24	5.290	50,000			
	CP	MUFG BK		03/27/24	5.290	50,000			
	CP	CRC		07/02/24	5.300	50,000			
	CP	CRC		07/02/24	5.300	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	IBRD		07/01/24	5.100	50,000			
	DN	FFCB		07/24/24	5.170	50,000			
	YCD	KBC	5.310	04/02/24	5.310	50,000			
	YCD	KBC	5.310	04/02/24	5.310	50,000			
<b>02/28/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		02/28/24	5.300	50,000	5	36,805.56	5.378
	CP	RABO NY		02/28/24	5.300	50,000	5	36,805.56	5.378
	CP	UNITEDHEALTH		02/28/24	5.320	50,000	7	51,722.22	5.399
	CP	BNP NY		02/28/24	5.290	50,000	12	88,166.67	5.373
	CP	BNP NY		02/28/24	5.290	50,000	12	88,166.67	5.373
	CP	CR AG NY		02/28/24	5.300	50,000	13	95,694.44	5.384
	CP	CR AG NY		02/28/24	5.300	50,000	13	95,694.44	5.384
	DEB	FNMA	4.970	02/28/24	4.968	50,000	378	2,574,736.11	4.972
	DEB	FNMA	4.970	02/28/24	4.968	50,000	378	2,574,736.11	4.972
	DN	FHLB		02/28/24	5.250	50,000	40	291,666.67	5.354
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000	69	517,500.00	5.475
	YCD	NORINCHUK	5.400	02/28/24	5.400	50,000	69	517,500.00	5.475

**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>02/28/24</b>	<b>PURCHASES</b>								
	CP	CHARIOT		04/26/24	5.330	50,000			
	CP	CHARIOT		04/26/24	5.330	50,000			
	CP	MICROSOFT		07/01/24	5.240	50,000			
	CP	MICROSOFT		07/01/24	5.240	50,000			
	TR	BILL		08/01/24	5.122	50,000			
	TR	BILL		08/01/24	5.122	50,000			
	YCD	CIBC	5.350	03/27/24	5.350	50,000			
	YCD	CIBC	5.350	03/27/24	5.350	50,000			
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000			
	YCD	NORINCHUK	5.350	04/02/24	5.350	50,000			
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000			
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000			
<b>02/29/24</b>	<b>REDEMPTIONS</b>								
	CP	RABO NY		02/29/24	5.300	50,000	13	95,694.44	5.384
	CP	RABO NY		02/29/24	5.300	50,000	13	95,694.44	5.384
	DEB	IADB	0.260	02/29/24	0.260	50,000	1,106	393,972.22	0.260
	DEB	IADB	0.260	02/29/24	0.260	50,000	1,106	393,972.22	0.260
	DN	FHLB		02/29/24	5.290	50,000	136	999,222.22	5.473
	DN	FHLB		02/29/24	5.290	50,000	136	999,222.22	5.473
	DN	IFC		02/29/24	5.280	50,000	163	1,195,333.33	5.484
	DN	IFC		02/29/24	5.280	50,000	163	1,195,333.33	5.484
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	DN	FNMA		02/29/24	5.230	50,000	168	1,220,333.33	5.435
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.290	50,000	122	896,361.11	5.461
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.315	50,000	135	996,562.50	5.498
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.320	50,000	135	997,500.00	5.504
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.300	50,000	153	1,126,250.00	5.497
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	BILL		02/29/24	5.285	50,000	163	1,196,465.28	5.490
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047
	TR	NOTE	2.375	02/29/24	5.010	50,000	379	2,544,598.15	5.047

**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>
02/29/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	5.014	50,000	379	2,546,551.28	5.051
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.432	50,000	681	1,391,389.26	1.493
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	2.375	02/29/24	2.435	50,000	681	1,393,342.39	1.495
	TR	NOTE	1.500	02/29/24	2.449	50,000	692	2,293,563.17	2.463
	TR	NOTE	1.500	02/29/24	2.449	50,000	692	2,293,563.17	2.463
	TR	NOTE	1.500	02/29/24	2.345	50,000	702	2,229,959.24	2.356
	TR	NOTE	1.500	02/29/24	2.345	50,000	702	2,229,959.24	2.356
	TR	NOTE	1.500	02/29/24	2.304	50,000	703	2,194,887.90	2.314
	TR	NOTE	1.500	02/29/24	2.304	50,000	703	2,194,887.90	2.314
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	2.144	50,000	707	2,058,508.83	2.152
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.866	50,000	714	1,814,962.63	1.869
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.868	50,000	714	1,816,915.76	1.871
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.804	50,000	716	1,760,444.97	1.805
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.816	50,000	716	1,772,163.72	1.818
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820
	TR	NOTE	1.500	02/29/24	1.818	50,000	716	1,774,116.85	1.820



**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>
02/29/24	<b>PURCHASES</b>								
	CB CL	CATERPILR	4.500	01/08/27	4.753	24,000			
	CP	DEERE CAP		05/17/24	5.300	50,000			
	CP	METLIFE STF		06/27/24	5.240	50,000			
	CP	METLIFE STF		06/27/24	5.240	50,000			
	CP	CAFCO		07/17/24	5.300	50,000			
	DN	IBRD		05/08/24	5.150	50,000			
	DN	IBRD		05/08/24	5.150	50,000			
	DN	IBRD		05/31/24	5.150	50,000			
	DN	IBRD		05/31/24	5.150	50,000			
	DN	FHLB		07/22/24	5.120	50,000			
	DN	FHLB		07/22/24	5.120	50,000			
	DN	FHLB		08/05/24	5.100	50,000			
	DN	FHLB		08/05/24	5.100	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	BILL		08/15/24	5.090	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.238	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	TR	NOTE	4.250	02/28/29	4.239	50,000			
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000			
	YCD	CR AG CIB	5.320	03/18/24	5.320	50,000			
	YCD	NORINCHUK	5.370	04/24/24	5.370	50,000			
	YCD	NORINCHUK	5.370	04/24/24	5.370	50,000			

## FOOTNOTES

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



**TIME DEPOSITS**

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b>ALHAMBRA</b>				
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
New Omni Bank, N.A.	02/28/24	5.140	8,000,000.00	08/28/24
<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	01/26/24	5.080	50,000,000.00	07/26/24
<b>DIAMOND BAR</b>				
Prospectors Federal Credit Union	02/29/24	5.330	2,000,000.00	05/30/24
<b>DOWNEY</b>				
Financial Partners Credit Union	01/04/24	5.290	10,000,000.00	04/04/24
Financial Partners Credit Union	01/25/24	5.290	20,000,000.00	04/25/24
<b>EL MONTE</b>				
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
Cathay Bank	02/21/24	5.280	100,000,000.00	05/22/24
Cathay Bank	02/15/24	5.160	50,000,000.00	08/15/24
<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
US Metro Bank	01/17/24	5.010	20,000,000.00	07/17/24
<b>HUNTINGTON BEACH</b>				
Nuvison 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	01/04/24	5.100	1,000,000.00	07/05/24
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
Pacific Premier Bank	01/04/24	5.090	50,000,000.00	07/05/24
<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)	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
CTBC Bank Corp. (USA)	02/16/24	5.160	60,000,000.00	08/16/24
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
Hanmi Bank	01/10/24	5.080	20,000,000.00	07/10/24
Hanmi Bank	02/09/24	5.080	15,000,000.00	08/09/24
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
Open Bank	02/29/24	5.310	10,000,000.00	06/05/24
Open Bank	01/04/24	5.090	14,000,000.00	07/05/24
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	02/09/24	5.080	10,000,000.00	08/09/24
SMBC ManuBank (FKA Manufacturer's Ban	02/29/24	5.350	20,000,000.00	05/30/24
State Bank of India (California)	09/13/23	5.340	30,000,000.00	03/13/24

**TIME DEPOSITS**

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<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	02/15/24	5.160	1,000,000.00	08/15/24
Metropolitan Bank	02/29/24	5.170	2,000,000.00	08/29/24
<b>ONTARIO</b>				
Citizens Business Bank	02/29/24	5.300	50,000,000.00	05/30/24
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.	01/04/24	5.070	5,000,000.00	07/05/24
Malaga Bank F.S.B.	01/12/24	5.060	46,000,000.00	07/12/24
<b>PASADENA</b>				
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
American Plus Bank, N.A.	01/19/24	5.020	14,000,000.00	07/19/24
American Plus Bank, N.A.	01/26/24	5.030	6,000,000.00	07/26/24
American Plus Bank, N.A.	01/31/24	5.000	3,000,000.00	07/31/24
American Plus Bank, N.A.	02/08/24	5.040	4,000,000.00	08/08/24
American Plus Bank, N.A.	02/14/24	5.080	8,000,000.00	08/14/24
East West Bank	01/04/24	5.070	50,000,000.00	07/05/24
East West Bank	01/10/24	5.060	175,000,000.00	07/10/24
East West Bank	01/26/24	5.050	75,000,000.00	07/26/24
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
Wescom Central Credit Union	01/11/24	5.310	50,000,000.00	04/11/24
Wescom Central Credit Union	01/12/24	5.310	25,000,000.00	04/12/24
<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	10/18/23	5.370	9,000,000.00	04/17/24
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24

## 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>REDWOOD CITY</b>				
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
Provident Credit Union	02/15/24	5.300	20,000,000.00	05/16/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	01/11/24	5.100	20,000,000.00	07/11/24
Provident Credit Union	02/08/24	5.090	20,000,000.00	08/08/24
<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	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
Five Star Bank	01/11/24	5.090	75,000,000.00	07/11/24
<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
<b>SAN DIEGO</b>				
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
Axos Bank	02/28/24	5.160	25,000,000.00	08/28/24
Bank of Southern California N.A.	01/18/24	5.260	10,000,000.00	04/18/24
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
Bank of Southern California N.A.	02/29/24	5.300	25,000,000.00	05/30/24
California Coast Credit Union	01/17/24	5.010	50,000,000.00	07/17/24
California Coast Credit Union	02/14/24	5.120	1,000,000.00	08/14/24
Mission Federal Credit Union	01/04/24	5.090	50,000,000.00	07/05/24
Mission Federal Credit Union	01/17/24	5.010	50,000,000.00	07/17/24

**TIME DEPOSITS**

<b>FINANCIAL INSTITUTION</b>	<b>DEPOSIT DATE</b>	<b>YIELD (%)</b>	<b>PAR AMOUNT (\$)</b>	<b>MATURITY DATE</b>
<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	01/04/24	5.240	15,000,000.00	04/04/24
Mission National Bank	01/18/24	5.240	5,000,000.00	04/18/24
<b>SAN JOSE</b>				
Meriwest Credit Union	01/11/24	5.310	10,000,000.00	04/11/24
Meriwest Credit Union	01/24/24	5.280	25,000,000.00	04/24/24
Meriwest Credit Union	02/07/24	5.300	10,000,000.00	05/05/24
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
Technology Credit Union	02/29/24	5.190	100,000,000.00	08/29/24
<b>SANTA ANA</b>				
Banc of California, N.A.	09/01/23	5.350	25,000,000.00	03/01/24
Banc of California, N.A.	01/11/24	5.280	75,000,000.00	04/11/24
Banc of California, N.A.	01/17/24	5.010	75,000,000.00	07/17/24
<b>SANTA ROSA</b>				
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	01/18/24	5.270	70,000,000.00	04/18/24
Poppy Bank	02/15/24	5.300	30,000,000.00	05/16/24
Poppy Bank	11/29/23	5.290	50,000,000.00	05/29/24
Poppy Bank	01/10/24	5.090	50,000,000.00	07/10/24
<b>SUN VALLEY</b>				
Mission Valley Bank	11/01/23	5.360	10,000,000.00	05/01/24
<b>TUSTIN</b>				
SchoolsFirst Federal Credit Union	01/31/24	5.260	50,000,000.00	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	11/09/23	5.290	10,000,000.00	05/09/24
Santa Cruz County Bank	01/05/24	5.070	10,000,000.00	07/05/24
<b>TOTAL TIME DEPOSITS FEBRUARY 2024</b>			<b>4,959,000,000.00</b>	

**BANK DEMAND DEPOSITS**  
**FEBRUARY 2024**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>INTEREST BEARING BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	241,871	\$	1,915,000	\$	4,387,256
2		166,154		2,000,000		4,643,426
3		166,154		2,000,000		4,643,426
4		166,154		2,000,000		4,643,426
5		403,899		1,230,000		4,431,290
6		282,444		1,500,000		4,311,580
7		190,132		2,045,000		4,238,773
8		165,785		2,045,000		5,057,065
9		211,408		2,060,000		5,993,070
10		211,408		2,060,000		5,993,070
11		211,408		2,060,000		5,993,070
12		181,614		2,030,000		6,122,057
13		234,550		2,140,000		5,287,966
14		164,111		2,030,000		4,389,603
15		230,687		2,065,000		4,442,636
16		215,086		2,110,000		4,475,472
17		215,086		2,110,000		4,475,472
18		215,086		2,110,000		4,475,472
19		215,086		2,110,000		4,475,472
20		224,865		1,990,000		4,253,844
21		199,666		2,235,000		4,417,401
22		222,820		2,300,000		5,445,373
23		211,494		2,270,000		4,885,050
24		211,494		2,270,000		4,885,050
25		211,494		2,270,000		4,885,050
26		225,123		2,200,000		5,033,480
27		210,194		2,280,000		4,577,326
28		210,105		2,300,000		5,262,107
29		225,346		2,275,000		5,580,331

**AVERAGE DOLLAR DAYS**                      \$215,197 a/                      \$2,069,310 b/

a/ The prescribed bank balance for February was \$217,582. This consisted of \$130,426 in compensating balances for services, balances for uncollected funds of \$87,925 and a deduction of \$769 for February 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**

1896

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on February 21, 2024, has determined and designated the amount of money available for deposit and investment as of February 15, 2024, 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 \$ 130,000,000

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)	2/19/2024	2/23/2024	\$ 10,967,650,000	\$ 5,849,650,000	\$ 5,118,000,000	\$ 10,967,650,000
(2)	2/26/2024	3/1/2024	\$ (7,890,300,000)	\$ (2,040,650,000)	\$ 5,118,000,000	\$ 3,077,350,000
(1)	3/4/2024	3/8/2024	\$ 230,200,000	\$ (1,810,450,000)	\$ 5,118,000,000	\$ 3,307,550,000
(2)	3/11/2024	3/15/2024	\$ 2,467,190,000	\$ 656,740,000	\$ 5,118,000,000	\$ 5,774,740,000
(3)	3/18/2024	3/22/2024	\$ (1,238,800,000)	\$ (582,060,000)	\$ 5,118,000,000	\$ 4,535,940,000
(4)	3/25/2024	3/29/2024	\$ (13,253,200,000)	\$ (13,835,260,000)	\$ 5,118,000,000	\$ (8,717,260,000)
(5)	4/1/2024	4/5/2024	\$ (2,112,900,000)	\$ (15,948,160,000)	\$ 5,118,000,000	\$ (10,830,160,000)
(6)	4/8/2024	4/12/2024	\$ 3,357,900,000	\$ (12,590,260,000)	\$ 5,118,000,000	\$ (7,472,260,000)
(7)	4/15/2024	4/19/2024	\$ 7,754,200,000	\$ (4,836,060,000)	\$ 5,118,000,000	\$ 281,940,000



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 \$ 130,000,000.

Dated: February 21, 2024

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 MARCH 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>									
04/01/24	FEDERAL HOME LOAN BANKS	1236937624	FHLBANKS D NOTE 06/28/24	5.228	06/28/24	98.722	\$50,000,000.00	\$49,361,022.22	\$0.00
04/01/24	FEDERAL HOME LOAN BANKS	1236937633	FHLBANKS D NOTE 06/28/24	5.228	06/28/24	98.722	50,000,000.00	49,361,022.22	0.00
04/02/24	FEDERAL HOME LOAN BANKS	1237998929	FHLBANKS 5.000 10/02/28 '25	5.000	10/02/28	100.000	25,000,000.00	25,000,000.00	0.00
04/04/24	FEDERAL FARM CREDIT BANKS FUNDING CORP	1236937619	FEDERAL FARM 5.370 04/02/29 '25	5.370	04/02/29	100.000	25,000,000.00	25,000,000.00	7,458.33
04/08/24	FEDERAL FARM CREDIT BANKS FUNDING CORP	1236077155	FEDERAL FARM 5.370 04/02/29 '25	5.370	04/02/29	100.000	50,000,000.00	50,000,000.00	44,750.00
04/08/24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1235387986	FANNIE MAE 5.480 04/09/29 '25	5.480	04/09/29	100.000	50,000,000.00	50,000,000.00	0.00
04/08/24	FEDERAL NATIONAL MORTGAGE ASSOCIATION	1235387988	FANNIE MAE 5.480 04/09/29 '25	5.480	04/09/29	100.000	50,000,000.00	50,000,000.00	0.00
<b>PSI Non-Trading Total</b>							<b>\$300,000,000.00</b>	<b>\$298,722,044.44</b>	<b>\$52,208.33</b>
<b>Grand Total</b>							<b>\$300,000,000.00</b>	<b>\$298,722,044.44</b>	<b>\$52,208.33</b>