



**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

July 31, 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 JUNE 2024**

The Report of Investments for the month of June 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 June 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.

EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 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 JUNE 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 JUNE 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 JUNE 30, 2024**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/24		
At Cost	\$ 58,997,806,396	\$ 383,726,692
At Market	\$ 56,738,058,332	\$ 361,687,068
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.56%	0.00%
United States Government and Agency Obligations	68.45%	88.30%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.93%	0.00%
Municipal Obligations	0.06%	0.54%
Corporate and Deposit Notes	0.00%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	11.16%
1-60 days	39.69%	0.00%
61 days-1 year	21.92%	45.41%
Over 1 year	38.39%	54.59%
Weighted Average Days to Maturity	668	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 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 June 30, 2024:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	27.93%
Municipals:				
Los Angeles County Securities	AAA	Aa1	AA+	0.02%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.56%
U.S. Agency Securities	AA+	Aaa	AAA	49.05%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	4.06%
U.S. Treasury Bills	AA+	Aaa	AA+	15.34%
				100.00%
				100.00%
<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	11.16%
Los Angeles County Securities	AAA	Aa1	AA+	0.54%
U.S. Agency Securities	AA+	Aaa	AAA	56.66%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AA+	31.64%
				100.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2024

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/24	\$ 58,997,806,396
Market Value at 06/30/24	\$ 56,738,058,332
Average Daily Balance	\$ 58,444,532,933
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	\$ 201,541,474
Earnings for the Past 12 Months	\$ 2,235,239,302
Earnings Rate for the Month	4.19%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2024**

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 60,021,181.48
Bank of Montreal - Concentration	\$ 109,240,427.25 (A)
Citibank - Concentration	\$ 44,664.45
JP Morgan Chase - Concentration	\$ 99,777,320.44 (B)
Wells Fargo - Concentration	\$ <u> -</u>
Total Ledger Balance for all Banks	<u><u>\$ 269,083,593.62</u></u>

- (A) \$100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code
- (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 JUNE 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 June 2024

Total Deposits	\$	6,684,870,391.69
Total Disbursements	\$	8,298,567,658.05
Discretionary Funds Liquidity Withdrawal Ratio:		
As of June 30, 2024		1.64

Six-Month Cash Availability Projection:

	Investment			Cumulative
Month	Maturities	Deposits	Disbursements	Available Cash
July	\$ 13,360,679,000.00	\$ 4,206,700,000.00	\$ 9,976,200,000.00	\$ 7,591,179,000.00
August	\$ 10,346,804,000.00	\$ 3,823,400,000.00	\$ 6,773,800,000.00	\$ 14,987,583,000.00
September	\$ 7,035,233,000.00	\$ 5,547,100,000.00	\$ 6,475,400,000.00	\$ 21,094,516,000.00
October	\$ 1,809,996,000.00	\$ 6,134,000,000.00	\$ 7,153,400,000.00	\$ 21,885,112,000.00
November	\$ 434,417,000.00	\$ 6,801,500,000.00	\$ 6,438,200,000.00	\$ 22,682,829,000.00
December	\$ 1,625,000,000.00	\$ 13,557,600,000.00	\$ 8,715,200,000.00	\$ 29,150,229,000.00

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 June 2024, the Treasurer placed \$152.69 million in the Bank of Montreal Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of Montreal Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2024
COMPLIANCE REPORT

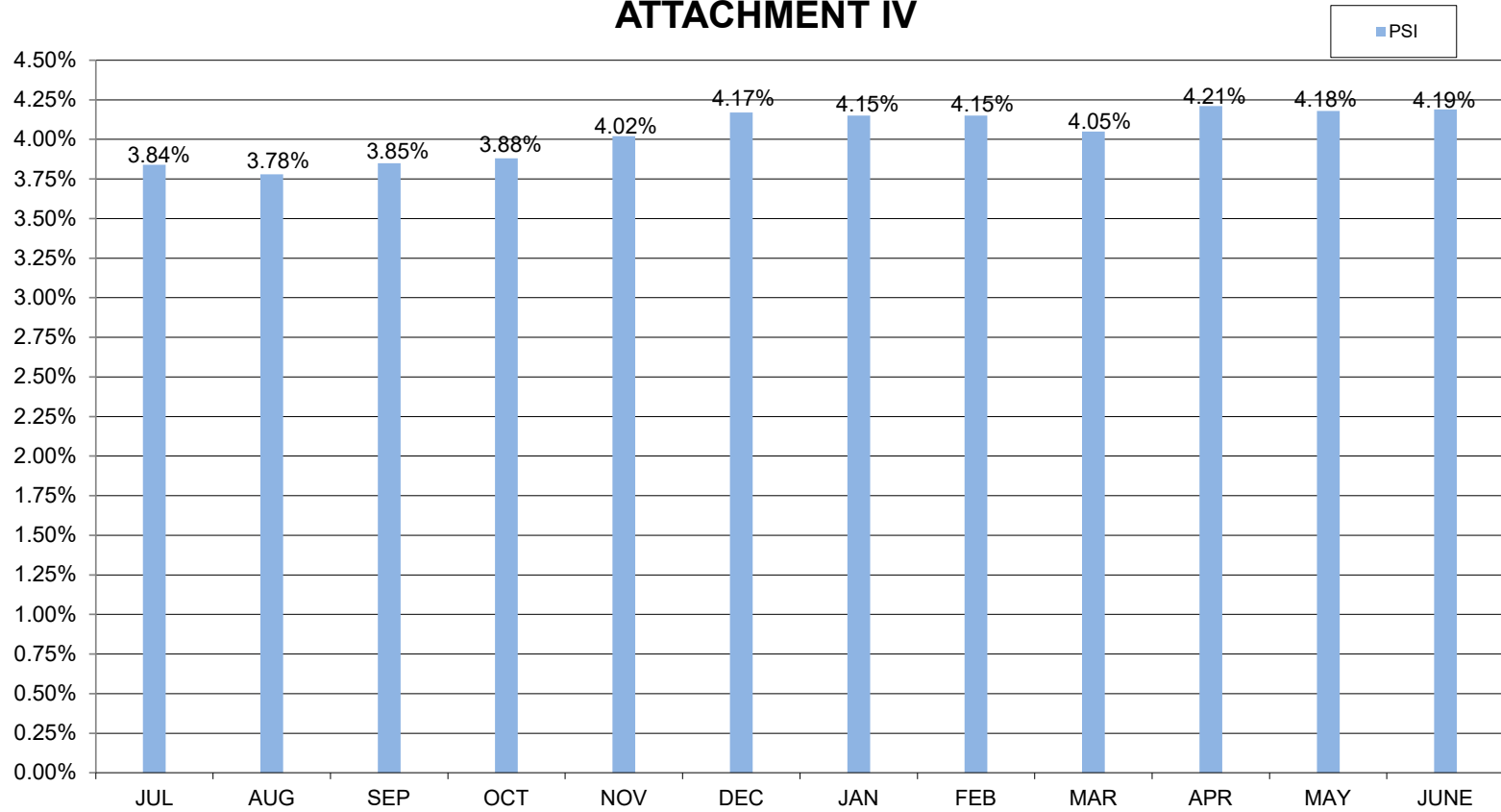
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2024

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH JUNE 30, 2024
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
06/01/2024	\$	60,631,371,838.16	\$	374,342,038.22
06/02/2024		60,636,134,500.35		374,357,343.17
06/03/2024		59,648,234,358.25		374,372,648.10
06/04/2024		59,524,332,735.08		374,387,953.04
06/05/2024		58,947,149,200.63		374,403,257.97
06/06/2024		58,772,545,852.94		374,418,562.91
06/07/2024		58,475,507,548.02		374,433,867.84
06/08/2024		58,479,981,284.77		374,449,172.78
06/09/2024		58,484,455,021.51		374,464,477.71
06/10/2024		58,276,989,348.55		374,479,782.65
06/11/2024		58,125,504,096.41		374,495,087.59
06/12/2024		58,074,911,503.69		374,510,392.52
06/13/2024		57,928,348,371.12		374,525,697.46
06/14/2024		57,582,445,878.49		374,541,002.39
06/15/2024		57,336,810,813.89		374,556,307.33
06/16/2024		57,341,175,749.29		374,571,612.27
06/17/2024		57,945,768,573.41		374,586,917.21
06/18/2024		57,725,239,748.17		374,602,222.13
06/19/2024		57,729,655,680.89		374,617,527.07
06/20/2024		57,515,619,915.62		344,628,598.67
06/21/2024		57,490,415,022.64		344,639,670.28
06/22/2024		57,494,800,958.83		344,650,741.88
06/23/2024		57,499,186,895.02		344,661,813.48
06/24/2024		57,878,939,361.71		344,672,885.08
06/25/2024		57,865,273,984.04		344,683,956.69
06/26/2024		58,511,523,279.70		344,695,028.29
06/27/2024		60,433,873,048.95		383,676,411.01
06/28/2024		58,988,722,550.40		383,693,171.49
06/29/2024		58,993,264,473.23		383,709,931.99
06/30/2024		58,997,806,396.05		383,726,692.49
	\$	58,444,532,932.99	\$	368,751,825.72

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



**LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED JUNE 30, 2024 (ACCRUAL BASIS)
ATTACHMENT V**

	POOLED SURPLUS INVESTMENT TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$ 66,889,739	\$ 777,412
Gains (Losses) on Sales/Calls of Non-Trading Securities	-	-
Gains (Losses) on Sales of Trading Securities	-	
Amortization/Accretion	134,651,735	435,337
Total Revenues	<u>\$ 201,541,474</u>	<u>\$ 1,212,749</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	13,270
	<u>\$ -</u>	<u>\$ 13,270</u>
NET INCOME	<u>\$ 201,541,474</u>	<u>\$ 1,199,479</u>

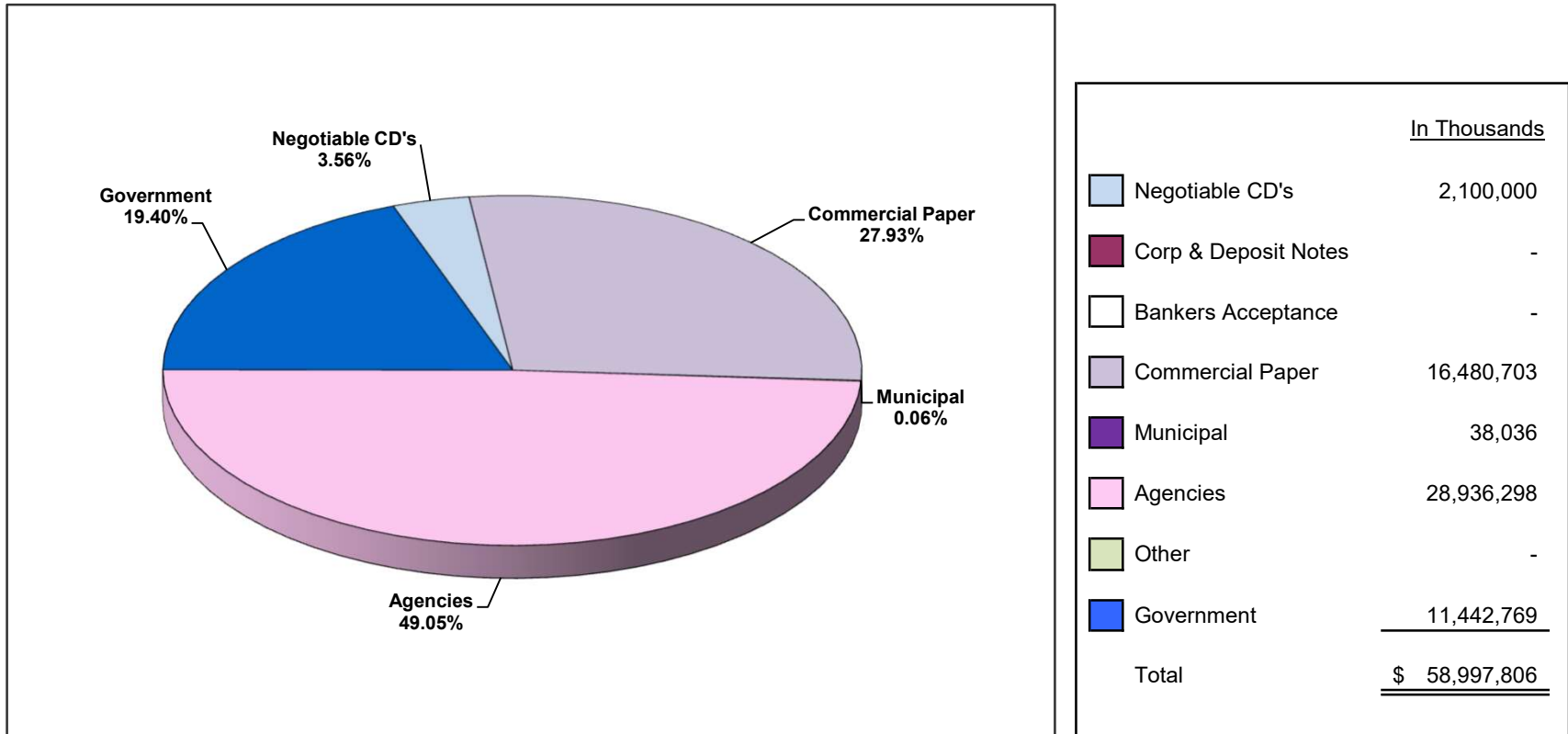
*Estimated and later adjusted.

LOS ANGELES COUNTY TREASURER
PSI COMPOSITION
AS OF JUNE 30, 2024
ATTACHMENT VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.51%	
Los Angeles County and Related Entities	39.09%	
Consolidated Sanitation Districts		1.44%
Metropolitan Transportation Authority		1.45%
Miscellaneous Agencies Pooled Investments		0.91%
South Coast Air Quality Management District		2.46%
Miscellaneous		0.01%
Subtotal	<u>93.60%</u>	<u>6.27%</u>
County Bond Proceeds and Repayment Funds		0.13%
Grand Total	<u>93.60%</u>	<u>6.40%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 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: JUNE 1, 2024 TO JUNE 30, 2024
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
NTRD	1279253259	FANNIE MAE 5.730 06/06/29 '25	06/06/2024	06/06/2029	5.73000	25,000,000.00	25,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1279253261	FREDDIE MAC 5.740 06/14/29 '25 MTN	06/14/2024	06/14/2029	5.74000	25,000,000.00	25,000,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1283320513	FHLBANKS D NOTE 07/16/24	06/03/2024	07/16/2024	5.27500	36,033,000.00	35,805,967.08	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1286024279	FHLBANKS D NOTE 09/04/24	06/05/2024	09/04/2024	5.25300	50,000,000.00	49,336,079.17	0.00	BANCROFT CAPITAL, LLC
NTRD	1286024281	FHLBANKS D NOTE 06/24/24 MATD	06/04/2024	06/24/2024	5.25000	30,184,000.00	30,095,963.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1287577212	FHLBANKS D NOTE 09/06/24	06/07/2024	09/06/2024	5.25000	50,000,000.00	49,336,458.33	0.00	BANCROFT CAPITAL, LLC
NTRD	1289662537	FANNIE MAE 5.625 06/27/29 '25	06/27/2024	06/27/2029	5.62500	50,000,000.00	50,000,000.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1289662538	FANNIE MAE 5.630 06/27/29 '25	06/27/2024	06/27/2029	5.63000	50,000,000.00	50,000,000.00	0.00	STIFEL, NICOLAUS & CO. INC.
NTRD	1290530699	FHLBANKS D NOTE 08/21/24	06/11/2024	08/21/2024	5.24000	39,428,000.00	39,020,533.52	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1290537029	FREDDIE MAC 5.530 06/27/29 '25 MTN	06/27/2024	06/27/2029	5.53000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1290537030	FREDDIE MAC 5.540 06/27/29 '25	06/27/2024	06/27/2029	5.54000	50,000,000.00	50,000,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1291170701	FHLBANKS D NOTE 07/31/24	06/12/2024	07/31/2024	5.24500	28,980,000.00	28,773,110.98	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1291933360	FHLBANKS D NOTE 09/04/24	06/13/2024	09/04/2024	5.22500	50,000,000.00	49,397,673.61	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1291933361	FHLBANKS D NOTE 09/13/24	06/14/2024	09/13/2024	5.24500	50,000,000.00	49,337,090.28	0.00	PIPER SANDLER COMPANIES
NTRD	1291933362	FHLBANKS D NOTE 09/13/24	06/14/2024	09/13/2024	5.24500	50,000,000.00	49,337,090.28	0.00	BANCROFT CAPITAL, LLC
NTRD	1294109453	FHLBANKS D NOTE 07/31/24	06/17/2024	07/31/2024	5.24500	50,000,000.00	49,679,472.22	0.00	CANTOR FITZGERALD & CO.
NTRD	1296125445	FHLBANKS D NOTE 09/06/24	06/17/2024	09/06/2024	5.23000	29,280,000.00	28,935,447.60	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1296179570	FHLBANKS D NOTE 09/18/24	06/20/2024	09/18/2024	5.24800	50,000,000.00	49,344,000.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1296179572	FHLBANKS D NOTE 09/18/24	06/20/2024	09/18/2024	5.24800	50,000,000.00	49,344,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1296179573	FHLBANKS D NOTE 08/16/24	06/18/2024	08/16/2024	5.24000	50,000,000.00	49,570,611.11	0.00	GREAT PACIFIC SECURITIES
NTRD	1296179574	FHLBANKS D NOTE 08/30/24	06/18/2024	08/30/2024	5.23000	19,188,000.00	18,984,505.93	0.00	GREAT PACIFIC SECURITIES
NTRD	1296179575	FHLBANKS D NOTE 09/18/24	06/20/2024	09/18/2024	5.24800	50,000,000.00	49,344,000.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1297278194	FHLBANKS D NOTE 09/20/24	06/21/2024	09/20/2024	5.23800	50,000,000.00	49,337,975.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1297278198	FHLBANKS D NOTE 09/20/24	06/21/2024	09/20/2024	5.23800	50,000,000.00	49,337,975.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1297294402	FREDDIE MAC 5.625 06/27/29 '24 MTN	06/27/2024	06/27/2029	5.62500	50,000,000.00	50,000,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1297294403	FREDDIE MAC 5.625 06/27/29 '24 MTN	06/27/2024	06/27/2029	5.62500	50,000,000.00	50,000,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1298306480	FANNIE MAE D NOTE 09/03/24	06/21/2024	09/03/2024	5.21000	50,000,000.00	49,464,527.78	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1298306484	FHLBANKS D NOTE 09/25/24	06/21/2024	09/25/2024	5.21000	50,000,000.00	49,305,333.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1298306485	FHLBANKS D NOTE 09/25/24	06/21/2024	09/25/2024	5.21000	5,931,000.00	5,848,598.64	0.00	GREAT PACIFIC SECURITIES
NTRD	1298312440	FREDDIE MAC 5.630 06/27/29 '24 MTN	06/27/2024	06/27/2029	5.63000	50,000,000.00	50,000,000.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1298312467	FREDDIE MAC 5.625 06/27/29 '24 MTN	06/27/2024	06/27/2029	5.62500	50,000,000.00	50,000,000.00	0.00	US BANCORP ADVISORS
NTRD	1299109985	FHLBANKS D NOTE 08/07/24	06/24/2024	08/07/2024	5.23000	31,496,000.00	31,294,670.57	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299109993	FHLBANKS D NOTE 08/30/24	06/24/2024	08/30/2024	5.23000	50,000,000.00	49,513,319.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1299109997	FHLBANKS D NOTE 08/30/24	06/24/2024	08/30/2024	5.23000	50,000,000.00	49,513,319.44	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1299996658	FHLBANKS D NOTE 09/11/24	06/25/2024	09/11/2024	5.22000	50,000,000.00	49,434,500.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1299996661	FHLBANKS D NOTE 06/28/24 MATD	06/26/2024	06/28/2024	5.23000	50,000,000.00	49,985,472.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299996662	FHLBANKS D NOTE 06/28/24 MATD	06/26/2024	06/28/2024	5.23000	50,000,000.00	49,985,472.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299996663	FHLBANKS D NOTE 07/31/24	06/25/2024	07/31/2024	5.23500	38,441,000.00	38,239,761.37	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299996667	FHLBANKS D NOTE 09/11/24	06/25/2024	09/11/2024	5.22000	50,000,000.00	49,434,500.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1299996669	FHLBANKS D NOTE 07/31/24	06/25/2024	07/31/2024	5.23500	50,000,000.00	49,738,250.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1301814284	FHLBANKS D NOTE 09/13/24	06/26/2024	09/13/2024	5.22000	50,000,000.00	49,427,250.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1301814297	FHLBANKS D NOTE 09/13/24	06/26/2024	09/13/2024	5.22000	50,000,000.00	49,427,250.00	0.00	BANCROFT CAPITAL, LLC
NTRD	1301814299	FHLBANKS D NOTE 08/30/24	06/26/2024	08/30/2024	5.23000	50,000,000.00	49,527,847.22	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1302542919	FHLBANKS D NOTE 08/21/24	06/27/2024	08/21/2024	5.23500	50,000,000.00	49,600,104.17	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1302542922	FHLBANKS D NOTE 09/13/24	06/27/2024	09/13/2024	5.22000	50,000,000.00	49,434,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1302542928	FHLBANKS D NOTE 08/21/24	06/27/2024	08/21/2024	5.23500	50,000,000.00	49,600,104.17	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1302542931	FHLBANKS D NOTE 09/13/24	06/27/2024	09/13/2024	5.22000	50,000,000.00	49,434,500.00	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1302542942	FHLBANKS D NOTE 08/23/24	06/28/2024	08/23/2024	5.25700	50,000,000.00	49,591,122.22	0.00	PIPER SANDLER COMPANIES
NTRD	1302542945	FHLBANKS D NOTE 08/23/24	06/28/2024	08/23/2024	5.25700	50,000,000.00	49,591,122.22	0.00	BANCROFT CAPITAL, LLC
NTRD	1302557811	FANNIE MAE D NOTE 07/22/24	06/27/2024	07/22/2024	5.21500	50,000,000.00	49,818,923.61	0.00	MIZUHO SECURITIES USA LLC
NTRD	1303524910	FHLBANKS D NOTE 08/13/24	06/28/2024	08/13/2024	5.24000	39,010,000.00	38,748,806.38	0.00	GREAT PACIFIC SECURITIES
NTRD	1303524911	FHLBANKS D NOTE 07/01/24 MATD	06/28/2024	07/01/2024	5.15000	50,000,000.00	49,978,541.67	0.00	GREAT PACIFIC SECURITIES

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NTRD	1303524912	FHLBANKS D NOTE 07/01/24 MATD	06/28/2024	07/01/2024	5.15000	50,000,000.00	49,978,541.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1303524913	FED FARM CR BNKS D NOTE 09/17/24	06/28/2024	09/17/2024	5.23000	50,000,000.00	49,411,625.00	0.00	FHN FINANCIAL CAPITAL MARKETS
AGENCIES TOTAL							2,447,971,000.00	2,429,645,916.78	0.00
NTRD	1286832203	CIBC NY 5.440 09/05/24	06/07/2024	09/05/2024	5.44000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1286832204	NORDEA BK NY 5.420 10/04/24	06/06/2024	10/04/2024	5.42000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1290530702	TORONTO DOM NY 5.450 09/13/24	06/11/2024	09/13/2024	5.45000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1291193926	NORDEA BK NY 5.380 10/11/24	06/12/2024	10/11/2024	5.38000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1294109457	DNB NEW YORK 5.380 09/20/24	06/17/2024	09/20/2024	5.38000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1298306486	SVNSKA HNDLSB NY 5.410 09/23/24	06/21/2024	09/23/2024	5.41000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1299109988	CREDIT AGRI NY 5.390 09/20/24	06/24/2024	09/20/2024	5.39000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1299109991	BNP PARIBAS NY 5.410 09/20/24	06/24/2024	09/20/2024	5.41000	50,000,000.00	50,000,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1301814278	NORDEA BK NY 5.390 10/30/24	06/26/2024	10/30/2024	5.39000	50,000,000.00	50,000,000.00	0.00	WELLS FARGO SECURITIES, LLC
NTRD	1301820051	SVNSKA HNDLSB NY 5.410 09/30/24	06/27/2024	09/30/2024	5.41000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
NTRD	1302557813	TORONTO DOM NY 5.450 09/24/24	06/27/2024	09/24/2024	5.45000	50,000,000.00	50,000,000.00	0.00	TULLETT PREBON FINANCIAL SVCS LLC
CDS TOTAL							550,000,000.00	550,000,000.00	0.00
NTRD	1280979209	THUNDER BAY FDG 08/27/24	06/03/2024	08/27/2024	5.36000	50,000,000.00	49,367,222.22	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1280979210	THUNDER BAY FDG 08/27/24	06/03/2024	08/27/2024	5.36000	10,000,000.00	9,873,444.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1280982719	OLD LINE FDG 08/16/24	06/04/2024	08/16/2024	5.35000	50,000,000.00	49,457,569.44	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1283320514	TD 08/30/24	06/03/2024	08/30/2024	5.36000	50,000,000.00	49,344,888.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1283320515	MICROSOFT 08/09/24	06/03/2024	08/09/2024	5.28000	50,000,000.00	49,508,666.67	0.00	BLAYLOCK VAN, LLC
NTRD	1283320516	CANCARA ASSETSEC 08/26/24	06/04/2024	08/26/2024	5.35000	50,000,000.00	49,383,263.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1283320518	CANCARA ASSETSEC 08/26/24	06/04/2024	08/26/2024	5.35000	50,000,000.00	49,383,263.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1286024280	PEPSICO 08/08/24	06/04/2024	08/08/2024	5.27000	40,000,000.00	39,619,388.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1286024282	ATLANTIC AST SEC 08/30/24	06/04/2024	08/30/2024	5.36000	50,000,000.00	49,352,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1286024284	AUTOBAHN FUND 06/18/24 MATD	06/04/2024	06/18/2024	5.33000	30,000,000.00	29,937,816.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1286024285	FAYETE AST SECUR 09/06/24	06/06/2024	09/06/2024	5.37000	50,000,000.00	49,313,833.33	0.00	BLAYLOCK VAN, LLC
NTRD	1286024286	THUNDER BAY FDG 09/09/24	06/06/2024	09/09/2024	5.36000	50,000,000.00	49,292,777.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1286827021	CANCARA ASSETSEC 08/23/24	06/05/2024	08/23/2024	5.35000	5,000,000.00	4,941,298.61	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1286827022	PEPSICO 08/23/24	06/05/2024	08/23/2024	5.27000	50,000,000.00	49,421,763.89	0.00	MIZUHO SECURITIES USA LLC
NTRD	1286827023	CANCARA ASSETSEC 08/23/24	06/05/2024	08/23/2024	5.35000	50,000,000.00	49,412,986.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1286827024	CIBC 09/05/24	06/05/2024	09/05/2024	5.36000	50,000,000.00	49,315,111.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1287577213	PFIZER 09/06/24	06/06/2024	09/06/2024	5.32000	50,000,000.00	49,320,222.22	0.00	BLAYLOCK VAN, LLC
NTRD	1287581835	CIBC 09/06/24	06/06/2024	09/06/2024	5.34000	50,000,000.00	49,317,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1287581836	CRC FUNDING 12/04/24	06/07/2024	12/04/2024	5.31000	50,000,000.00	48,672,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1287581837	ATLANTIC AST SEC 09/04/24	06/06/2024	09/04/2024	5.35000	50,000,000.00	49,331,250.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1287581838	CRC FUNDING 12/04/24	06/07/2024	12/04/2024	5.31000	50,000,000.00	48,672,500.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1288556992	UNILEVER CAPITAL 08/12/24	06/07/2024	08/12/2024	5.33000	50,000,000.00	49,511,416.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1288563688	OLD LINE FDG 09/11/24	06/07/2024	09/11/2024	5.35000	50,000,000.00	49,286,666.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1288563689	CRC FUNDING 12/05/24	06/10/2024	12/05/2024	5.32000	50,000,000.00	48,684,777.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1288563690	CRC FUNDING 12/05/24	06/10/2024	12/05/2024	5.32000	25,000,000.00	24,342,388.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1288563691	CANCARA ASSETSEC 08/30/24	06/07/2024	08/30/2024	5.35000	5,000,000.00	4,937,583.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1288563693	CANCARA ASSETSEC 08/30/24	06/07/2024	08/30/2024	5.35000	50,000,000.00	49,375,833.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1288563695	PROCTER GAMBLE 09/05/24	06/10/2024	09/05/2024	5.32000	50,000,000.00	49,357,166.67	0.00	SIEBERT WILLIAMS SHANK CO. & LLC
NTRD	1289658615	THUNDER BAY FDG 09/13/24	06/11/2024	09/13/2024	5.35000	50,000,000.00	49,301,527.78	0.00	BLAYLOCK VAN, LLC
NTRD	1289658616	FAYETE AST SECUR 06/11/24 MATD	06/10/2024	06/11/2024	5.33000	42,477,000.00	42,470,711.04	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1289658617	PEPSICO, INC. 08/30/24	06/10/2024	08/30/2024	5.30000	50,000,000.00	49,403,750.00	0.00	SIEBERT WILLIAMS SHANK CO. & LLC
NTRD	1289658618	TD 09/06/24	06/10/2024	09/06/2024	5.36000	50,000,000.00	49,344,888.89	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1289658619	SHEFFIELD RECEIV 08/19/24	06/10/2024	08/19/2024	5.35000	50,000,000.00	49,479,861.11	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1290530693	OLD LINE FDG 09/11/24	06/13/2024	09/11/2024	5.34000	50,000,000.00	49,332,500.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1290530694	FAYETE AST SECUR 06/12/24 MATD	06/11/2024	06/12/2024	5.30000	50,000,000.00	49,992,638.89	0.00	GREAT PACIFIC SECURITIES
NTRD	1290530696	UNILEVER CAPITAL 09/09/24	06/11/2024	09/09/2024	5.34000	24,000,000.00	23,679,600.00	0.00	MIZUHO SECURITIES USA LLC
NTRD	1290530697	FAYETE AST SECUR 06/12/24 MATD	06/11/2024	06/12/2024	5.30000	50,000,000.00	49,992,638.89	0.00	GREAT PACIFIC SECURITIES

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NTRD	1290530698	PFIZER 09/11/24	06/11/2024	09/11/2024	5.30000	49,345,000.00	48,676,649.39	0.00	GREAT PACIFIC SECURITIES
NTRD	1290530701	CAFCO 12/05/24	06/11/2024	12/05/2024	5.35000	25,000,000.00	24,342,395.83	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1291170698	THUNDER BAY FDG 08/15/24	06/12/2024	08/15/2024	5.34000	25,000,000.00	24,762,666.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1291193927	CANCARA ASSETSEC 09/09/24	06/14/2024	09/09/2024	5.35000	50,000,000.00	49,353,541.67	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1291193928	MONT BLANC CAPTL 10/15/24	06/13/2024	10/15/2024	5.35000	39,031,000.00	38,311,745.41	0.00	ING FINANCIAL MARKETS LLC
NTRD	1291193929	CIBC 06/28/24 MATD	06/12/2024	06/28/2024	5.33000	50,000,000.00	49,881,555.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1291193930	CANCARA ASSETSEC 09/13/24	06/14/2024	09/13/2024	5.35000	50,000,000.00	49,323,819.44	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1291193931	CIBC 06/28/24 MATD	06/12/2024	06/28/2024	5.33000	50,000,000.00	49,881,555.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1291193932	SHEFFIELD RECEIV 08/30/24	06/12/2024	08/30/2024	5.35000	50,000,000.00	49,412,986.11	0.00	BLAYLOCK VAN, LLC
NTRD	1291193933	ING US FUNDING 10/15/24	06/13/2024	10/15/2024	5.34000	50,000,000.00	49,080,333.33	0.00	ING FINANCIAL MARKETS LLC
NTRD	1291194454	UNILEVER CAPITAL 08/30/24	06/14/2024	08/30/2024	5.34000	50,000,000.00	49,428,916.67	0.00	MIZUHO SECURITIES USA LLC
NTRD	1291933359	CHARIOT FUNDING 08/01/24	06/13/2024	08/01/2024	5.36000	50,000,000.00	49,635,222.22	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1291933368	CREDIT AGRI NY 08/30/24	06/13/2024	08/30/2024	5.26000	38,723,000.00	38,281,686.88	0.00	GREAT PACIFIC SECURITIES
NTRD	1291933369	CHARIOT FUNDING 08/30/24	06/17/2024	08/30/2024	5.36000	50,000,000.00	49,449,111.11	0.00	BLAYLOCK VAN, LLC
NTRD	1292837959	AUTOBAHN FUND 06/28/24 MATD	06/14/2024	06/28/2024	5.34000	25,000,000.00	24,948,083.33	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1292837960	CANCARA ASSETSEC 08/14/24	06/14/2024	08/14/2024	5.36000	36,509,000.00	36,177,417.15	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1292837961	NATIXIS NY 09/13/24	06/14/2024	09/13/2024	5.31000	50,000,000.00	49,328,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1292837962	PFIZER 09/13/24	06/14/2024	09/13/2024	5.32000	50,000,000.00	49,327,611.11	0.00	MIZUHO SECURITIES USA LLC
NTRD	1292837963	CANCARA ASSETSEC 08/14/24	06/14/2024	08/14/2024	5.36000	50,000,000.00	49,545,888.89	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1292837964	AUTOBAHN FUND 06/28/24 MATD	06/14/2024	06/28/2024	5.34000	50,000,000.00	49,896,166.67	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1292837965	CHARIOT FUNDING 08/30/24	06/14/2024	08/30/2024	5.36000	50,000,000.00	49,426,777.78	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1294109444	CREDIT AGRI NY 06/18/24 MATD	06/17/2024	06/18/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1294109446	CREDIT AGRI NY 06/18/24 MATD	06/17/2024	06/18/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1294109448	CREDIT AGRI NY 06/18/24 MATD	06/17/2024	06/18/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1294109449	FAYETE AST SECUR 09/10/24	06/17/2024	09/10/2024	5.38000	50,000,000.00	49,364,861.11	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1294109450	AUTOBAHN FUND 07/25/24	06/17/2024	07/25/2024	5.35000	25,000,000.00	24,858,819.44	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1294109451	OLD LINE FDG 09/16/24	06/20/2024	09/16/2024	5.34000	50,000,000.00	49,347,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1294109454	CIESCO 12/13/24	06/17/2024	12/13/2024	5.33000	50,000,000.00	48,674,902.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1294109455	CIESCO 12/13/24	06/17/2024	12/13/2024	5.33000	50,000,000.00	48,674,902.78	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1294109456	OLD LINE FDG 09/16/24	06/20/2024	09/16/2024	5.34000	50,000,000.00	49,347,333.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1294109460	CREDIT AGRI NY 06/18/24 MATD	06/17/2024	06/18/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1294109461	NATIXIS NY 09/16/24	06/17/2024	09/16/2024	5.31000	50,000,000.00	49,328,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1294109462	AUTOBAHN FUND 07/25/24	06/17/2024	07/25/2024	5.35000	50,000,000.00	49,717,638.89	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1296179569	CREDIT AGRI NY 06/21/24 MATD	06/18/2024	06/21/2024	5.28000	50,000,000.00	49,978,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1296179576	CREDIT AGRI NY 06/21/24 MATD	06/18/2024	06/21/2024	5.28000	50,000,000.00	49,978,000.00	0.00	GREAT PACIFIC SECURITIES
NTRD	1296180109	NATIXIS NY 09/09/24	06/18/2024	09/09/2024	5.31000	50,000,000.00	49,387,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1296180732	SHEFFIELD RECEIV 09/06/24	06/18/2024	09/06/2024	5.36000	50,000,000.00	49,404,444.44	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1297278193	CREDIT AGRI NY 06/21/24 MATD	06/20/2024	06/21/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1297278195	CREDIT AGRI NY 06/21/24 MATD	06/20/2024	06/21/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1297278196	CREDIT AGRI NY 06/21/24 MATD	06/20/2024	06/21/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1297278197	CREDIT AGRI NY 06/21/24 MATD	06/20/2024	06/21/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1297278199	SHEFFIELD RECEIV 09/09/24	06/20/2024	09/09/2024	5.36000	50,000,000.00	49,397,000.00	0.00	BLAYLOCK VAN, LLC
NTRD	1297291868	AUTOBAHN FUND 07/31/24	06/20/2024	07/31/2024	5.36000	50,000,000.00	49,694,777.78	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1298306477	NATIXIS NY 06/24/24 MATD	06/21/2024	06/24/2024	5.29000	50,000,000.00	49,977,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1298306478	NATIXIS NY 06/24/24 MATD	06/21/2024	06/24/2024	5.29000	50,000,000.00	49,977,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1298306479	NATIXIS NY 06/24/24 MATD	06/21/2024	06/24/2024	5.29000	50,000,000.00	49,977,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1298306481	OLD LINE FDG 08/30/24	06/21/2024	08/30/2024	5.34000	50,000,000.00	49,480,833.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1298306487	OLD LINE FDG 08/30/24	06/21/2024	08/30/2024	5.34000	20,000,000.00	19,792,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1298306488	NATIXIS NY 06/24/24 MATD	06/21/2024	06/24/2024	5.29000	50,000,000.00	49,977,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1298312078	AUTOBAHN FUND 08/27/24	06/21/2024	08/27/2024	5.38000	50,000,000.00	49,499,361.11	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1299109984	OLD LINE FDG 08/19/24	06/26/2024	08/19/2024	5.34000	50,000,000.00	49,599,500.00	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1299109986	ING US FUNDING 10/21/24	06/24/2024	10/21/2024	5.34000	50,000,000.00	49,117,416.67	0.00	GREAT PACIFIC SECURITIES

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NTRD	1299109987	AUTOBAHN FUND 07/31/24	06/24/2024	07/31/2024	5.36000	50,000,000.00	49,724,555.56	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299109989	CAFCO 12/13/24	06/25/2024	12/13/2024	5.33000	50,000,000.00	48,734,125.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1299109990	CANCARA ASSETSEC 09/04/24	06/24/2024	09/04/2024	5.35000	50,000,000.00	49,465,000.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1299109994	TD 09/09/24	06/24/2024	09/09/2024	5.31000	50,000,000.00	49,432,125.00	0.00	BLAYLOCK VAN, LLC
NTRD	1299109995	TD 09/09/24	06/24/2024	09/09/2024	5.31000	50,000,000.00	49,432,125.00	0.00	BLAYLOCK VAN, LLC
NTRD	1299109996	SHEFFIELD RECEIV 09/11/24	06/24/2024	09/11/2024	5.37000	50,000,000.00	49,410,791.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1299109998	AUTOBAHN FUND 07/31/24	06/24/2024	07/31/2024	5.36000	30,000,000.00	29,834,733.33	0.00	MISCHLER FINANCIAL GROUP INC.
NTRD	1299996659	AUTOBAHN FUND 08/02/24	06/25/2024	08/02/2024	5.36000	50,000,000.00	49,717,111.11	0.00	BLAYLOCK VAN, LLC
NTRD	1299996660	CRC FUNDING 12/03/24	06/25/2024	12/03/2024	5.33000	25,000,000.00	24,404,076.39	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1299996665	CIESCO 12/16/24	06/25/2024	12/16/2024	5.32000	50,000,000.00	48,714,333.33	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1299996666	CRC FUNDING 12/03/24	06/25/2024	12/03/2024	5.33000	50,000,000.00	48,808,152.78	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1299996668	CAFCO 12/20/24	06/25/2024	12/20/2024	5.33000	50,000,000.00	48,682,305.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1301814275	TD 09/27/24	06/26/2024	09/27/2024	5.35000	50,000,000.00	49,308,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1301814276	TD 09/27/24	06/26/2024	09/27/2024	5.35000	50,000,000.00	49,308,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1301814277	NATIXIS NY 09/10/24	06/27/2024	09/10/2024	5.31000	50,000,000.00	49,446,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1301814279	OLD LINE FDG 09/30/24	06/27/2024	09/30/2024	5.34000	50,000,000.00	49,295,416.67	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1301814280	THUNDER BAY FDG 09/16/24	06/26/2024	09/16/2024	5.34000	50,000,000.00	49,391,833.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1301814282	CREDIT AGRI NY 06/28/24 MATD	06/27/2024	06/28/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1301814283	ING US FUNDING 10/21/24	06/27/2024	10/21/2024	5.34000	50,000,000.00	49,139,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1301814287	CREDIT AGRI NY 06/28/24 MATD	06/27/2024	06/28/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1301814288	THUNDER BAY FDG 09/16/24	06/26/2024	09/16/2024	5.34000	50,000,000.00	49,391,833.33	0.00	RBC CAPITAL MARKETS, LLC
NTRD	1301814290	NATIXIS NY 09/10/24	06/27/2024	09/10/2024	5.31000	50,000,000.00	49,446,875.00	0.00	BLAYLOCK VAN, LLC
NTRD	1301814294	ING US FUNDING 10/21/24	06/27/2024	10/21/2024	5.34000	50,000,000.00	49,139,666.67	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1301814295	CREDIT AGRI NY 06/28/24 MATD	06/27/2024	06/28/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1301814298	CREDIT AGRI NY 06/28/24 MATD	06/27/2024	06/28/2024	5.28000	50,000,000.00	49,992,666.67	0.00	GREAT PACIFIC SECURITIES
NTRD	1301820052	CIBC 07/31/24	06/26/2024	07/31/2024	5.35000	50,000,000.00	49,739,930.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1301820053	CIBC 07/31/24	06/26/2024	07/31/2024	5.35000	50,000,000.00	49,739,930.56	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1302542900	NATIXIS NY 06/28/24 MATD	06/27/2024	06/28/2024	5.29000	50,000,000.00	49,992,652.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542903	CREDIT AGRI NY 09/04/24	06/27/2024	09/04/2024	5.27000	50,000,000.00	49,494,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542906	CREDIT AGRI NY 09/04/24	06/27/2024	09/04/2024	5.27000	50,000,000.00	49,494,958.33	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542912	NATIXIS NY 06/28/24 MATD	06/27/2024	06/28/2024	5.29000	50,000,000.00	49,992,652.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542915	NATIXIS NY 06/28/24 MATD	06/27/2024	06/28/2024	5.29000	50,000,000.00	49,992,652.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542917	NATIXIS NY 06/28/24 MATD	06/27/2024	06/28/2024	5.29000	50,000,000.00	49,992,652.78	0.00	GREAT PACIFIC SECURITIES
NTRD	1302542939	ING US FUNDING 10/21/24	06/27/2024	10/21/2024	5.34000	45,965,000.00	45,174,095.57	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1302557809	SHEFFIELD RECEIV 09/25/24	06/27/2024	09/25/2024	5.37000	50,000,000.00	49,328,750.00	0.00	LOOP CAPITAL MARKETS, LLC
NTRD	1302557810	AUTOBAHN FUND 08/26/24	06/27/2024	08/26/2024	5.37000	50,000,000.00	49,552,500.00	0.00	CITIGROUP GLOBAL MRKT INC
NTRD	1302557812	CANCARA ASSETSEC 09/06/24	06/28/2024	09/06/2024	5.35000	50,000,000.00	49,479,861.11	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1302557814	CIESCO 12/17/24	06/27/2024	12/17/2024	5.33000	50,000,000.00	48,719,319.44	0.00	BLAYLOCK VAN, LLC
NTRD	1302557815	TD 09/25/24	06/27/2024	09/25/2024	5.37000	50,000,000.00	49,328,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1302557816	TD 09/25/24	06/27/2024	09/25/2024	5.37000	50,000,000.00	49,328,750.00	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1302557817	CIESCO 12/17/24	06/27/2024	12/17/2024	5.33000	25,000,000.00	24,359,659.72	0.00	BLAYLOCK VAN, LLC
NTRD	1303524915	AUTOBAHN FUND 08/30/24	06/28/2024	08/30/2024	5.37000	50,000,000.00	49,530,125.00	0.00	BLAYLOCK VAN, LLC
	CPD TOTAL					6,091,050,000.00	6,027,146,483.25	0.00	
NTRD	1286024283	US TREASURY BILL 09/17/24	06/04/2024	09/17/2024	5.21500	50,000,000.00	49,239,479.17	0.00	MORGAN KEEGAN & COMPANY, INC.
NTRD	1286827025	US TREASURY BILL 09/05/24	06/05/2024	09/05/2024	5.22000	41,010,000.00	40,462,926.60	0.00	PIPER SANDLER COMPANIES
NTRD	1286827026	US TREASURY BILL 09/05/24	06/05/2024	09/05/2024	5.22000	50,000,000.00	49,333,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1287577210	US TREASURY BILL 09/03/24	06/06/2024	09/03/2024	5.21750	20,210,000.00	19,949,314.86	0.00	US BANCORP ADVISORS
NTRD	1287577214	US TREASURY BILL 09/03/24	06/06/2024	09/03/2024	5.21750	50,000,000.00	49,355,059.03	0.00	US BANCORP ADVISORS
NTRD	1288556990	US TREASURY BILL 09/05/24	06/07/2024	09/05/2024	5.22000	50,000,000.00	49,347,500.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1288556991	US TREASURY BILL 09/05/24	06/07/2024	09/05/2024	5.22000	50,000,000.00	49,347,500.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1291170699	US TREASURY BILL 09/17/24	06/12/2024	09/17/2024	5.21500	50,000,000.00	49,297,423.61	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1291170700	US TREASURY BILL 09/17/24	06/12/2024	09/17/2024	5.21500	50,000,000.00	49,297,423.61	0.00	DAIWA CAPITAL MARKETS AMERICA INC.

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NTRD	1291933363	US TREASURY BILL 09/12/24	06/17/2024	09/12/2024	5.23500	50,000,000.00	49,367,437.50	0.00	MIZUHO SECURITIES USA LLC
NTRD	1291933367	US TREASURY BILL 09/12/24	06/17/2024	09/12/2024	5.23500	50,000,000.00	49,367,437.50	0.00	MIZUHO SECURITIES USA LLC
NTRD	1294109452	US TREASURY BILL 09/19/24	06/17/2024	09/19/2024	5.21000	50,000,000.00	49,319,805.56	0.00	US BANCORP ADVISORS
NTRD	1294109458	US TREASURY BILL 09/24/24	06/17/2024	09/24/2024	5.20000	50,000,000.00	49,285,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1294109459	US TREASURY BILL 09/24/24	06/17/2024	09/24/2024	5.20000	50,000,000.00	49,285,000.00	0.00	PIPER SANDLER COMPANIES
NTRD	1296179567	US TREASURY BILL 10/15/24	06/20/2024	10/15/2024	5.20000	50,000,000.00	49,155,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1296179568	US TREASURY BILL 09/12/24	06/18/2024	09/12/2024	5.22500	50,000,000.00	49,375,902.78	0.00	WELLS FARGO
NTRD	1296179571	US TREASURY BILL 09/12/24	06/18/2024	09/12/2024	5.22500	50,000,000.00	49,375,902.78	0.00	WELLS FARGO
NTRD	1296179577	US TREASURY BILL 10/15/24	06/20/2024	10/15/2024	5.20000	50,000,000.00	49,155,000.00	0.00	FHN FINANCIAL CAPITAL MARKETS
NTRD	1297278190	US TREASURY BILL 09/19/24	06/20/2024	09/19/2024	5.22100	50,000,000.00	49,340,123.61	0.00	US BANCORP ADVISORS
NTRD	1297278192	US TREASURY BILL 09/19/24	06/20/2024	09/19/2024	5.22100	33,571,000.00	33,127,945.79	0.00	US BANCORP ADVISORS
NTRD	1298306482	US TREASURY BILL 10/08/24	06/21/2024	10/08/2024	5.18400	50,000,000.00	49,215,200.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1298306483	US TREASURY BILL 10/08/24	06/21/2024	10/08/2024	5.18400	50,000,000.00	49,215,200.00	0.00	KEYBANC CAPITAL MARKETS INC.
NTRD	1299109983	US TREASURY BILL 09/17/24	06/24/2024	09/17/2024	5.20500	50,000,000.00	49,385,520.83	0.00	DAIWA CAPITAL MARKETS AMERICA INC.
NTRD	1301814281	US TREASURY BILL 10/22/24	06/26/2024	10/22/2024	5.20500	50,000,000.00	49,146,958.33	0.00	PIPER SANDLER COMPANIES
NTRD	1301814285	US TREASURY BILL 10/01/24	06/27/2024	10/01/2024	5.19500	50,000,000.00	49,307,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1301814286	US TREASURY BILL 10/01/24	06/27/2024	10/01/2024	5.19500	50,000,000.00	49,307,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1301814289	US TREASURY BILL 10/01/24	06/27/2024	10/01/2024	5.19500	50,000,000.00	49,307,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1301814291	US TREASURY BILL 10/01/24	06/26/2024	10/01/2024	5.19700	50,000,000.00	49,299,848.61	0.00	US BANCORP ADVISORS
NTRD	1301814292	US TREASURY BILL 10/01/24	06/26/2024	10/01/2024	5.19700	50,000,000.00	49,299,848.61	0.00	US BANCORP ADVISORS
NTRD	1301814293	US TREASURY BILL 10/01/24	06/27/2024	10/01/2024	5.19500	50,000,000.00	49,307,333.33	0.00	J.P. MORGAN SECURITIES LLC
NTRD	1301814296	US TREASURY BILL 10/22/24	06/26/2024	10/22/2024	5.20500	50,000,000.00	49,146,958.33	0.00	PIPER SANDLER COMPANIES
NTRD	1302542909	US TREASURY BILL 10/22/24	06/28/2024	10/22/2024	5.20500	50,000,000.00	49,161,416.67	0.00	INSPEREX LLC
NTRD	1302542925	US TREASURY BILL 10/15/24	06/27/2024	10/15/2024	5.19500	50,000,000.00	49,206,319.44	0.00	SIEBERT WILLIAMS SHANK CO. & LLC
NTRD	1302542934	US TREASURY BILL 10/15/24	06/27/2024	10/15/2024	5.19500	50,000,000.00	49,206,319.44	0.00	SIEBERT WILLIAMS SHANK CO. & LLC
NTRD	1302542936	US TREASURY BILL 10/22/24	06/28/2024	10/22/2024	5.20500	50,000,000.00	49,161,416.67	0.00	INSPEREX LLC
US TBILLS TOTAL						1,794,791,000.00	1,769,188,085.15	0.00	
NTRD- PSI TOTAL						10,883,812,000.00	10,775,980,485.18	0.00	
PSI TOTAL						10,883,812,000.00	10,775,980,485.18	0.00	

LOS ANGELES COUNTY TREASURER
INVESTMENT TRANSACTIONS JOURNAL
PURCHASE DETAIL REPORT
GROUP: SPECIFIC PURPOSE INVESTMENTS
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
ATTACHMENT VIII

Account	Original Trs ID	Description	Settle Date	Maturity Date	Rate	PAR	Principal	Accr Interest	Broker/Dealer
<u>SCP61 - SCAQMD - GENERAL FUND</u>	1302540523	US TREASURY BILL 12/26/24	06/27/2024	12/26/2024	5.12000	20,000,000.00	19,482,311.11	0.00	PIPER SANDLER COMPANIES
<u>SCP66 - SCAQMD CMP AB SPE REV FD</u>	1302540522	US TREASURY BILL 12/26/24	06/27/2024	12/26/2024	5.12000	10,000,000.00	9,741,155.56	0.00	PIPER SANDLER COMPANIES
<u>SCU5F - SCAQMD CLEAN FUELS PROG</u>	1302540524	US TREASURY BILL 12/26/24	06/27/2024	12/26/2024	5.12000	10,000,000.00	9,741,155.56	0.00	PIPER SANDLER COMPANIES
US T-BILLS TOTAL						40,000,000.00	38,964,622.23	0.00	
		SPI TOTAL				40,000,000.00	38,964,622.23	0.00	

LOS ANGELES COUNTY TREASURER
INVESTMENT TRANSACTIONS JOURNAL
CALLS-SALES REPORT
GROUP: POOLED SURPLUS INVESTMENTS
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
ATTACHMENT VIII

Account	Original Trs ID	Description	CUSIP	Transaction Type	Settle Date	Maturity Date	Rate	PAR	Principal	Interest	Settlement Amount
NTRD	1288555222	FEDERAL HOME LOAN MORTGAGE CORP	3134GYKU5	Call Redemption	06/13/2024	03/13/2026	5.65000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
NTRD	1291972155	FEDERAL HOME LOAN MORTGAGE CORP	3134GYKU5	Coupon	06/13/2024	03/13/2026	5.65000	0.00	0.00	353,125.00	353,125.00
NTRD	1291965572	FEDERAL HOME LOAN MORTGAGE CORP	3134GYL26	Call Redemption	06/20/2024	03/20/2026	5.65000	25,000,000.00	25,000,000.00	0.00	25,000,000.00
NTRD	1297254895	FEDERAL HOME LOAN MORTGAGE CORP	3134GYL26	Coupon	06/20/2024	03/20/2026	5.65000	0.00	0.00	353,125.00	353,125.00
NTRD	1299110742	FEDERAL HOME LOAN MORTGAGE CORP	3134GYUB6	Call Redemption	06/28/2024	06/28/2027	5.32000	50,000,000.00	50,000,000.00	0.00	50,000,000.00
NTRD	1299110743	FEDERAL HOME LOAN MORTGAGE CORP	3134GYUB6	Coupon	06/28/2024	06/28/2027	5.32000	0.00	0.00	1,330,000.00	1,330,000.00
NTRD-PSI TOTAL								100,000,000.00	100,000,000.00	2,036,250.00	102,036,250.00
		PSI TOTAL						100,000,000.00	100,000,000.00	2,036,250.00	102,036,250.00

LOS ANGELES COUNTY TREASURER
 COMPARISON OF INVESTMENT COST TO MARKET VALUE
 AS OF JUNE 30, 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	2,100,000,000.00	2,099,924,005.00	(75,995.00)	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	16,480,703,317.93	16,470,771,200.19	(9,932,117.74)	0.00	0.00	0.00
Governments	11,442,768,594.00	11,222,015,974.89	(220,752,619.11)	121,424,684.84	121,304,012.36	(120,672.48)
Agencies	28,936,298,402.67	26,907,398,901.81	(2,028,899,500.86)	217,408,908.89	195,489,956.85	(21,918,952.04)
Municipals	38,036,081.45	37,948,250.00	(87,831.45)	2,060,000.00	2,060,000.00	0.00
Corp. & Deposit Notes	0.00	0.00	0.00	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	42,833,098.76	42,833,098.76	0.00
TOTAL	<u>\$58,997,806,396.05</u>	<u>\$56,738,058,331.89</u>	<u>(\$2,259,748,064.16)</u>	<u>\$383,726,692.49</u>	<u>\$361,687,067.97</u>	<u>(\$22,039,624.52)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.02% of the PSI Portfolio.

LOS ANGELES COUNTY TREASURER
MARKET PRICING EXCEPTIONS
AS OF JUNE 30, 2024
ATTACHMENT IXa

Security ID	Description	Calculated Market Price
22536HFW4	Credit Agricole Corporate And Investment Bank, New	99.999

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	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	49,486,500.00
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	40,433,000.00
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	16,630,200.00
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	41,267,000.00
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	24,894,500.00
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	20,429,250.00
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	41,046,500.00
821810656	3133ELXZ2	Federal Farm Credit Banks Funding Corp	04/27/2027	1.020	20,925,000.00	20,953,461.11	20,995,517.25	18,966,210.75
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	22,031,250.00
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	16,915,000.00
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	32,000,765.00
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	40,433,000.00
821809877	3133ENKZ0	Federal Farm Credit Banks Funding Corp	01/14/2032	2.000	25,000,000.00	24,905,486.13	24,875,000.00	21,037,750.00
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	22,950,250.00
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	23,144,250.00
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	21,038,000.00
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	21,174,750.00
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	21,023,000.00
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	41,054,600.00
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	20,409,250.00
821809576	3133EL5F7	Federal Farm Credit Banks Funding Corp	12/01/2028	1.030	40,000,000.00	39,938,677.63	39,885,600.00	34,340,000.00
821809520	3133ENHP8	Federal Farm Credit Banks Funding Corp	12/20/2028	1.450	25,000,000.00	24,982,756.75	24,973,000.00	22,029,250.00
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	22,252,000.00
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	40,818,500.00
821810624	3133ENDC1	Federal Farm Credit Banks Funding Corp	11/03/2026	1.330	20,000,000.00	19,995,317.63	19,990,000.00	18,476,000.00
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	21,117,000.00
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	23,087,750.00
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	18,410,600.00
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	20,753,250.00
821810568	3133EL3J1	Federal Farm Credit Banks Funding Corp	08/12/2030	1.150	10,551,000.00	10,541,850.31	10,536,228.60	8,628,291.27
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	21,195,000.00
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	24,977,750.00
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	22,750,500.00
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	22,244,750.00
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	41,054,600.00
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	24,079,250.00
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	22,252,000.00
821809475	3133EL3J1	Federal Farm Credit Banks Funding Corp	08/12/2030	1.150	50,000,000.00	49,956,640.75	49,930,000.00	40,888,500.00
821810051	3133EMJZ6	Federal Farm Credit Banks Funding Corp	12/10/2031	1.170	37,000,000.00	36,860,804.83	36,794,280.00	29,234,070.00
903285066	3133ENJ35	Federal Farm Credit Banks Funding Corp	02/25/2026	3.320	25,000,000.00	24,997,804.07	24,995,350.00	24,397,950.00
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	22,581,250.00
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	36,178,400.00
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	21,129,000.00
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	20,787,750.00
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	21,038,750.00
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	22,244,750.00
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	17,554,207.50
888663308	3133ENCC4	Federal Farm Credit Banks Funding Corp	07/25/2029	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,364,000.00
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	23,095,000.00
821809015	3133EL4P6	Federal Farm Credit Banks Funding Corp	08/20/2029	1.140	43,338,000.00	43,300,739.65	43,272,993.00	36,627,544.08
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	20,409,250.00
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	22,581,250.00
821809286	3133EMSX1	Federal Farm Credit Banks Funding Corp	03/15/2029	1.550	50,000,000.00	49,807,399.12	49,675,000.00	43,750,000.00
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	24,432,000.00
1245941140	3133ERBB6	Federal Farm Credit Banks Funding Corp	04/16/2029	5.420	50,000,000.00	50,000,000.00	50,000,000.00	49,906,500.00
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	41,242,500.00
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	23,235,000.00
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	40,433,000.00
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	24,296,000.00
821809142	3133EMLM2	Federal Farm Credit Banks Funding Corp	02/21/2031	1.125	22,956,000.00	22,954,500.50	22,953,704.40	18,527,558.04
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	23,194,000.00
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	45,223,000.00
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	14,149,293.60
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	21,174,750.00
888663310	3133ENCC4	Federal Farm Credit Banks Funding Corp	07/25/2029	4.330	50,000,000.00	50,000,000.00	50,000,000.00	48,728,000.00
821809056	3133ENMH2	Federal Farm Credit Banks Funding Corp	04/05/2028	1.570	50,000,000.00	50,000,000.00	50,000,000.00	44,777,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
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	21,788,750.00
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	44,777,000.00
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	30,031,200.00
821810673	3133EMSX1	Federal Farm Credit Banks Funding Corp	03/15/2029	1.550	20,945,000.00	20,864,319.50	20,808,857.50	18,326,875.00
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	24,961,750.00
821809297	3133EMUG5	Federal Farm Credit Banks Funding Corp	03/24/2031	1.980	50,000,000.00	49,915,625.00	49,875,000.00	42,434,000.00
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	23,150,529.60
821809480	3133EMKX9	Federal Farm Credit Banks Funding Corp	12/23/2030	1.170	50,000,000.00	49,951,410.20	49,925,000.00	40,240,500.00
829937661	3133ENTQ3	Federal Farm Credit Banks Funding Corp	04/04/2029	3.500	21,000,000.00	21,000,000.00	21,000,000.00	19,977,720.00
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	22,197,500.00
1115547787	3133EPYC3	Federal Farm Credit Banks Funding Corp	10/20/2027	5.360	40,000,000.00	40,000,000.00	40,000,000.00	39,964,400.00
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	21,023,000.00
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	17,460,800.00
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	10,051,208.23
865756667	3133ENVN7	Federal Farm Credit Banks Funding Corp	04/27/2029	3.140	16,250,000.00	16,222,416.70	16,210,512.50	15,397,362.50
821810675	3133EMG48	Federal Farm Credit Banks Funding Corp	06/14/2029	1.590	21,072,000.00	21,002,261.16	20,966,640.00	18,391,220.16
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	24,503,250.00
1264134974	3133ERCW9	Federal Farm Credit Banks Funding Corp	04/30/2029	5.625	41,060,000.00	41,060,000.01	41,060,000.01	41,108,040.20
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	4,531,950.00
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	20,429,250.00
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	14,149,293.60
821810044	3133EKNH5	Federal Farm Credit Banks Funding Corp	08/28/2024	2.320	50,000,000.00	50,008,663.71	50,286,500.00	49,734,500.00
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	49,907,500.00
1236077155	3133EP6X8	Federal Farm Credit Banks Funding Corp	04/02/2029	5.370	50,000,000.00	50,000,000.00	50,000,000.00	49,875,000.00
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	17,512,800.00
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	24,924,250.00
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	21,462,500.00
821809747	3133ENJZ4	Federal Farm Credit Banks Funding Corp	01/05/2032	1.800	25,000,000.00	24,993,425.52	24,991,250.00	20,421,000.00
821809676	3133EMLM2	Federal Farm Credit Banks Funding Corp	02/21/2031	1.125	25,000,000.00	24,995,917.48	24,993,750.00	20,177,250.00
821810272	3133ELWV0	Federal Farm Credit Banks Funding Corp	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,803,750.00
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	9,386,499.00
859635093	3133ENVH0	Federal Farm Credit Banks Funding Corp	04/26/2030	3.125	21,450,000.00	21,392,471.80	21,371,707.50	20,002,339.50
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	25,067,400.00
821809491	3133EL7A6	Federal Farm Credit Banks Funding Corp	09/10/2030	0.950	25,000,000.00	24,926,447.83	24,881,250.00	20,309,000.00
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	40,818,500.00
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	21,977,000.00
821809164	3133EL5K6	Federal Farm Credit Banks Funding Corp	09/03/2030	1.240	50,000,000.00	49,938,253.01	49,900,000.00	41,050,000.00
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	44,758,500.00
821809732	3133ELE02	Federal Farm Credit Banks Funding Corp	12/18/2025	1.820	36,274,000.00	36,269,555.08	36,255,863.00	34,691,365.38
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	21,884,000.00
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	47,999,000.00
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	24,904,750.00
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	24,924,950.00
821809493	3133EMYE6	Federal Farm Credit Banks Funding Corp	05/04/2026	1.000	25,000,000.00	24,986,199.35	24,962,500.00	23,330,250.00
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	26,551,921.50
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	21,117,000.00
863901902	3133ENXX3	Federal Farm Credit Banks Funding Corp	06/01/2029	3.930	25,000,000.00	24,986,830.27	24,981,250.00	24,007,500.00
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	23,711,250.00
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	24,320,266.80
821809521	3133ENKV1	Federal Farm Credit Banks Funding Corp	01/13/2027	1.500	25,000,000.00	24,991,125.41	24,982,500.00	23,159,000.00
821809050	3133EMJK9	Federal Farm Credit Banks Funding Corp	12/09/2030	1.280	50,000,000.00	49,919,496.14	49,875,000.00	40,587,000.00
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	50,151,500.00
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	41,050,000.00
821810455	3133EMGK2	Federal Farm Credit Banks Funding Corp	11/12/2030	1.030	25,000,000.00	24,992,042.05	24,987,500.00	20,254,000.00
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	22,197,500.00
1055914263	3133EPNF8	Federal Farm Credit Banks Funding Corp	06/23/2026	4.820	25,000,000.00	24,975,296.53	24,962,500.00	24,880,250.00
1243484826	3133ERAB7	Federal Farm Credit Banks Funding Corp	04/10/2028	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,925,500.00
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	23,444,750.00
1121394790	3133EPTY6	Federal Farm Credit Banks Funding Corp	10/20/2028	5.520	39,370,000.00	39,370,000.00	39,370,000.00	39,445,984.10
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	20,212,750.00
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	23,144,250.00
900293453	3133ENG61	Federal Farm Credit Banks Funding Corp	08/16/2032	4.700	25,000,000.00	24,979,687.93	24,975,000.00	24,207,750.00
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	24,678,000.00
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	22,827,250.00
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	17,939,000.00
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	23,144,250.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810248	3133ELWV0	Federal Farm Credit Banks Funding Corp	04/21/2027	1.330	25,000,000.00	25,000,000.00	25,000,000.00	22,803,750.00
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	31,723,650.00
878042078	3133ENZQ6	Federal Farm Credit Banks Funding Corp	06/29/2032	4.700	20,000,000.00	19,936,052.56	19,920,000.00	19,338,400.00
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	17,512,800.00
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	18,410,600.00
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	16,602,600.00
821809054	3133EMNB4	Federal Farm Credit Banks Funding Corp	01/14/2031	1.380	50,000,000.00	49,960,766.70	49,940,000.00	40,858,500.00
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	17,525,600.00
821810793	3133EMVN8	Federal Farm Credit Banks Funding Corp	04/19/2029	1.700	25,000,000.00	25,000,000.00	25,000,000.00	21,977,000.00
821810319	3133EMDT6	Federal Farm Credit Banks Funding Corp	01/21/2028	0.900	17,300,000.00	17,296,170.87	17,292,215.00	15,216,734.00
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	26,017,200.00
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	23,194,000.00
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	17,512,800.00
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	21,174,750.00
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	41,050,000.00
821810459	3133EMGK2	Federal Farm Credit Banks Funding Corp	11/12/2030	1.030	25,000,000.00	24,975,330.31	24,961,250.00	20,254,000.00
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	21,462,500.00
1109093626	3133EPWS0	Federal Farm Credit Banks Funding Corp	09/25/2026	5.200	40,708,000.00	40,677,497.03	40,667,292.00	40,536,212.24
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	19,206,000.00
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	22,346,000.00
821809474	3133EMSG8	Federal Farm Credit Banks Funding Corp	03/03/2027	1.100	50,000,000.00	49,983,312.41	49,962,500.00	45,547,000.00
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	41,267,000.00
821809418	3133EMDT6	Federal Farm Credit Banks Funding Corp	01/21/2028	0.900	50,000,000.00	49,988,933.16	49,977,500.00	43,979,000.00
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	25,042,750.00
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	40,587,000.00
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	45,360,000.00
868381884	3133ENYM6	Federal Farm Credit Banks Funding Corp	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,127,750.00
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	21,038,000.00
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	4,925,580.00
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	25,042,750.00
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	19,487,160.00
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	21,143,750.00
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	24,364,000.00
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	24,778,250.00
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	38,201,232.00
821809940	3133EMDV1	Federal Farm Credit Banks Funding Corp	10/21/2030	0.990	50,000,000.00	49,943,244.79	49,910,000.00	40,625,500.00
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	44,777,000.00
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	20,872,500.00
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	21,023,000.00
1137387134	3133EPD51	Federal Farm Credit Banks Funding Corp	11/14/2028	5.250	17,349,000.00	17,341,413.37	17,340,325.50	17,326,272.81
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	45,319,500.00
821809287	3133ELCP7	Federal Farm Credit Banks Funding Corp	12/03/2024	1.625	50,000,000.00	49,994,909.68	49,940,000.00	49,181,000.00
821809057	3133EMNB4	Federal Farm Credit Banks Funding Corp	01/14/2031	1.380	50,000,000.00	49,991,824.17	49,987,500.00	40,858,500.00
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	5,326,814.25
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	37,422,450.00
821810650	3133ENMK2	Federal Farm Credit Banks Funding Corp	11/12/2030	1.030	20,000,000.00	19,915,791.40	19,868,200.00	16,203,200.00
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	24,876,750.00
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	22,827,250.00
1236937619	3133EP6X8	Federal Farm Credit Banks Funding Corp	04/02/2029	5.370	25,000,000.00	25,000,000.00	25,000,000.00	24,937,500.00
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	24,968,250.00
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	38,100,150.00
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	14,157,012.80
821809513	3133EMXX7	Federal Farm Credit Banks Funding Corp	04/28/2028	1.400	25,000,000.00	24,972,661.43	24,950,000.00	22,200,250.00
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	45,319,500.00
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	24,961,750.00
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	21,884,000.00
821809076	3133EMLN0	Federal Farm Credit Banks Funding Corp	12/23/2030	1.240	48,935,000.00	48,901,021.69	48,882,639.55	39,571,777.10
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	9,235,100.00
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	7,800,824.00
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	24,819,000.00
821810084	3133ENKB5	Federal Farm Credit Banks Funding Corp	01/05/2034	2.340	38,700,000.00	38,669,317.25	38,661,300.00	31,573,008.00
821810127	3133EL4P6	Federal Farm Credit Banks Funding Corp	08/20/2029	1.140	25,000,000.00	24,985,701.22	24,975,000.00	21,129,000.00
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	40,425,500.00
821809048	3133EMJK9	Federal Farm Credit Banks Funding Corp	12/09/2030	1.280	50,000,000.00	49,919,496.14	49,875,000.00	40,587,000.00
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	24,570,540.00
821810603	3133ENJC5	Federal Farm Credit Banks Funding Corp	12/22/2026	1.290	12,000,000.00	11,994,055.89	11,988,000.00	11,016,120.00

LOS ANGELES COUNTY TREASURER
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Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
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	23,444,750.00
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	21,799,000.00
821809423	3133ELN30	Federal Farm Credit Banks Funding Corp	06/22/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	21,923,000.00
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	12,394,972.50
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	22,244,750.00
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	21,277,000.00
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	23,666,750.00
821810674	3133ENMS6	Federal Farm Credit Banks Funding Corp	02/01/2028	1.875	21,250,000.00	21,234,118.27	21,223,437.50	19,351,100.00
821810547	3133ENWB4	Federal Farm Credit Banks Funding Corp	04/14/2031	2.040	25,000,000.00	25,000,000.00	25,000,000.00	21,117,000.00
821810340	3133EKNH5	Federal Farm Credit Banks Funding Corp	08/28/2024	2.320	18,000,000.00	18,003,118.94	18,103,140.00	17,904,420.00
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	22,244,750.00
825556677	3133ENSF7	Federal Farm Credit Banks Funding Corp	03/21/2029	2.870	50,000,000.00	49,973,674.24	49,961,000.00	46,337,000.00
821809298	3133EMVA7	Federal Farm Credit Banks Funding Corp	04/01/2031	2.020	50,000,000.00	49,864,857.46	49,800,000.00	42,349,500.00
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	23,809,792.00
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	18,470,200.00
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	23,144,250.00
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	17,575,228.00
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	17,320,200.00
867624350	3133ENYM6	Federal Farm Credit Banks Funding Corp	06/08/2028	3.780	25,000,000.00	25,000,000.00	25,000,000.00	24,127,750.00
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	22,659,750.00
821810689	3133ENNB4	Federal Farm Credit Banks Funding Corp	01/14/2031	1.380	25,000,000.00	25,000,000.00	25,000,000.00	20,429,250.00
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	24,894,500.00
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	21,038,750.00
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	20,872,500.00
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	20,872,500.00
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	23,318,750.00
821809130	3133EMVH2	Federal Farm Credit Banks Funding Corp	04/05/2028	1.570	50,000,000.00	49,939,524.65	49,887,500.00	44,777,000.00
1187349647	313312ZG8	Federal Farm Credit Banks Funding Corp	07/12/2024	5.020	50,000,000.00	49,923,305.56	48,821,694.44	49,891,000.00
1267645097	313312C32	Federal Farm Credit Banks Funding Corp	08/16/2024	5.250	50,000,000.00	49,664,583.33	49,314,583.33	49,637,000.00
1201525398	313312A42	Federal Farm Credit Banks Funding Corp	08/01/2024	5.100	25,000,000.00	24,890,208.33	24,397,916.67	24,873,000.00
1271424441	313312YX2	Federal Farm Credit Banks Funding Corp	07/03/2024	5.260	50,000,000.00	49,985,388.89	49,649,333.33	49,956,500.00
1254954672	313312A34	Federal Farm Credit Banks Funding Corp	07/31/2024	5.220	50,000,000.00	49,782,500.00	49,282,250.00	49,753,000.00
1261281584	313312L57	Federal Farm Credit Banks Funding Corp	10/21/2024	5.180	50,000,000.00	49,194,222.22	48,755,361.11	49,168,500.00
1223951477	313312B41	Federal Farm Credit Banks Funding Corp	08/09/2024	5.120	50,000,000.00	49,722,666.67	48,933,333.33	49,687,500.00
1261281582	313312L24	Federal Farm Credit Banks Funding Corp	10/18/2024	5.180	50,000,000.00	49,215,805.55	48,776,944.44	49,190,000.00
1245939485	313312H29	Federal Farm Credit Banks Funding Corp	09/24/2024	5.130	15,000,000.00	14,818,312.50	14,640,900.00	14,806,950.00
1303524913	313312G38	Federal Farm Credit Banks Funding Corp	09/17/2024	5.230	50,000,000.00	49,433,416.67	49,411,625.00	50,000,000.00
1242651759	313312F39	Federal Farm Credit Banks Funding Corp	09/09/2024	5.110	50,000,000.00	49,503,194.45	48,871,541.67	49,465,000.00
1257862195	313312J84	Federal Farm Credit Banks Funding Corp	10/08/2024	5.170	25,000,000.00	24,644,562.50	24,407,604.17	24,631,000.00
1213311339	313312ZU7	Federal Farm Credit Banks Funding Corp	07/24/2024	5.170	50,000,000.00	49,834,847.22	48,937,277.78	49,804,000.00
1257862191	313312A34	Federal Farm Credit Banks Funding Corp	07/31/2024	5.200	50,000,000.00	49,783,333.33	49,306,666.67	49,753,000.00
1259332198	313312C32	Federal Farm Credit Banks Funding Corp	08/16/2024	5.230	25,000,000.00	24,832,930.56	24,607,750.00	24,818,500.00
1197358648	313312ZF0	Federal Farm Credit Banks Funding Corp	07/11/2024	5.070	25,000,000.00	24,964,791.67	24,454,270.83	24,949,250.00
1189533958	313312ZK9	Federal Farm Credit Banks Funding Corp	07/15/2024	5.000	25,000,000.00	24,951,388.89	24,416,666.67	24,934,750.00
1257862183	313312A34	Federal Farm Credit Banks Funding Corp	07/31/2024	5.200	50,000,000.00	49,783,333.33	49,306,666.67	49,753,000.00
1196589708	313312A42	Federal Farm Credit Banks Funding Corp	08/01/2024	5.050	50,000,000.00	49,782,569.45	48,758,541.67	49,746,000.00
1257862198	313312J84	Federal Farm Credit Banks Funding Corp	10/08/2024	5.170	50,000,000.00	49,289,125.00	48,815,208.33	49,262,000.00
876366161	3133ENZN3	Federal Farm Credit Banks Funding Corp	06/29/2029	4.270	25,000,000.00	25,000,000.00	25,000,000.00	24,318,250.00
821810727	3130AKA71	Federal Home Loan Banks	10/08/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,976,000.00
821809307	3130AJWGO	Federal Home Loan Banks	08/10/2028	1.020	32,995,000.00	32,995,000.00	32,995,000.00	28,528,136.90
821810783	3130AKPK6	Federal Home Loan Banks	01/27/2032	1.370	50,000,000.00	50,000,000.00	50,000,000.00	39,487,500.00
821810712	3130AKAQ9	Federal Home Loan Banks	10/07/2030	1.210	50,000,000.00	50,000,000.00	50,000,000.00	40,623,000.00
1161886609	3130AY7D2	Federal Home Loan Banks	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,899,000.00
821809606	3130AMAB8	Federal Home Loan Banks	04/27/2029	1.550	25,000,000.00	25,000,000.00	25,000,000.00	21,688,000.00
870007040	3130ASFG9	Federal Home Loan Banks	06/29/2027	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,403,750.00
841371341	3130ARNL1	Federal Home Loan Banks	04/21/2027	3.260	25,000,000.00	25,000,000.00	25,000,000.00	24,065,250.00
820231279	3130ARCH2	Federal Home Loan Banks	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	24,422,500.00
850346601	3130ARV40	Federal Home Loan Banks	05/05/2025	3.100	25,000,000.00	25,000,000.00	25,000,000.00	24,554,000.00
821809632	3130APMY8	Federal Home Loan Banks	10/27/2027	1.400	25,000,000.00	25,000,000.00	25,000,000.00	22,525,750.00
826608930	3130AR6F3	Federal Home Loan Banks	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,848,500.00
826608941	3130ARCC3	Federal Home Loan Banks	03/24/2025	2.030	50,000,000.00	50,000,000.00	50,000,000.00	48,841,000.00
821809587	3130AHL76	Federal Home Loan Banks	11/25/2026	2.080	40,950,000.00	40,950,000.00	40,950,000.00	38,387,349.00
821810738	3130AKPE0	Federal Home Loan Banks	01/27/2031	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,399,500.00
821809219	3130AQWY5	Federal Home Loan Banks	02/24/2025	1.700	25,000,000.00	25,000,000.00	25,000,000.00	24,424,000.00
821809546	3130APNL5	Federal Home Loan Banks	10/27/2026	1.280	25,000,000.00	25,000,000.00	25,000,000.00	23,067,000.00
821809529	3130AKKQ8	Federal Home Loan Banks	12/23/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,227,750.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
850346592	3130ARZT1	Federal Home Loan Banks	05/23/2025	3.450	25,000,000.00	25,000,000.00	25,000,000.00	24,590,500.00
821809167	3130AQLB7	Federal Home Loan Banks	01/26/2029	1.875	25,000,000.00	25,000,000.00	25,000,000.00	22,168,500.00
821809234	3130AQM42	Federal Home Loan Banks	01/27/2032	2.250	22,700,000.00	22,700,000.00	22,700,000.00	19,122,253.00
821809600	3130AQT37	Federal Home Loan Banks	02/28/2025	1.500	25,000,000.00	25,000,000.00	25,000,000.00	24,396,500.00
819378330	3130ARAZ4	Federal Home Loan Banks	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,831,500.00
1091802991	3130AWVU1	Federal Home Loan Banks	08/28/2026	5.550	25,000,000.00	25,000,000.00	25,000,000.00	24,950,750.00
837511310	3130ARRT0	Federal Home Loan Banks	04/25/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,553,750.00
821809221	3130AQNR0	Federal Home Loan Banks	01/27/2027	1.750	25,000,000.00	25,000,000.00	25,000,000.00	23,252,000.00
821809460	3130AMAD4	Federal Home Loan Banks	11/12/2026	1.100	30,000,000.00	30,000,000.00	30,000,000.00	27,491,700.00
842850552	3130ARVF5	Federal Home Loan Banks	05/19/2025	3.210	25,000,000.00	25,000,000.00	25,000,000.00	24,560,500.00
841371336	3130ARUC3	Federal Home Loan Banks	05/12/2025	3.120	25,000,000.00	25,000,000.00	25,000,000.00	24,549,000.00
821810791	3130AKQC3	Federal Home Loan Banks	01/27/2033	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,726,500.00
821809243	3130AJC31	Federal Home Loan Banks	03/14/2031	1.500	25,000,000.00	24,815,005.70	24,723,000.00	20,731,250.00
821809215	3130AQM26	Federal Home Loan Banks	01/27/2027	1.700	25,000,000.00	25,000,000.00	25,000,000.00	23,222,000.00
1161897946	3130AYA30	Federal Home Loan Banks	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,900,500.00
821809230	3130AQL76	Federal Home Loan Banks	01/20/2032	2.160	25,000,000.00	25,000,000.00	25,000,000.00	20,930,250.00
849799807	3130ARZC8	Federal Home Loan Banks	05/23/2025	3.400	25,000,000.00	25,000,000.00	25,000,000.00	24,579,500.00
1179317769	3130AYG59	Federal Home Loan Banks	01/29/2029	5.150	24,545,000.00	24,545,000.00	24,545,000.00	24,629,680.25
821809596	3130AQJR5	Federal Home Loan Banks	01/27/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	23,101,250.00
835023450	3130ARPH8	Federal Home Loan Banks	04/28/2025	3.010	25,000,000.00	25,000,000.00	25,000,000.00	24,547,500.00
821810778	3130AKXM3	Federal Home Loan Banks	02/17/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,361,000.00
843475069	3130ARKR1	Federal Home Loan Banks	04/25/2025	2.910	25,000,000.00	25,000,000.00	25,000,000.00	24,543,500.00
850346595	3130ARZW4	Federal Home Loan Banks	05/23/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,601,500.00
833040168	3130ARDB4	Federal Home Loan Banks	04/04/2025	2.090	25,000,000.00	25,000,000.00	25,000,000.00	24,412,750.00
833040183	3130ARNE7	Federal Home Loan Banks	04/27/2027	3.250	50,000,000.00	50,000,000.00	50,000,000.00	48,115,000.00
821809611	3130AQ7B3	Federal Home Loan Banks	12/21/2027	1.610	25,000,000.00	25,000,000.00	25,000,000.00	22,592,000.00
821809583	3130AKK96	Federal Home Loan Banks	12/30/2030	1.250	40,440,000.00	40,440,000.00	40,440,000.00	32,700,188.40
844868360	3130ARPP70	Federal Home Loan Banks	04/25/2025	3.000	50,000,000.00	50,000,000.00	50,000,000.00	49,123,000.00
821810688	3130AQLV4	Federal Home Loan Banks	02/24/2025	1.650	25,000,000.00	25,000,000.00	25,000,000.00	24,416,000.00
841085426	3130ARKG5	Federal Home Loan Banks	04/21/2026	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,204,000.00
813949229	3130AR6C0	Federal Home Loan Banks	03/24/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,848,500.00
838488791	3130ARGR6	Federal Home Loan Banks	04/14/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,487,250.00
821809161	3130AQKU6	Federal Home Loan Banks	01/19/2029	1.770	25,000,000.00	25,000,000.00	25,000,000.00	22,073,500.00
821810283	3130AQWY5	Federal Home Loan Banks	02/24/2025	1.700	15,000,000.00	15,000,000.00	15,000,000.00	14,654,400.00
821809368	3130AKJA5	Federal Home Loan Banks	12/16/2030	1.280	33,200,000.00	33,193,566.39	33,190,040.00	26,933,832.00
821810055	3130AKAQ9	Federal Home Loan Banks	10/07/2030	1.210	38,200,000.00	38,200,000.00	38,200,000.00	31,035,972.00
821808963	3130AQ4R1	Federal Home Loan Banks	12/13/2028	1.700	25,000,000.00	25,000,000.00	25,000,000.00	22,063,000.00
821809680	3130ALV68	Federal Home Loan Banks	03/30/2026	1.030	25,000,000.00	25,000,000.00	25,000,000.00	23,387,250.00
824373426	3130AJK40	Federal Home Loan Banks	05/04/2027	1.200	19,444,444.44	19,444,444.45	19,444,444.45	17,665,861.11
821809174	3130AHL76	Federal Home Loan Banks	11/25/2026	2.080	50,000,000.00	50,000,000.00	50,000,000.00	46,871,000.00
821809202	3130AHNR0	Federal Home Loan Banks	12/16/2026	2.020	50,000,000.00	50,000,000.00	50,000,000.00	46,730,500.00
821809241	3130AQRW5	Federal Home Loan Banks	02/17/2032	2.400	25,000,000.00	25,000,000.00	25,000,000.00	21,266,750.00
858143703	3130AS6Q7	Federal Home Loan Banks	06/07/2027	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,072,000.00
883310256	3130ASME6	Federal Home Loan Banks	07/08/2024	3.000	18,000,000.00	17,999,665.61	17,965,080.00	17,988,534.00
1141009813	3130AXVE5	Federal Home Loan Banks	11/28/2028	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,847,000.00
877589745	3130ASHH5	Federal Home Loan Banks	06/28/2027	4.260	25,000,000.00	25,000,000.00	25,000,000.00	24,573,500.00
821809650	3130ALD43	Federal Home Loan Banks	02/24/2031	1.460	25,000,000.00	25,000,000.00	25,000,000.00	20,436,250.00
853951950	3130ARVC2	Federal Home Loan Banks	05/12/2025	3.200	25,000,000.00	25,000,000.00	25,000,000.00	24,565,750.00
870006897	3130ASFD6	Federal Home Loan Banks	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,559,500.00
821852235	3130AQYZ0	Federal Home Loan Banks	03/03/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	24,454,750.00
1237998929	3130B0PR4	Federal Home Loan Banks	10/02/2028	5.000	25,000,000.00	25,000,000.00	25,000,000.00	25,071,750.00
828331469	3130AR6A4	Federal Home Loan Banks	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,831,500.00
1161886606	3130AY7D2	Federal Home Loan Banks	12/27/2024	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,899,000.00
869387879	3130ASEK1	Federal Home Loan Banks	06/27/2025	3.335	25,000,000.00	25,000,000.00	25,000,000.00	24,519,750.00
821809149	3130AJSQ3	Federal Home Loan Banks	07/06/2027	1.020	24,185,000.00	24,182,393.89	24,178,953.75	21,740,863.90
821810799	3130AQJW4	Federal Home Loan Banks	01/27/2027	1.520	50,000,000.00	50,000,000.00	50,000,000.00	46,227,000.00
821809562	3130APWC5	Federal Home Loan Banks	11/23/2026	1.375	25,000,000.00	25,000,000.00	25,000,000.00	23,075,000.00
821810784	3130AQF24	Federal Home Loan Banks	12/29/2026	1.400	50,000,000.00	50,000,000.00	50,000,000.00	46,044,500.00
821809534	3130APMZ5	Federal Home Loan Banks	10/27/2026	1.250	25,000,000.00	25,000,000.00	25,000,000.00	23,050,750.00
984352416	3130AUT38	Federal Home Loan Banks	02/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,939,500.00
821809644	3130AME73	Federal Home Loan Banks	05/18/2028	1.450	25,000,000.00	25,000,000.00	25,000,000.00	22,163,750.00
821810681	3130AKTV8	Federal Home Loan Banks	01/28/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,564,000.00
821810610	3130APP33	Federal Home Loan Banks	11/17/2028	1.600	12,000,000.00	12,000,000.00	12,000,000.00	10,563,360.00
826608927	3130AR5R8	Federal Home Loan Banks	03/24/2025	1.890	50,000,000.00	50,000,000.00	50,000,000.00	48,809,000.00
1161897944	3130AYA55	Federal Home Loan Banks	12/27/2024	5.225	50,000,000.00	50,000,000.00	50,000,000.00	49,901,500.00
826608942	3130AR5P2	Federal Home Loan Banks	03/24/2025	1.875	50,000,000.00	50,000,000.00	50,000,000.00	48,804,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
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ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809659	3130AQF32	Federal Home Loan Banks	12/29/2027	1.500	25,000,000.00	25,000,000.00	25,000,000.00	22,489,750.00
859220857	3130ARVY4	Federal Home Loan Banks	05/19/2025	3.350	25,000,000.00	25,000,000.00	25,000,000.00	24,590,500.00
821852239	3130AR2J9	Federal Home Loan Banks	03/10/2025	2.000	25,000,000.00	25,000,000.00	25,000,000.00	24,440,750.00
855441198	3130ARVW8	Federal Home Loan Banks	05/16/2025	3.320	25,000,000.00	25,000,000.00	25,000,000.00	24,585,000.00
835023451	3130ARPM7	Federal Home Loan Banks	04/28/2025	3.020	25,000,000.00	24,998,971.06	24,996,250.00	24,549,500.00
851779930	3130ARVU2	Federal Home Loan Banks	05/09/2025	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,590,750.00
1151409909	3130AXZ27	Federal Home Loan Banks	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,941,000.00
836624936	3130ARF63	Federal Home Loan Banks	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,435,750.00
821809166	3130AQBMM4	Federal Home Loan Banks	12/14/2029	1.800	25,000,000.00	25,000,000.00	25,000,000.00	21,543,750.00
821810683	3130AQKV4	Federal Home Loan Banks	01/27/2027	1.625	25,000,000.00	25,000,000.00	25,000,000.00	23,176,750.00
821809558	3130AKPK6	Federal Home Loan Banks	01/27/2032	1.370	25,000,000.00	25,000,000.00	25,000,000.00	19,743,750.00
843475066	3130ARPK1	Federal Home Loan Banks	04/25/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,561,500.00
821852237	3130AQXK4	Federal Home Loan Banks	03/07/2025	1.740	25,000,000.00	25,000,000.00	25,000,000.00	24,403,250.00
826608940	3130ARCG4	Federal Home Loan Banks	03/24/2025	2.040	25,000,000.00	25,000,000.00	25,000,000.00	24,422,500.00
821810696	3130AKTZ9	Federal Home Loan Banks	02/03/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,547,000.00
821809601	3130AQHZ9	Federal Home Loan Banks	01/25/2027	1.540	25,000,000.00	25,000,000.00	25,000,000.00	23,129,250.00
811657280	3130AR2Q3	Federal Home Loan Banks	03/07/2025	2.010	25,000,000.00	25,000,000.00	25,000,000.00	24,454,500.00
1161897947	3130AYA48	Federal Home Loan Banks	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,902,500.00
821809953	3130AJV48	Federal Home Loan Banks	07/28/2027	0.770	50,000,000.00	50,000,000.00	50,000,000.00	44,495,500.00
821810734	3130AKYE0	Federal Home Loan Banks	02/24/2031	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,278,500.00
870006889	3130ASFH7	Federal Home Loan Banks	06/27/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,559,500.00
821810706	3130AKNQ5	Federal Home Loan Banks	01/27/2032	1.340	50,000,000.00	50,000,000.00	50,000,000.00	39,393,000.00
821809640	3130APXY6	Federal Home Loan Banks	12/01/2026	1.420	25,000,000.00	25,000,000.00	25,000,000.00	23,091,000.00
821809199	3130AKJU1	Federal Home Loan Banks	12/30/2027	0.875	22,000,000.00	22,000,000.00	22,000,000.00	19,348,340.00
821809996	3130AM2J0	Federal Home Loan Banks	04/28/2026	1.050	50,000,000.00	50,000,000.00	50,000,000.00	46,650,000.00
821809655	3130AQAY9	Federal Home Loan Banks	12/30/2026	1.500	25,000,000.00	25,000,000.00	25,000,000.00	23,078,750.00
8117178483	3130AQXH1	Federal Home Loan Banks	03/03/2025	1.720	25,000,000.00	25,000,000.00	25,000,000.00	24,408,250.00
821809627	3130APVD4	Federal Home Loan Banks	11/23/2027	1.390	25,000,000.00	25,000,000.00	25,000,000.00	22,469,500.00
836624939	3130ARF48	Federal Home Loan Banks	04/11/2025	2.300	25,000,000.00	25,000,000.00	25,000,000.00	24,435,750.00
821809582	3130AHSJ3	Federal Home Loan Banks	12/23/2026	2.090	40,000,000.00	40,000,000.00	40,000,000.00	37,428,800.00
870418077	3130ASGA1	Federal Home Loan Banks	06/27/2025	3.820	25,000,000.00	25,000,000.00	25,000,000.00	24,635,750.00
1161897945	3130AYA30	Federal Home Loan Banks	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,900,500.00
821809610	3130AQTT0	Federal Home Loan Banks	02/28/2025	1.550	25,000,000.00	25,000,000.00	25,000,000.00	24,390,500.00
821108957	3130ARD99	Federal Home Loan Banks	04/04/2025	2.080	25,000,000.00	25,000,000.00	25,000,000.00	24,410,750.00
821809554	3130APVK8	Federal Home Loan Banks	11/23/2026	1.300	25,000,000.00	25,000,000.00	25,000,000.00	23,032,750.00
821810420	3130AKJT4	Federal Home Loan Banks	12/30/2030	1.290	19,875,000.00	19,875,000.00	19,875,000.00	16,115,047.50
844868359	3130ARPE5	Federal Home Loan Banks	04/28/2025	3.000	25,000,000.00	25,000,000.00	25,000,000.00	24,557,250.00
821810777	3130AKNV4	Federal Home Loan Banks	01/27/2032	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,424,500.00
837511314	3130ARRR4	Federal Home Loan Banks	04/28/2025	3.020	25,000,000.00	25,000,000.00	25,000,000.00	24,549,500.00
821810693	3130AQLU5	Federal Home Loan Banks	01/27/2027	1.660	25,000,000.00	25,000,000.00	25,000,000.00	23,198,000.00
821810702	3130AL4N1	Federal Home Loan Banks	02/24/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,476,500.00
821810028	3130AJJQ3	Federal Home Loan Banks	04/27/2027	1.200	50,000,000.00	50,000,000.00	50,000,000.00	45,459,000.00
877589744	3130ASDV8	Federal Home Loan Banks	06/28/2027	3.300	25,000,000.00	25,000,000.00	25,000,000.00	24,086,000.00
819993801	3130ARBH3	Federal Home Loan Banks	03/28/2025	2.000	50,000,000.00	50,000,000.00	50,000,000.00	48,831,500.00
821810687	3130AQLQ4	Federal Home Loan Banks	01/27/2027	1.650	25,000,000.00	25,000,000.00	25,000,000.00	23,192,000.00
821810000	3130AKB96	Federal Home Loan Banks	10/02/2030	1.080	50,000,000.00	50,000,000.00	50,000,000.00	40,293,500.00
821809567	3130AK3V6	Federal Home Loan Banks	09/30/2030	1.300	39,950,000.00	39,950,000.00	39,950,000.00	32,670,311.00
821810730	3130AKKQ8	Federal Home Loan Banks	12/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,455,500.00
821809694	3130AL4L5	Federal Home Loan Banks	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,043,750.00
821810786	3130AKS23	Federal Home Loan Banks	01/27/2033	1.495	50,000,000.00	50,000,000.00	50,000,000.00	38,707,500.00
821809550	3130APYJ8	Federal Home Loan Banks	06/08/2026	1.290	25,000,000.00	25,000,000.00	25,000,000.00	23,362,250.00
839545177	3130ARHC8	Federal Home Loan Banks	04/17/2025	2.600	25,000,000.00	25,000,000.00	25,000,000.00	24,482,000.00
821809972	3130AJRQ4	Federal Home Loan Banks	06/25/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	45,000,300.00
1132575155	3130AXQQ4	Federal Home Loan Banks	11/28/2028	5.250	50,000,000.00	50,000,000.00	50,000,000.00	50,306,000.00
821809145	3130AQ3P6	Federal Home Loan Banks	12/08/2031	2.080	24,000,000.00	24,000,000.00	24,000,000.00	20,066,880.00
821809636	3130APX26	Federal Home Loan Banks	12/01/2026	1.400	25,000,000.00	25,000,000.00	25,000,000.00	23,079,750.00
840297222	3130ARE56	Federal Home Loan Banks	04/04/2025	2.210	25,000,000.00	25,000,000.00	25,000,000.00	24,435,000.00
1296179572	313384G45	Federal Home Loan Banks	09/18/2024	5.248	50,000,000.00	49,424,177.78	49,344,000.00	49,400,000.00
1299996667	313384F53	Federal Home Loan Banks	09/11/2024	5.220	50,000,000.00	49,478,000.00	49,434,500.00	49,450,500.00
1267645101	313384ZK8	Federal Home Loan Banks	07/15/2024	5.220	50,000,000.00	49,898,500.00	49,543,250.00	49,876,100.00
1274218425	313384B24	Federal Home Loan Banks	08/07/2024	5.250	50,000,000.00	49,730,208.33	49,431,250.00	49,702,000.00
1302542922	313384F79	Federal Home Loan Banks	09/13/2024	5.220	50,000,000.00	49,463,500.00	49,434,500.00	49,436,000.00
1296179570	313384G45	Federal Home Loan Banks	09/18/2024	5.248	50,000,000.00	49,424,177.78	49,344,000.00	49,400,000.00
1256327594	313384ZW2	Federal Home Loan Banks	07/26/2024	5.260	50,000,000.00	49,817,361.11	49,335,194.44	49,789,500.00
1262721067	313384ZP7	Federal Home Loan Banks	07/19/2024	5.250	41,436,000.00	41,327,230.50	40,964,665.50	41,308,874.35
1274218423	313384C80	Federal Home Loan Banks	08/21/2024	5.243	50,000,000.00	49,628,620.84	49,337,343.06	49,605,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1299966663	313384A33	Federal Home Loan Banks	07/31/2024	5.235	38,441,000.00	38,273,301.14	38,239,761.37	38,251,101.46
1251776849	313384ZC6	Federal Home Loan Banks	07/08/2024	5.190	50,000,000.00	49,949,541.67	49,408,916.67	49,920,000.00
1296179574	313384D97	Federal Home Loan Banks	08/30/2024	5.230	19,188,000.00	19,020,744.60	18,984,505.93	19,009,551.60
1280979203	313384ZD4	Federal Home Loan Banks	07/09/2024	5.270	50,000,000.00	49,941,444.45	49,714,541.67	49,913,000.00
1251776847	313384YX1	Federal Home Loan Banks	07/03/2024	5.185	50,000,000.00	49,985,597.22	49,445,493.06	49,956,500.00
1276324251	313384A33	Federal Home Loan Banks	07/31/2024	5.240	26,176,000.00	26,061,698.13	25,916,915.77	26,046,690.56
1253964803	313384YV5	Federal Home Loan Banks	07/01/2024	5.235	29,970,000.00	29,970,000.00	29,664,930.38	29,956,873.14
1299109993	313384D97	Federal Home Loan Banks	08/30/2024	5.230	50,000,000.00	49,564,166.66	49,513,319.44	49,535,000.00
1275635411	313384D22	Federal Home Loan Banks	08/23/2024	5.259	50,000,000.00	49,612,879.16	49,335,320.83	49,590,900.00
1252504696	313384ZK8	Federal Home Loan Banks	07/15/2024	5.220	50,000,000.00	49,898,500.00	49,362,000.00	49,876,100.00
1302542945	313384D22	Federal Home Loan Banks	08/23/2024	5.257	50,000,000.00	49,613,026.39	49,591,122.22	49,590,900.00
1266822538	313384A33	Federal Home Loan Banks	07/31/2024	5.210	50,000,000.00	49,782,916.67	49,406,638.89	49,753,000.00
1269592544	313384ZG7	Federal Home Loan Banks	07/12/2024	5.235	50,000,000.00	49,920,020.83	49,578,291.67	49,891,000.00
1251214773	313384ZM4	Federal Home Loan Banks	07/17/2024	5.248	50,000,000.00	49,883,377.78	49,336,711.11	49,854,500.00
1264751994	313384A82	Federal Home Loan Banks	08/05/2024	5.245	50,000,000.00	49,745,034.72	49,344,375.00	49,716,500.00
1274218432	313384G45	Federal Home Loan Banks	09/18/2024	5.237	50,000,000.00	49,425,384.72	49,134,440.28	49,400,000.00
1259332201	313384ZE2	Federal Home Loan Banks	07/10/2024	5.210	50,000,000.00	49,934,875.00	49,486,236.11	49,905,500.00
1299966658	313384F53	Federal Home Loan Banks	09/11/2024	5.220	50,000,000.00	49,478,000.00	49,434,500.00	49,450,500.00
1299109997	313384D97	Federal Home Loan Banks	08/30/2024	5.230	50,000,000.00	49,564,166.66	49,513,319.44	49,535,000.00
1254954676	313384YX1	Federal Home Loan Banks	07/03/2024	5.235	50,000,000.00	49,985,458.33	49,483,770.83	49,956,500.00
1256327595	313384B24	Federal Home Loan Banks	08/07/2024	5.210	50,000,000.00	49,732,263.89	49,247,444.44	49,702,000.00
1302542928	313384C80	Federal Home Loan Banks	08/21/2024	5.235	50,000,000.00	49,629,187.50	49,600,104.17	49,605,500.00
1291933360	313384E62	Federal Home Loan Banks	09/04/2024	5.225	50,000,000.00	49,528,298.61	49,397,673.61	49,503,900.00
1257862182	313384A33	Federal Home Loan Banks	07/31/2024	5.195	50,000,000.00	49,783,541.67	49,307,333.33	49,753,000.00
1268318788	313384B99	Federal Home Loan Banks	08/14/2024	5.240	50,000,000.00	49,679,777.78	49,337,722.22	49,656,700.00
1253208848	313384ZE2	Federal Home Loan Banks	07/10/2024	5.220	30,322,000.00	30,282,429.79	29,961,471.42	30,264,691.42
1291933362	313384F79	Federal Home Loan Banks	09/13/2024	5.245	50,000,000.00	49,460,930.56	49,337,090.28	49,436,000.00
1273238424	313384A33	Federal Home Loan Banks	07/31/2024	5.250	50,000,000.00	49,781,250.00	49,475,000.00	49,753,000.00
1303524911	313384YV5	Federal Home Loan Banks	07/01/2024	5.150	50,000,000.00	50,000,000.00	49,978,541.67	49,978,100.00
1299966669	313384A33	Federal Home Loan Banks	07/31/2024	5.235	50,000,000.00	49,781,875.00	49,738,250.00	49,753,000.00
1298306484	313384H36	Federal Home Loan Banks	09/25/2024	5.210	50,000,000.00	49,377,694.44	49,305,333.33	49,349,500.00
1297278194	313384G60	Federal Home Loan Banks	09/20/2024	5.238	50,000,000.00	49,410,725.00	49,337,975.00	49,388,400.00
1287577212	313384E88	Federal Home Loan Banks	09/06/2024	5.250	50,000,000.00	49,511,458.33	49,336,458.33	49,489,400.00
1256327591	313384ZW2	Federal Home Loan Banks	07/26/2024	5.260	50,000,000.00	49,817,361.11	49,335,194.44	49,789,500.00
1229748367	313384ZM4	Federal Home Loan Banks	07/17/2024	5.206	50,000,000.00	49,884,311.11	49,139,563.89	49,854,500.00
1261268727	313384A58	Federal Home Loan Banks	08/02/2024	5.220	50,000,000.00	49,768,000.00	49,325,750.00	49,738,500.00
1296179573	313384C31	Federal Home Loan Banks	08/16/2024	5.240	50,000,000.00	49,665,222.22	49,570,611.11	49,637,000.00
1271423851	313384A82	Federal Home Loan Banks	08/05/2024	5.230	43,066,000.00	42,847,021.36	42,559,220.85	42,821,815.78
1273238426	313384A33	Federal Home Loan Banks	07/31/2024	5.250	26,999,000.00	26,880,879.38	26,715,510.50	26,865,624.94
1294109453	313384A33	Federal Home Loan Banks	07/31/2024	5.245	50,000,000.00	49,781,458.33	49,679,472.22	49,753,000.00
1256327593	313384ZW2	Federal Home Loan Banks	07/26/2024	5.260	50,000,000.00	49,817,361.11	49,335,194.44	49,789,500.00
1291170701	313384A33	Federal Home Loan Banks	07/31/2024	5.245	28,980,000.00	28,853,333.25	28,773,110.98	28,836,838.80
1266247747	313384B40	Federal Home Loan Banks	08/09/2024	5.245	50,000,000.00	49,715,895.83	49,337,090.28	49,693,200.00
1271423853	313384C31	Federal Home Loan Banks	08/16/2024	5.248	50,000,000.00	49,664,711.11	49,336,711.11	49,637,000.00
1286024279	313384E62	Federal Home Loan Banks	09/04/2024	5.253	50,000,000.00	49,525,770.84	49,336,079.17	49,503,900.00
1296179575	313384G45	Federal Home Loan Banks	09/18/2024	5.248	50,000,000.00	49,424,177.78	49,344,000.00	49,400,000.00
1283320513	313384ZL6	Federal Home Loan Banks	07/16/2024	5.275	36,033,000.00	35,953,802.47	35,805,967.08	35,938,449.41
1279243195	313384ZW2	Federal Home Loan Banks	07/26/2024	5.265	38,238,000.00	38,098,192.32	37,913,646.17	38,077,018.02
1276324250	313384A33	Federal Home Loan Banks	07/31/2024	5.240	50,000,000.00	49,781,666.67	49,505,111.11	49,753,000.00
1257862189	313384A33	Federal Home Loan Banks	07/31/2024	5.195	50,000,000.00	49,783,541.67	49,307,333.33	49,753,000.00
1279243193	313384A33	Federal Home Loan Banks	07/31/2024	5.260	50,000,000.00	49,780,833.33	49,539,750.00	49,753,000.00
1279964963	313384D97	Federal Home Loan Banks	08/30/2024	5.259	50,000,000.00	49,561,750.00	49,335,320.83	49,535,000.00
1302542919	313384C80	Federal Home Loan Banks	08/21/2024	5.235	50,000,000.00	49,629,187.50	49,600,104.17	49,605,500.00
1251776848	313384YX1	Federal Home Loan Banks	07/03/2024	5.185	50,000,000.00	49,985,597.22	49,445,493.06	49,956,500.00
1302542931	313384F79	Federal Home Loan Banks	09/13/2024	5.220	50,000,000.00	49,463,500.00	49,434,500.00	49,436,000.00
1299109985	313384B24	Federal Home Loan Banks	08/07/2024	5.230	31,496,000.00	31,326,700.25	31,294,670.57	31,308,283.84
1301814299	313384D97	Federal Home Loan Banks	08/30/2024	5.230	50,000,000.00	49,564,166.66	49,527,847.22	49,535,000.00
1298306485	313384H36	Federal Home Loan Banks	09/25/2024	5.210	5,931,000.00	5,857,182.12	5,848,598.64	5,853,837.69
1252504695	313384C31	Federal Home Loan Banks	08/16/2024	5.243	50,000,000.00	49,665,030.56	49,133,448.61	49,637,000.00
1301814284	313384F79	Federal Home Loan Banks	09/13/2024	5.220	50,000,000.00	49,463,500.00	49,427,250.00	49,436,000.00
1262721069	313384A58	Federal Home Loan Banks	08/02/2024	5.250	50,000,000.00	49,766,666.67	49,336,458.33	49,738,500.00
1296125445	313384E88	Federal Home Loan Banks	09/06/2024	5.230	29,280,000.00	28,994,999.87	28,935,447.60	28,980,992.64
1253964802	313384YX1	Federal Home Loan Banks	07/03/2024	5.235	50,000,000.00	49,985,458.33	49,476,500.00	49,956,500.00
1301814297	313384F79	Federal Home Loan Banks	09/13/2024	5.220	50,000,000.00	49,463,500.00	49,427,250.00	49,436,000.00
1290530699	313384C80	Federal Home Loan Banks	08/21/2024	5.240	39,428,000.00	39,135,312.81	39,020,533.52	39,116,913.08
1245939494	313384ZE2	Federal Home Loan Banks	07/10/2024	5.225	50,000,000.00	49,934,687.50	49,339,618.06	49,905,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1279964960	313384D97	Federal Home Loan Banks	08/30/2024	5.259	50,000,000.00	49,561,750.00	49,335,320.83	49,535,000.00
1303524910	313384B81	Federal Home Loan Banks	08/13/2024	5.240	39,010,000.00	38,765,840.75	38,748,806.38	39,009,921.98
1252504693	313384ZP7	Federal Home Loan Banks	07/19/2024	5.255	50,000,000.00	49,868,625.00	49,335,826.39	49,846,600.00
1302542942	313384D22	Federal Home Loan Banks	08/23/2024	5.257	50,000,000.00	49,613,026.39	49,591,122.22	49,590,900.00
1297278198	313384G60	Federal Home Loan Banks	09/20/2024	5.238	50,000,000.00	49,410,725.00	49,337,975.00	49,388,400.00
1251776842	313384ZC6	Federal Home Loan Banks	07/08/2024	5.190	50,000,000.00	49,949,541.67	49,408,916.67	49,920,000.00
1274218431	313384C80	Federal Home Loan Banks	08/21/2024	5.243	50,000,000.00	49,628,620.84	49,337,343.06	49,605,500.00
1291933361	313384F79	Federal Home Loan Banks	09/13/2024	5.245	50,000,000.00	49,460,930.56	49,337,090.28	49,436,000.00
1303524912	313384YV5	Federal Home Loan Banks	07/01/2024	5.150	50,000,000.00	50,000,000.00	49,978,541.67	49,978,100.00
1256327596	313384ZW2	Federal Home Loan Banks	07/26/2024	5.260	50,000,000.00	49,817,361.11	49,335,194.44	49,789,500.00
1251214772	313384ZP7	Federal Home Loan Banks	07/19/2024	5.190	41,642,000.00	41,533,939.01	41,077,681.50	41,514,242.34
1272397596	313384YZ6	Federal Home Loan Banks	07/05/2024	5.240	50,000,000.00	49,970,888.89	49,643,388.89	49,942,000.00
1268318789	313384B99	Federal Home Loan Banks	08/14/2024	5.240	50,000,000.00	49,679,777.78	49,337,722.22	49,656,700.00
1235365091	313384ZU6	Federal Home Loan Banks	07/24/2024	5.198	50,000,000.00	49,833,952.78	49,140,886.11	49,804,000.00
1266247743	313384A33	Federal Home Loan Banks	07/31/2024	5.210	50,000,000.00	49,782,916.67	49,399,402.78	49,753,000.00
1261268726	313384A58	Federal Home Loan Banks	08/02/2024	5.220	37,108,000.00	36,935,818.88	36,607,598.62	36,913,925.16
838488793	3130ARKC4	Federal Home Loan Banks	04/14/2025	2.840	25,000,000.00	25,000,000.00	25,000,000.00	24,533,500.00
874729125	3134GXZX5	Federal Home Loan Mortgage Corp	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,736,750.00
955084907	3134GYAF9	Federal Home Loan Mortgage Corp	12/29/2025	5.130	25,000,000.00	25,000,000.00	25,000,000.00	24,906,750.00
904121726	3134GXW42	Federal Home Loan Mortgage Corp	09/15/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,653,500.00
1105717474	3134H1DX8	Federal Home Loan Mortgage Corp	03/25/2027	5.500	50,000,000.00	50,000,000.00	50,000,000.00	49,805,000.00
821809094	3134GW2S4	Federal Home Loan Mortgage Corp	08/27/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,483,750.00
1087607704	3134H1AU7	Federal Home Loan Mortgage Corp	08/29/2028	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,883,000.00
821810557	3134GW4D5	Federal Home Loan Mortgage Corp	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,905,000.00
821809107	3134GWYY6	Federal Home Loan Mortgage Corp	10/22/2030	1.260	25,000,000.00	24,995,268.32	24,992,500.00	20,395,750.00
886107584	3134GXG99	Federal Home Loan Mortgage Corp	07/25/2025	3.650	25,000,000.00	25,000,000.00	25,000,000.00	24,631,500.00
821809206	3134GW6R2	Federal Home Loan Mortgage Corp	11/05/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,973,500.00
960234242	3134GYBX9	Federal Home Loan Mortgage Corp	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,913,000.00
1183717788	3134H1PV9	Federal Home Loan Mortgage Corp	01/22/2029	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,846,750.00
958282461	3134GYB50	Federal Home Loan Mortgage Corp	12/29/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,925,250.00
821809092	3134GWQS8	Federal Home Loan Mortgage Corp	08/24/2029	1.150	25,000,000.00	25,000,000.00	25,000,000.00	21,133,000.00
821809021	3134GW3A2	Federal Home Loan Mortgage Corp	09/09/2030	1.200	25,000,000.00	25,000,000.00	25,000,000.00	20,461,250.00
821810299	3134GWQ74	Federal Home Loan Mortgage Corp	09/26/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	41,071,500.00
987399622	3134GYJW3	Federal Home Loan Mortgage Corp	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,962,250.00
1105717476	3134H1DV2	Federal Home Loan Mortgage Corp	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	49,809,500.00
1023753102	3134GYQM7	Federal Home Loan Mortgage Corp	04/27/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,855,250.00
821810327	3134GXFT6	Federal Home Loan Mortgage Corp	12/16/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,448,500.00
1109046085	3134H1EN9	Federal Home Loan Mortgage Corp	10/04/2027	5.835	25,000,000.00	25,000,000.00	25,000,000.00	24,991,000.00
821810742	3134GWV51	Federal Home Loan Mortgage Corp	10/08/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,788,000.00
821809464	3134GXBM5	Federal Home Loan Mortgage Corp	11/12/2025	0.600	31,739,000.00	31,739,000.00	31,739,000.00	29,874,968.53
984353915	3134GYH70	Federal Home Loan Mortgage Corp	02/17/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,894,500.00
1239587453	3134H1ZJ5	Federal Home Loan Mortgage Corp	04/04/2029	5.360	50,000,000.00	50,000,000.00	50,000,000.00	50,103,000.00
969524874	3134GYDR0	Federal Home Loan Mortgage Corp	01/26/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,958,250.00
821809548	3134GVRW0	Federal Home Loan Mortgage Corp	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,947,500.00
962651383	3134GYCC4	Federal Home Loan Mortgage Corp	01/12/2026	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,918,000.00
821810766	3134GWYY6	Federal Home Loan Mortgage Corp	10/22/2030	1.260	50,000,000.00	49,990,536.71	49,985,000.00	40,791,500.00
985993291	3134GYJB9	Federal Home Loan Mortgage Corp	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,937,000.00
1175785391	3134H1NS8	Federal Home Loan Mortgage Corp	01/29/2029	5.150	50,000,000.00	50,000,000.00	50,000,000.00	49,677,500.00
821809559	3134GXCS1	Federal Home Loan Mortgage Corp	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	47,050,500.00
940745506	3134GY3Y6	Federal Home Loan Mortgage Corp	11/21/2025	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,950,750.00
939528634	3134GY3N0	Federal Home Loan Mortgage Corp	12/01/2025	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,968,000.00
1290537030	3134H12C6	Federal Home Loan Mortgage Corp	06/27/2029	5.540	50,000,000.00	50,000,000.00	50,000,000.00	50,068,550.00
1056325460	3134GYV41	Federal Home Loan Mortgage Corp	06/26/2026	5.420	50,000,000.00	50,000,000.00	50,000,000.00	49,850,000.00
821809027	3134GWB96	Federal Home Loan Mortgage Corp	09/09/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,528,000.00
1242651760	3134H1ZZ9	Federal Home Loan Mortgage Corp	04/16/2029	5.500	50,000,000.00	50,000,000.00	50,000,000.00	49,857,500.00
821810596	3134GW6Q4	Federal Home Loan Mortgage Corp	11/12/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,855,500.00
1124010221	3134H1HY2	Federal Home Loan Mortgage Corp	10/30/2028	6.000	25,000,000.00	25,000,000.00	25,000,000.00	24,994,000.00
1211002764	3134H1VJ9	Federal Home Loan Mortgage Corp	03/06/2029	5.510	25,000,000.00	25,000,000.00	25,000,000.00	24,964,500.00
1074294551	3134GYYP1	Federal Home Loan Mortgage Corp	08/16/2027	5.670	25,000,000.00	25,000,000.00	25,000,000.00	24,939,250.00
984857802	3134GYHN5	Federal Home Loan Mortgage Corp	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,942,500.00
821810333	3134GXFS8	Federal Home Loan Mortgage Corp	12/09/2031	1.330	50,000,000.00	50,000,000.00	50,000,000.00	39,471,500.00
956330463	3134GYAR3	Federal Home Loan Mortgage Corp	09/26/2025	5.050	25,000,000.00	25,000,000.00	25,000,000.00	24,888,750.00
945445260	3134GY5F5	Federal Home Loan Mortgage Corp	11/25/2025	5.210	25,000,000.00	25,000,000.00	25,000,000.00	24,921,000.00
1246450839	3134H1D42	Federal Home Loan Mortgage Corp	04/23/2029	5.600	50,000,000.00	50,000,000.00	50,000,000.00	49,948,500.00
1252508128	3134H1J87	Federal Home Loan Mortgage Corp	05/03/2029	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,959,500.00
1056325458	3134GYV66	Federal Home Loan Mortgage Corp	06/29/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,853,500.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810415	3134GXEB6	Federal Home Loan Mortgage Corp	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,646,500.00
1247082996	3134H1G23	Federal Home Loan Mortgage Corp	04/16/2029	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,986,500.00
821809643	3134GVSG4	Federal Home Loan Mortgage Corp	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,956,500.00
1185074076	3134H1PT4	Federal Home Loan Mortgage Corp	01/22/2029	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,796,750.00
1022381776	3134GYQ96	Federal Home Loan Mortgage Corp	04/26/2027	5.450	50,000,000.00	50,000,000.00	50,000,000.00	49,709,000.00
965758755	3134GYCW0	Federal Home Loan Mortgage Corp	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,972,250.00
985493403	3134GYHR6	Federal Home Loan Mortgage Corp	02/20/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,920,500.00
821809598	3134GWDA1	Federal Home Loan Mortgage Corp	07/29/2027	1.000	50,000,000.00	50,000,000.00	50,000,000.00	44,743,500.00
1231484714	3134H1YL1	Federal Home Loan Mortgage Corp	03/27/2028	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,689,500.00
1056999174	3134GYV82	Federal Home Loan Mortgage Corp	06/28/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,825,000.00
1023480284	3134GYPT3	Federal Home Loan Mortgage Corp	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,637,000.00
821809114	3137EAEP0	Federal Home Loan Mortgage Corp	02/12/2025	1.500	25,000,000.00	24,997,616.17	24,980,750.00	24,423,500.00
821810804	3134GWUN4	Federal Home Loan Mortgage Corp	09/30/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,817,000.00
1259362962	3134H1P31	Federal Home Loan Mortgage Corp	05/21/2029	5.770	50,000,000.00	50,000,000.00	50,000,000.00	50,112,900.00
821809030	3134GWRG3	Federal Home Loan Mortgage Corp	09/03/2030	1.260	25,000,000.00	25,000,000.00	25,000,000.00	20,551,750.00
821810292	3134GXEK6	Federal Home Loan Mortgage Corp	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,486,500.00
1208388477	3134H1UR2	Federal Home Loan Mortgage Corp	02/28/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,993,250.00
1140382654	3134H1KP7	Federal Home Loan Mortgage Corp	11/27/2028	5.625	50,000,000.00	50,000,000.00	50,000,000.00	50,054,500.00
965758753	3134GYCX8	Federal Home Loan Mortgage Corp	01/27/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,972,250.00
821809639	3134GWSZ0	Federal Home Loan Mortgage Corp	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,243,000.00
987775881	3134GYK35	Federal Home Loan Mortgage Corp	03/06/2026	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,962,250.00
821810580	3134GW4K9	Federal Home Loan Mortgage Corp	10/28/2030	1.310	50,000,000.00	50,000,000.00	50,000,000.00	40,905,000.00
1182264645	3134H1PQ0	Federal Home Loan Mortgage Corp	01/29/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,861,000.00
985493401	3134GYHQ8	Federal Home Loan Mortgage Corp	02/27/2026	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,948,250.00
1040377558	3134GYT44	Federal Home Loan Mortgage Corp	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,818,000.00
821810750	3134GWUJA2	Federal Home Loan Mortgage Corp	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,843,500.00
1297294403	3134H1D33	Federal Home Loan Mortgage Corp	06/27/2029	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,971,500.00
962108960	3134GYC91	Federal Home Loan Mortgage Corp	12/29/2025	5.170	25,000,000.00	25,000,000.00	25,000,000.00	24,919,750.00
949025784	3134GY6C1	Federal Home Loan Mortgage Corp	12/13/2024	5.140	25,000,000.00	25,000,000.00	25,000,000.00	24,970,250.00
1048335066	3134GYT25	Federal Home Loan Mortgage Corp	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,910,250.00
1103469055	3134H1DC4	Federal Home Loan Mortgage Corp	09/27/2027	5.750	50,000,000.00	50,000,000.00	50,000,000.00	49,894,000.00
868541001	3134GXSS8	Federal Home Loan Mortgage Corp	06/27/2025	3.250	25,000,000.00	25,000,000.00	25,000,000.00	24,574,500.00
821809211	3134GVG44	Federal Home Loan Mortgage Corp	12/09/2025	0.500	50,000,000.00	50,000,000.00	50,000,000.00	46,867,500.00
821809090	3134GWJA5	Federal Home Loan Mortgage Corp	02/12/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,435,500.00
985496353	3134GYHV7	Federal Home Loan Mortgage Corp	02/27/2026	5.280	25,000,000.00	25,000,000.00	25,000,000.00	24,947,250.00
1022381772	3134GYQ88	Federal Home Loan Mortgage Corp	01/26/2027	5.400	50,000,000.00	50,000,000.00	50,000,000.00	49,947,500.00
1211002691	3134H1VH3	Federal Home Loan Mortgage Corp	03/06/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,861,500.00
821810509	3134GWZZ2	Federal Home Loan Mortgage Corp	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
821809553	3134GXCS1	Federal Home Loan Mortgage Corp	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	47,050,500.00
907051191	3134GXYS2	Federal Home Loan Mortgage Corp	09/19/2025	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,686,250.00
821810772	3134GWZ74	Federal Home Loan Mortgage Corp	10/21/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,821,500.00
1040907953	3134GYTD4	Federal Home Loan Mortgage Corp	05/21/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,817,000.00
878006740	3134GXZV9	Federal Home Loan Mortgage Corp	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,736,750.00
1105717477	3134H1DT7	Federal Home Loan Mortgage Corp	09/27/2027	5.850	50,000,000.00	50,000,000.00	50,000,000.00	49,808,500.00
821810281	3134GXEC4	Federal Home Loan Mortgage Corp	11/25/2031	1.320	50,000,000.00	50,000,000.00	50,000,000.00	39,486,500.00
1020655037	3134GYPV8	Federal Home Loan Mortgage Corp	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,693,000.00
991666212	3134GYKQ4	Federal Home Loan Mortgage Corp	03/13/2026	5.550	25,000,000.00	25,000,000.00	25,000,000.00	24,960,500.00
821809635	3134GWSZ0	Federal Home Loan Mortgage Corp	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,243,000.00
1298312440	3134H13M3	Federal Home Loan Mortgage Corp	06/27/2029	5.630	50,000,000.00	50,000,000.00	50,000,000.00	49,972,600.00
1121403903	3134H1HJ5	Federal Home Loan Mortgage Corp	10/28/2027	5.920	50,000,000.00	50,000,000.00	50,000,000.00	49,885,000.00
821810703	3134GXKC7	Federal Home Loan Mortgage Corp	01/06/2031	1.150	50,000,000.00	50,000,000.00	50,000,000.00	40,176,500.00
821809088	3134GVX78	Federal Home Loan Mortgage Corp	06/28/2027	1.000	25,000,000.00	24,999,893.28	24,999,750.00	22,440,250.00
821810746	3134GWTM8	Federal Home Loan Mortgage Corp	09/30/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,843,500.00
821809605	3134GVQR2	Federal Home Loan Mortgage Corp	05/04/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,185,500.00
984735907	3134GYHC9	Federal Home Loan Mortgage Corp	02/09/2026	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,920,250.00
821809108	3134GWC79	Federal Home Loan Mortgage Corp	09/17/2030	1.280	25,000,000.00	25,000,000.00	25,000,000.00	20,554,250.00
821810457	3134GXEQ3	Federal Home Loan Mortgage Corp	11/26/2032	1.490	50,000,000.00	50,000,000.00	50,000,000.00	38,876,000.00
969524875	3134GYDS8	Federal Home Loan Mortgage Corp	01/27/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,952,000.00
1020652756	3134GYPU0	Federal Home Loan Mortgage Corp	04/26/2027	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,693,000.00
1031594255	3134GYRV6	Federal Home Loan Mortgage Corp	05/07/2027	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,821,000.00
988588943	3134GYKB7	Federal Home Loan Mortgage Corp	03/06/2026	5.530	25,000,000.00	25,000,000.00	25,000,000.00	24,914,000.00
956934712	3134GYAU6	Federal Home Loan Mortgage Corp	03/27/2026	5.100	25,000,000.00	25,000,000.00	25,000,000.00	24,840,250.00
821809093	3134GWQA7	Federal Home Loan Mortgage Corp	08/20/2029	1.100	25,000,000.00	25,000,000.00	25,000,000.00	21,083,500.00
944243624	3134GY4T6	Federal Home Loan Mortgage Corp	12/08/2025	5.160	25,000,000.00	25,000,000.00	25,000,000.00	24,912,250.00
1109046086	3134H1EM1	Federal Home Loan Mortgage Corp	10/04/2027	5.830	25,000,000.00	25,000,000.00	25,000,000.00	24,991,000.00
1241572235	3134H1ZP1	Federal Home Loan Mortgage Corp	04/04/2029	5.430	50,000,000.00	50,000,000.00	50,000,000.00	49,893,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810698	3134GVUQ9	Federal Home Loan Mortgage Corp	05/27/2027	1.070	50,000,000.00	50,000,000.00	50,000,000.00	45,112,000.00
821810059	3134GXBM5	Federal Home Loan Mortgage Corp	11/12/2025	0.600	50,000,000.00	50,000,000.00	50,000,000.00	47,063,500.00
821809648	3134GWSX5	Federal Home Loan Mortgage Corp	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,869,000.00
1155543945	3134H1LQ4	Federal Home Loan Mortgage Corp	12/18/2026	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,768,000.00
821810414	3134GW6Y7	Federal Home Loan Mortgage Corp	11/17/2031	1.410	50,000,000.00	50,000,000.00	50,000,000.00	39,788,500.00
1071596096	3134GYY63	Federal Home Loan Mortgage Corp	07/26/2028	5.050	50,000,000.00	49,674,479.74	49,600,000.00	49,605,000.00
1026607963	3134GYRA2	Federal Home Loan Mortgage Corp	05/17/2027	5.470	25,000,000.00	25,000,000.00	25,000,000.00	24,922,250.00
1086289198	3134H1AL7	Federal Home Loan Mortgage Corp	08/27/2027	5.750	25,000,000.00	25,000,000.00	25,000,000.00	24,926,500.00
904121725	3134GXW26	Federal Home Loan Mortgage Corp	09/12/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,675,000.00
821810076	3134GVVJ4	Federal Home Loan Mortgage Corp	05/27/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,938,500.00
821810771	3134GWZ66	Federal Home Loan Mortgage Corp	10/22/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,818,000.00
1011404539	3134GYNS7	Federal Home Loan Mortgage Corp	04/10/2026	5.260	50,000,000.00	50,000,000.00	50,000,000.00	49,814,000.00
1290537029	3134H1Z97	Federal Home Loan Mortgage Corp	06/27/2029	5.530	50,000,000.00	50,000,000.00	50,000,000.00	50,090,800.00
962042876	3134GYC42	Federal Home Loan Mortgage Corp	12/29/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,894,750.00
821809661	3134GVMU9	Federal Home Loan Mortgage Corp	04/28/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,689,500.00
821810756	3134GWXP6	Federal Home Loan Mortgage Corp	10/15/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,789,500.00
955084906	3134GYAH5	Federal Home Loan Mortgage Corp	12/26/2025	5.150	25,000,000.00	25,000,000.00	25,000,000.00	24,896,000.00
821809063	3134GWAJ5	Federal Home Loan Mortgage Corp	07/22/2026	0.830	25,000,000.00	25,000,000.00	25,000,000.00	23,061,500.00
821809091	3134GWQY5	Federal Home Loan Mortgage Corp	08/25/2028	1.070	25,000,000.00	25,000,000.00	25,000,000.00	21,752,500.00
821810517	3134GW3N4	Federal Home Loan Mortgage Corp	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
1105717475	3134H1DU4	Federal Home Loan Mortgage Corp	09/27/2027	5.860	50,000,000.00	50,000,000.00	50,000,000.00	49,809,500.00
1196593160	3134H1RX3	Federal Home Loan Mortgage Corp	02/21/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,897,500.00
1101839811	3134H1CY7	Federal Home Loan Mortgage Corp	09/27/2027	5.700	50,000,000.00	50,000,000.00	50,000,000.00	49,810,000.00
1053584413	3134GYUM2	Federal Home Loan Mortgage Corp	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,912,500.00
821810347	3134GXAT1	Federal Home Loan Mortgage Corp	11/26/2030	1.360	50,000,000.00	50,000,000.00	50,000,000.00	40,849,000.00
1232433697	3134H1YP2	Federal Home Loan Mortgage Corp	03/27/2028	5.250	50,000,000.00	50,000,000.00	50,000,000.00	49,806,000.00
821809026	3134GWD45	Federal Home Loan Mortgage Corp	09/16/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,515,750.00
821810063	3134GV2C1	Federal Home Loan Mortgage Corp	06/23/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,771,000.00
903285065	3134GXU44	Federal Home Loan Mortgage Corp	09/07/2027	4.050	25,000,000.00	25,000,000.00	25,000,000.00	24,326,000.00
821809112	3134GWF68	Federal Home Loan Mortgage Corp	09/17/2030	1.320	25,000,000.00	25,000,000.00	25,000,000.00	20,607,750.00
1124010220	3134H1JB0	Federal Home Loan Mortgage Corp	10/25/2028	6.010	50,000,000.00	50,000,000.00	50,000,000.00	50,077,000.00
1043310081	3134GYT85	Federal Home Loan Mortgage Corp	05/21/2027	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,817,500.00
1048335065	3134GYTY8	Federal Home Loan Mortgage Corp	06/21/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,910,250.00
1177445444	3134H1NY5	Federal Home Loan Mortgage Corp	01/29/2029	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,747,500.00
892077158	3134GXL77	Federal Home Loan Mortgage Corp	07/28/2025	3.500	25,000,000.00	25,000,000.00	25,000,000.00	24,599,500.00
871902296	3134GXZV9	Federal Home Loan Mortgage Corp	06/27/2025	4.000	25,000,000.00	25,000,000.00	25,000,000.00	24,736,750.00
1065673671	3134GYX23	Federal Home Loan Mortgage Corp	07/26/2027	5.730	50,000,000.00	50,000,000.00	50,000,000.00	49,859,500.00
821809631	3134GXCS1	Federal Home Loan Mortgage Corp	11/25/2025	0.625	50,000,000.00	50,000,000.00	50,121,500.00	47,050,500.00
1175785390	3134H1NM1	Federal Home Loan Mortgage Corp	01/29/2029	5.180	50,000,000.00	50,000,000.00	50,000,000.00	49,715,000.00
821810765	3134GWY77	Federal Home Loan Mortgage Corp	10/15/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,816,000.00
1056325459	3134GVV58	Federal Home Loan Mortgage Corp	06/29/2026	5.600	50,000,000.00	50,000,000.00	50,000,000.00	49,870,500.00
821809209	3134GXAK0	Federal Home Loan Mortgage Corp	08/09/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	39,243,500.00
821809543	3134GVRV2	Federal Home Loan Mortgage Corp	05/27/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	47,947,500.00
1201525602	3134H1SU8	Federal Home Loan Mortgage Corp	02/28/2029	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,884,000.00
821809532	3134GV5B0	Federal Home Loan Mortgage Corp	07/09/2025	0.730	50,000,000.00	50,000,000.00	50,000,000.00	47,668,000.00
963310452	3134GYCG5	Federal Home Loan Mortgage Corp	01/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,935,000.00
899279676	3134GX521	Federal Home Loan Mortgage Corp	08/25/2025	3.800	25,000,000.00	25,000,000.00	25,000,000.00	24,630,500.00
821810541	3134GW4S2	Federal Home Loan Mortgage Corp	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
821809024	3134GWRH1	Federal Home Loan Mortgage Corp	08/26/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,552,000.00
821810360	3134GXKB9	Federal Home Loan Mortgage Corp	01/06/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,307,000.00
821809110	3134GW6Q4	Federal Home Loan Mortgage Corp	11/12/2030	1.310	25,000,000.00	25,000,000.00	25,000,000.00	20,427,750.00
1074294552	3134GYVM8	Federal Home Loan Mortgage Corp	08/09/2027	5.600	25,000,000.00	25,000,000.00	25,000,000.00	24,937,750.00
821809642	3134GWSX5	Federal Home Loan Mortgage Corp	09/23/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,869,000.00
984857801	3134GYHL9	Federal Home Loan Mortgage Corp	02/27/2026	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,942,500.00
1205059830	3134H1TM5	Federal Home Loan Mortgage Corp	02/21/2029	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,988,500.00
1274219209	3134H1U92	Federal Home Loan Mortgage Corp	05/25/2029	5.660	50,000,000.00	50,000,000.00	50,000,000.00	50,000,600.00
944765043	3134GY5A6	Federal Home Loan Mortgage Corp	12/12/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,915,750.00
821809657	3134GVGM4	Federal Home Loan Mortgage Corp	03/17/2026	1.000	50,000,000.00	50,000,000.00	50,000,000.00	46,886,500.00
906927716	3134GXQ80	Federal Home Loan Mortgage Corp	08/29/2025	3.750	25,000,000.00	25,000,000.00	25,000,000.00	24,617,250.00
985496356	3134GYHY1	Federal Home Loan Mortgage Corp	02/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,937,000.00
1049558303	3134GYU91	Federal Home Loan Mortgage Corp	06/28/2027	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,912,500.00
821810506	3134GWZ99	Federal Home Loan Mortgage Corp	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
821810691	3134GVTY4	Federal Home Loan Mortgage Corp	05/27/2027	1.050	50,000,000.00	50,000,000.00	50,000,000.00	45,085,000.00
821809599	3134GWQ33	Federal Home Loan Mortgage Corp	09/28/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	43,242,000.00
821810463	3134GWZF6	Federal Home Loan Mortgage Corp	10/21/2030	1.290	50,000,000.00	50,000,000.00	50,000,000.00	40,875,500.00
1140382653	3134H1KQ5	Federal Home Loan Mortgage Corp	11/27/2028	5.620	50,000,000.00	50,000,000.00	50,000,000.00	50,053,000.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1039942681	3134GYSZ6	Federal Home Loan Mortgage Corp	05/22/2026	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,893,500.00
1256331562	3134H1M75	Federal Home Loan Mortgage Corp	04/25/2029	5.750	50,000,000.00	50,000,000.00	50,000,000.00	50,098,000.00
1297294402	3134H13E1	Federal Home Loan Mortgage Corp	06/27/2029	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,971,500.00
907051190	3134GX40	Federal Home Loan Mortgage Corp	09/19/2025	4.100	25,000,000.00	25,000,000.00	25,000,000.00	24,701,000.00
821809653	3134GWD5	Federal Home Loan Mortgage Corp	07/29/2027	0.830	50,000,000.00	50,000,000.00	50,000,000.00	44,502,000.00
821810448	3134GXEN0	Federal Home Loan Mortgage Corp	11/23/2032	1.420	50,000,000.00	50,000,000.00	50,000,000.00	38,646,500.00
1156429720	3134H1L05	Federal Home Loan Mortgage Corp	12/18/2026	5.340	25,000,000.00	25,000,000.00	25,000,000.00	24,892,500.00
965758754	3134GYCR1	Federal Home Loan Mortgage Corp	01/27/2026	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,950,250.00
994248766	3134GYLB6	Federal Home Loan Mortgage Corp	06/15/2026	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,952,000.00
1040377557	3134GYT69	Federal Home Loan Mortgage Corp	05/21/2027	5.550	50,000,000.00	50,000,000.00	50,000,000.00	49,818,000.00
1185927296	3134H1QC0	Federal Home Loan Mortgage Corp	01/29/2029	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,722,000.00
821809552	3134GVZ50	Federal Home Loan Mortgage Corp	12/26/2025	0.750	50,000,000.00	50,000,000.00	50,000,000.00	46,948,000.00
1019882746	3134GYPS5	Federal Home Loan Mortgage Corp	04/26/2027	5.300	50,000,000.00	50,000,000.00	50,000,000.00	49,637,000.00
821809212	3134GXAQ7	Federal Home Loan Mortgage Corp	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,918,500.00
1298312467	3134H13L5	Federal Home Loan Mortgage Corp	06/27/2029	5.625	50,000,000.00	50,000,000.00	50,000,000.00	49,783,000.00
821810368	3134GXFD1	Federal Home Loan Mortgage Corp	12/02/2031	1.400	50,000,000.00	50,000,000.00	50,000,000.00	39,709,500.00
1279253261	3134H1W58	Federal Home Loan Mortgage Corp	06/14/2029	5.740	25,000,000.00	25,000,000.00	25,000,000.00	25,011,300.00
986881919	3134GYJ70	Federal Home Loan Mortgage Corp	03/04/2026	5.350	25,000,000.00	25,000,000.00	25,000,000.00	24,954,750.00
821810803	3134GXEZ3	Federal Home Loan Mortgage Corp	12/09/2030	1.220	50,000,000.00	50,000,000.00	50,000,000.00	40,423,000.00
821808975	3134GW6M3	Federal Home Loan Mortgage Corp	11/04/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,976,500.00
1176681099	3134H1NU3	Federal Home Loan Mortgage Corp	01/29/2029	5.280	50,000,000.00	50,000,000.00	50,000,000.00	49,742,500.00
1114129013	3134H1FL2	Federal Home Loan Mortgage Corp	10/25/2027	5.900	25,000,000.00	25,000,000.00	25,000,000.00	24,969,750.00
821809089	3134GVS58	Federal Home Loan Mortgage Corp	06/23/2027	1.000	25,000,000.00	25,000,000.00	25,000,000.00	22,451,250.00
1027066719	3134GYRF1	Federal Home Loan Mortgage Corp	05/17/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,934,000.00
821809649	3134GVSP4	Federal Home Loan Mortgage Corp	05/27/2025	0.770	50,000,000.00	50,000,000.00	50,000,000.00	47,956,500.00
1103463496	3134H1DB6	Federal Home Loan Mortgage Corp	09/27/2027	5.755	50,000,000.00	50,000,000.00	50,000,000.00	49,809,500.00
821810465	3134GWZH2	Federal Home Loan Mortgage Corp	10/28/2030	1.300	50,000,000.00	50,000,000.00	50,000,000.00	40,877,500.00
1213323977	3134H1V59	Federal Home Loan Mortgage Corp	03/12/2029	5.520	25,000,000.00	25,000,000.00	25,000,000.00	24,940,750.00
1020655036	3134GYPW6	Federal Home Loan Mortgage Corp	04/26/2027	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,700,500.00
821810760	3134GWXQ4	Federal Home Loan Mortgage Corp	10/22/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,764,500.00
956934711	3134GYAV4	Federal Home Loan Mortgage Corp	12/26/2025	5.120	25,000,000.00	25,000,000.00	25,000,000.00	24,880,250.00
1289662538	3135GATT8	Federal National Mortgage Association	06/27/2029	5.630	50,000,000.00	50,000,000.00	50,000,000.00	50,006,400.00
821809122	3136G42S1	Federal National Mortgage Association	09/11/2030	1.120	25,000,000.00	25,000,000.00	25,000,000.00	20,350,750.00
1279253259	3135GATG6	Federal National Mortgage Association	06/06/2029	5.730	25,000,000.00	25,000,000.00	25,000,000.00	25,012,100.00
1114139739	3135GAJW2	Federal National Mortgage Association	10/23/2028	6.000	50,000,000.00	50,000,000.00	50,000,000.00	50,131,500.00
1151420427	3135GAKJ9	Federal National Mortgage Association	06/06/2025	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,950,000.00
821809178	3135GA2D2	Federal National Mortgage Association	10/28/2030	1.260	50,000,000.00	50,000,000.00	50,000,000.00	40,769,500.00
821809223	3136G4R88	Federal National Mortgage Association	08/26/2030	1.180	50,000,000.00	50,000,000.00	50,000,000.00	40,918,000.00
1011404540	3135GAG21	Federal National Mortgage Association	03/27/2026	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,950,750.00
821809163	3136G45T6	Federal National Mortgage Association	10/28/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,607,500.00
821809120	3136G4E33	Federal National Mortgage Association	07/30/2027	0.875	25,000,000.00	25,000,000.00	25,000,000.00	22,280,750.00
821809660	3135G05Q2	Federal National Mortgage Association	08/05/2030	0.875	50,000,000.00	49,602,544.47	49,361,500.00	40,606,000.00
821809604	3135G05Q2	Federal National Mortgage Association	08/05/2030	0.875	50,000,000.00	49,321,185.25	48,940,000.00	40,606,000.00
1011404538	3135GAFZ9	Federal National Mortgage Association	04/10/2026	5.250	50,000,000.00	50,000,000.00	50,000,000.00	49,977,000.00
1235387986	3135GAQQ7	Federal National Mortgage Association	04/09/2029	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,864,500.00
821809077	3135GACP4	Federal National Mortgage Association	01/27/2033	1.610	50,000,000.00	50,000,000.00	50,000,000.00	39,105,000.00
821809176	3135GA6X4	Federal National Mortgage Association	12/09/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,478,000.00
821809182	3135GAC41	Federal National Mortgage Association	12/10/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,720,500.00
1275657029	3135GAT92	Federal National Mortgage Association	05/25/2029	5.700	50,000,000.00	50,000,000.00	50,000,000.00	50,005,850.00
821809602	3135G05Q2	Federal National Mortgage Association	08/05/2030	0.875	50,000,000.00	49,424,635.59	49,085,000.00	40,606,000.00
1202172677	3135GAP54	Federal National Mortgage Association	02/14/2029	5.460	25,000,000.00	25,000,000.00	25,000,000.00	24,888,500.00
1138375748	3135GAK91	Federal National Mortgage Association	11/27/2028	5.730	50,000,000.00	50,000,000.00	50,000,000.00	49,903,500.00
821809656	3135GACK5	Federal National Mortgage Association	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,251,500.00
1114139737	3135GAJV4	Federal National Mortgage Association	10/28/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,128,500.00
821809503	3135GAAK7	Federal National Mortgage Association	12/17/2030	1.300	25,000,000.00	24,991,922.25	24,987,500.00	20,307,250.00
821809180	3135GA4C2	Federal National Mortgage Association	11/18/2030	1.320	50,000,000.00	50,000,000.00	50,000,000.00	40,862,000.00
1242656309	3135GAR37	Federal National Mortgage Association	04/16/2029	5.520	50,000,000.00	50,000,000.00	50,000,000.00	49,901,500.00
1152656292	3135GAKK6	Federal National Mortgage Association	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,931,000.00
821809172	3135GA3T6	Federal National Mortgage Association	11/25/2030	1.240	50,000,000.00	50,000,000.00	50,000,000.00	40,526,500.00
1182264647	3135GAM73	Federal National Mortgage Association	01/17/2029	5.125	25,000,000.00	25,000,000.00	25,000,000.00	24,734,250.00
1159941295	3135GAKR1	Federal National Mortgage Association	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	49,891,500.00
1251220781	3135GARM5	Federal National Mortgage Association	04/24/2029	5.750	25,000,000.00	25,000,000.00	25,000,000.00	25,030,500.00
1189533957	3135GAMR9	Federal National Mortgage Association	01/30/2029	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,874,750.00
1215301249	3135GAPZ8	Federal National Mortgage Association	03/06/2028	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,953,500.00
1214367400	3135GAPU9	Federal National Mortgage Association	03/04/2027	5.300	25,000,000.00	25,000,000.00	25,000,000.00	24,880,750.00
821809185	3136G47J6	Federal National Mortgage Association	10/28/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,831,500.00

**LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X**

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809217	3135GAAF8	Federal National Mortgage Association	12/08/2028	0.950	50,000,000.00	50,000,000.00	50,000,000.00	42,738,000.00
821809183	3135GACG4	Federal National Mortgage Association	01/20/2033	1.360	50,000,000.00	50,000,000.00	50,000,000.00	38,263,000.00
1141009817	3135GAKE0	Federal National Mortgage Association	11/27/2028	5.650	50,000,000.00	50,000,000.00	50,000,000.00	49,951,000.00
1200783200	3135GANW7	Federal National Mortgage Association	02/20/2029	5.280	25,000,000.00	25,000,000.00	25,000,000.00	24,918,000.00
821809189	3135GA4B4	Federal National Mortgage Association	11/23/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,985,450.00
1153537814	3135GAKL4	Federal National Mortgage Association	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,926,500.00
1235387988	3135GAQQ7	Federal National Mortgage Association	04/09/2029	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,864,500.00
821809652	3135GACK5	Federal National Mortgage Association	01/27/2032	1.310	50,000,000.00	50,000,000.00	50,000,000.00	39,251,500.00
821809075	3136G42K8	Federal National Mortgage Association	08/27/2032	1.220	49,250,000.00	48,825,081.81	48,634,375.00	37,681,667.50
1019326620	3135GAGR6	Federal National Mortgage Association	04/26/2027	5.150	50,000,000.00	50,000,000.00	50,000,000.00	49,892,500.00
1222217942	3135GAQ95	Federal National Mortgage Association	03/20/2025	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,926,000.00
821809118	3135G05Q2	Federal National Mortgage Association	08/05/2030	0.875	25,000,000.00	24,589,428.09	24,355,000.00	20,303,000.00
1028476430	3135GAHG9	Federal National Mortgage Association	05/03/2027	5.500	25,000,000.00	25,000,000.00	25,000,000.00	24,976,250.00
821809213	3136G4YZ0	Federal National Mortgage Association	07/09/2026	0.820	50,000,000.00	50,000,000.00	50,000,000.00	46,178,500.00
1153537816	3135GAKM2	Federal National Mortgage Association	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,931,000.00
1289662537	3135GATS0	Federal National Mortgage Association	06/27/2029	5.625	50,000,000.00	50,000,000.00	50,000,000.00	50,004,950.00
1159941297	3135GAKR1	Federal National Mortgage Association	12/27/2024	5.190	50,000,000.00	50,000,000.00	50,000,000.00	49,891,500.00
1152656305	3135GAKK6	Federal National Mortgage Association	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,931,000.00
821809116	3135G04Z3	Federal National Mortgage Association	06/17/2025	0.500	25,000,000.00	24,998,164.83	24,990,500.00	23,915,500.00
821809187	3135GA2E0	Federal National Mortgage Association	11/17/2032	1.460	50,000,000.00	50,000,000.00	50,000,000.00	38,801,500.00
1162780219	3135GAKT7	Federal National Mortgage Association	12/27/2024	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,901,000.00
1249639093	3135GARL7	Federal National Mortgage Association	04/23/2029	5.750	25,000,000.00	25,000,000.00	25,000,000.00	24,973,000.00
821809179	3135GA6Z9	Federal National Mortgage Association	12/09/2030	1.330	50,000,000.00	50,000,000.00	50,000,000.00	40,724,000.00
821809222	3135GAAE1	Federal National Mortgage Association	12/08/2028	1.000	50,000,000.00	50,000,000.00	50,000,000.00	42,837,500.00
1273253734	3135GASZ5	Federal National Mortgage Association	05/25/2029	5.650	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1247082997	3135GARF0	Federal National Mortgage Association	04/16/2029	5.700	25,000,000.00	25,000,000.00	25,000,000.00	24,986,500.00
821809177	3135GA2V2	Federal National Mortgage Association	11/18/2030	1.270	50,000,000.00	50,000,000.00	50,000,000.00	40,726,000.00
821809162	3136G43U5	Federal National Mortgage Association	09/27/2030	1.200	50,000,000.00	50,000,000.00	50,000,000.00	40,721,000.00
821809190	3135GA4A6	Federal National Mortgage Association	11/16/2032	1.500	50,000,000.00	50,000,000.00	50,000,000.00	38,940,000.00
821809218	3136G4YY3	Federal National Mortgage Association	07/15/2027	0.950	50,000,000.00	50,000,000.00	50,000,000.00	44,735,000.00
821809502	3136G4U68	Federal National Mortgage Association	08/27/2030	1.250	25,000,000.00	25,000,000.00	25,000,000.00	20,550,250.00
1252508129	3135GARS2	Federal National Mortgage Association	05/03/2029	5.450	25,000,000.00	25,000,000.00	25,000,000.00	24,989,500.00
1274896798	3135GAT35	Federal National Mortgage Association	05/29/2029	5.670	50,000,000.00	50,000,000.00	50,000,000.00	50,003,200.00
821809168	3136G42K8	Federal National Mortgage Association	08/27/2032	1.220	50,000,000.00	49,568,910.60	49,375,000.00	38,255,500.00
1141009822	3135GAKD2	Federal National Mortgage Association	11/27/2028	5.640	50,000,000.00	50,000,000.00	50,000,000.00	50,052,000.00
1195429417	3135GANB3	Federal National Mortgage Association	02/14/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	25,860,500.00
1151420430	3135GAKH3	Federal National Mortgage Association	06/06/2025	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,938,000.00
821809181	3135GAA84	Federal National Mortgage Association	12/16/2031	1.350	50,000,000.00	50,000,000.00	50,000,000.00	39,510,500.00
821810668	3135G05C3	Federal National Mortgage Association	06/30/2025	0.750	21,000,000.00	21,000,000.00	21,000,000.00	20,053,950.00
1195429415	3135GANA5	Federal National Mortgage Association	02/14/2029	5.250	25,000,000.00	25,000,000.00	25,000,000.00	24,849,750.00
1141139738	3135GAJY8	Federal National Mortgage Association	10/25/2027	5.900	50,000,000.00	50,000,000.00	50,000,000.00	50,153,500.00
821809186	3136G47K3	Federal National Mortgage Association	10/28/2031	1.365	50,000,000.00	50,000,000.00	50,000,000.00	39,712,000.00
1201526194	3135GANX5	Federal National Mortgage Association	02/26/2029	5.400	25,000,000.00	25,000,000.00	25,000,000.00	24,874,500.00
1159941294	3135GAKS9	Federal National Mortgage Association	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,899,000.00
1253218388	3135GARW3	Federal National Mortgage Association	05/10/2029	5.480	50,000,000.00	50,000,000.00	50,000,000.00	49,921,500.00
1182264649	3135GAM24	Federal National Mortgage Association	01/10/2029	5.030	50,000,000.00	50,000,000.00	50,000,000.00	49,374,500.00
821809184	3135GA6T3	Federal National Mortgage Association	12/16/2031	1.360	50,000,000.00	50,000,000.00	50,000,000.00	39,541,000.00
821809500	3136G4R88	Federal National Mortgage Association	08/26/2030	1.180	25,000,000.00	25,000,000.00	25,000,000.00	20,459,000.00
821809597	3135G05Q2	Federal National Mortgage Association	08/05/2030	0.875	50,000,000.00	49,408,139.26	49,058,500.00	40,606,000.00
1159941292	3135GAKS9	Federal National Mortgage Association	12/27/2024	5.220	50,000,000.00	50,000,000.00	50,000,000.00	49,899,000.00
821809175	3136G43V3	Federal National Mortgage Association	09/27/2030	1.250	50,000,000.00	50,000,000.00	50,000,000.00	40,854,500.00
1178100559	3135GALV1	Federal National Mortgage Association	01/29/2029	5.080	50,000,000.00	50,000,000.00	50,000,000.00	49,441,000.00
1153537815	3135GAKL4	Federal National Mortgage Association	12/10/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,926,500.00
1257862196	3135GAS93	Federal National Mortgage Association	05/08/2029	5.770	50,000,000.00	50,000,000.00	50,000,000.00	49,981,000.00
821809188	3135GA2C4	Federal National Mortgage Association	11/18/2032	1.450	50,000,000.00	50,000,000.00	50,000,000.00	38,764,500.00
1194585799	3135GAN31	Federal National Mortgage Association	02/14/2029	5.200	25,000,000.00	25,000,000.00	25,000,000.00	24,858,500.00
821809227	3135GA5Z0	Federal National Mortgage Association	12/08/2032	1.515	50,000,000.00	50,000,000.00	50,000,000.00	38,925,000.00
1153537817	3135GAKM2	Federal National Mortgage Association	12/06/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,931,000.00
821809214	3136G4YQ0	Federal National Mortgage Association	07/09/2025	0.710	50,000,000.00	50,000,000.00	50,000,000.00	47,673,000.00
1178734137	3135GALX7	Federal National Mortgage Association	01/29/2029	5.100	50,000,000.00	50,000,000.00	50,000,000.00	49,458,500.00
1269597447	313588A39	Federal National Mortgage Association	07/31/2024	5.205	50,000,000.00	49,783,125.00	49,443,354.17	49,753,000.00
1298306480	313588E50	Federal National Mortgage Association	09/03/2024	5.210	50,000,000.00	49,536,888.89	49,464,527.78	49,508,500.00
1247082999	313588YX7	Federal National Mortgage Association	07/03/2024	5.170	50,000,000.00	49,985,638.89	49,404,013.89	49,956,500.00
1302557811	313588ZS7	Federal National Mortgage Association	07/22/2024	5.215	50,000,000.00	49,847,895.83	49,818,923.61	49,818,750.00
AGENCIES TOTAL					28,973,563,444.44	28,936,298,402.67	28,898,904,037.88	26,907,398,901.81

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1247864300	05252WVV2	Anz Group Holdings Limited	10/11/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1232433698	05252WVM2	Anz Group Holdings Limited	09/10/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1232433696	05252WVM2	Anz Group Holdings Limited	09/10/2024	5.280	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1201525389	06367DGR0	Bank Of Montreal - Chicago Branch	08/12/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1251220777	06418NBA9	Bank Of Nova Scotia, Houston Branch	01/17/2025	5.450	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
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	49,963,500.00
1299109991	05593D7D9	Bnp Paribas New York Branch	09/20/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1245941139	05593D5X7	Bnp Paribas New York Branch	10/04/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1243484823	13606KZ58	Canadian Imperial Bank Of Commerce (New York)	10/01/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	49,985,000.00
1243484825	13606KZ58	Canadian Imperial Bank Of Commerce (New York)	10/01/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	49,985,000.00
1286832203	13606K4A1	Canadian Imperial Bank Of Commerce (New York)	09/05/2024	5.440	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1254954674	13606K2P0	Canadian Imperial Bank Of Commerce (New York)	07/25/2024	5.360	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1299109988	22536HFW4	Credit Agricole Corporate And Investment Bank, New	09/20/2024	5.390	50,000,000.00	50,000,000.00	50,000,000.00	49,999,455.00
1267645092	22536D7B8	Credit Agricole Corporate And Investment Bank, New	07/31/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1279253262	22536HCF4	Credit Agricole Corporate And Investment Bank, New	08/30/2024	5.380	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1245939490	22536DY69	Credit Agricole Corporate And Investment Bank, New	07/08/2024	5.370	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1273253733	23345HDB1	Dnb Bank Asa - New York Branch	08/19/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1247083004	23345HBX5	Dnb Bank Asa - New York Branch	07/12/2024	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1246450838	23345HBV9	Dnb Bank Asa - New York Branch	07/08/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1263442272	23345HCQ9	Dnb Bank Asa - New York Branch	07/31/2024	5.340	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1294109457	23345HDS4	Dnb Bank Asa - New York Branch	09/20/2024	5.380	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1251792904	23345HCD8	Dnb Bank Asa - New York Branch	07/19/2024	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1244240724	23345HBR8	Dnb Bank Asa - New York Branch	07/03/2024	5.320	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1264751991	65558WAR9	Nordea Abp - New York Branch	09/03/2024	5.400	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1291193926	65558WBM9	Nordea Abp - New York Branch	10/11/2024	5.380	50,000,000.00	50,000,000.00	50,000,000.00	49,997,400.00
1301814278	65558WBT4	Nordea Abp - New York Branch	10/30/2024	5.390	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1279972201	65558WBC1	Nordea Abp - New York Branch	09/30/2024	5.420	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
1286832204	65558WBH0	Nordea Abp - New York Branch	10/04/2024	5.420	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
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	49,986,500.00
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	49,986,500.00
1264751989	86959TEA0	Svenska Handels Ab Publ - New York Branch	08/05/2024	5.390	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1301820051	86959TFE1	Svenska Handels Ab Publ - New York Branch	09/30/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1256331561	86959TDR4	Svenska Handels Ab Publ - New York Branch	07/31/2024	5.370	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1298306486	86959TFA9	Svenska Handels Ab Publ - New York Branch	09/23/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1249633865	86959TDF0	Svenska Handels Ab Publ - New York Branch	07/17/2024	5.350	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00
1277326648	86959TEK8	Svenska Handels Ab Publ - New York Branch	08/30/2024	5.400	50,000,000.00	50,000,000.00	50,000,000.00	50,001,150.00
1280979198	89115DVZ9	Toronto-Dominion Bank - New York Branch	08/30/2024	5.410	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1290530702	89115DWJ1	Toronto-Dominion Bank - New York Branch	09/13/2024	5.450	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1235365095	89115DF50	Toronto-Dominion Bank - New York Branch	07/01/2024	5.420	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1302557813	89115DXW1	Toronto-Dominion Bank - New York Branch	09/24/2024	5.450	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1127459667	95001KQT4	Wells Fargo Bank, National Association	10/28/2024	5.870	50,000,000.00	50,000,000.00	50,000,000.00	50,020,000.00
1127459668	95001KQT4	Wells Fargo Bank, National Association	10/28/2024	5.870	50,000,000.00	50,000,000.00	50,000,000.00	50,020,000.00
CD TOTAL					2,100,000,000.00	2,100,000,000.00	2,100,000,000.00	2,099,924,005.00
1266822542	04821TH24	Atlantic Asset Securitization Corp.	08/02/2024	5.350	50,000,000.00	49,762,222.22	49,398,125.00	49,729,900.00
1245939488	04821TG47	Atlantic Asset Securitization Corp.	07/10/2024	5.340	35,000,000.00	34,953,275.00	34,522,366.67	34,932,380.00
1263442273	04821TGX7	Atlantic Asset Securitization Corp.	07/31/2024	5.370	40,000,000.00	39,821,000.00	39,468,966.67	39,796,400.00
1251792911	04821TGH2	Atlantic Asset Securitization Corp.	07/17/2024	5.340	50,000,000.00	49,881,333.33	49,332,500.00	49,851,050.00
1286024282	04821THW8	Atlantic Asset Securitization Corp.	08/30/2024	5.360	50,000,000.00	49,553,333.33	49,352,333.33	49,517,000.00
1244240721	04821TH81	Atlantic Asset Securitization Corp.	08/08/2024	5.340	5,000,000.00	4,971,816.67	4,907,291.67	4,968,360.00
1254954679	04821TGN9	Atlantic Asset Securitization Corp.	07/22/2024	5.360	50,000,000.00	49,843,666.67	49,330,000.00	49,813,500.00
1251220778	04821TGJ8	Atlantic Asset Securitization Corp.	07/18/2024	5.370	50,000,000.00	49,873,208.33	49,313,833.33	49,843,550.00
1244240730	04821TH81	Atlantic Asset Securitization Corp.	08/08/2024	5.340	50,000,000.00	49,718,166.67	49,072,916.67	49,683,600.00
1233534263	04821TGR0	Atlantic Asset Securitization Corp.	07/25/2024	5.320	50,000,000.00	49,822,666.67	49,098,555.56	49,790,900.00
1243484822	04821TG82	Atlantic Asset Securitization Corp.	07/08/2024	5.330	45,000,000.00	44,953,362.50	44,367,062.50	44,926,470.00
1276324253	04821THE8	Atlantic Asset Securitization Corp.	08/14/2024	5.360	30,000,000.00	29,803,466.66	29,633,733.33	29,782,770.00
1245939492	04821TG33	Atlantic Asset Securitization Corp.	07/12/2024	5.320	50,000,000.00	49,918,722.22	49,305,444.44	49,888,450.00
1247083005	04821TG25	Atlantic Asset Securitization Corp.	07/02/2024	5.360	20,000,000.00	19,997,022.22	19,755,822.22	19,985,180.00
1251220782	04821TGJ8	Atlantic Asset Securitization Corp.	07/18/2024	5.370	10,000,000.00	9,974,641.67	9,862,766.67	9,968,710.00
1253964800	04821TGN9	Atlantic Asset Securitization Corp.	07/22/2024	5.370	50,000,000.00	49,843,375.00	49,321,291.67	49,813,500.00
1272397594	04821THE8	Atlantic Asset Securitization Corp.	08/14/2024	5.350	50,000,000.00	49,673,055.56	49,338,680.56	49,637,950.00
1287581837	04821TJ48	Atlantic Asset Securitization Corp.	09/04/2024	5.350	50,000,000.00	49,517,013.89	49,331,250.00	49,479,450.00
1222216593	04821TG17	Atlantic Asset Securitization Corp.	07/01/2024	5.290	50,000,000.00	50,000,000.00	49,155,069.44	49,970,350.00
1297291868	0527MOGX9	Autobahn Funding Company Llc	07/31/2024	5.360	50,000,000.00	49,776,666.67	49,694,777.78	49,746,100.00
1302557810	0527MOHS9	Autobahn Funding Company Llc	08/26/2024	5.370	50,000,000.00	49,582,333.33	49,552,500.00	49,551,250.00
1298312078	0527MOHT7	Autobahn Funding Company Llc	08/27/2024	5.380	50,000,000.00	49,574,083.33	49,499,361.11	49,498,700.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1294109462	0527M0GR2	Autobahn Funding Company Llc	07/25/2024	5.350	50,000,000.00	49,821,666.67	49,717,638.89	49,791,100.00
1303524915	0527M0HW0	Autobahn Funding Company Llc	08/30/2024	5.370	50,000,000.00	49,552,500.00	49,530,125.00	49,552,500.00
1299996659	0527M0H26	Autobahn Funding Company Llc	08/02/2024	5.360	50,000,000.00	49,761,777.78	49,717,111.11	49,731,150.00
1299109998	0527M0GX9	Autobahn Funding Company Llc	07/31/2024	5.360	30,000,000.00	29,866,000.00	29,834,733.33	29,847,660.00
1294109450	0527M0GR2	Autobahn Funding Company Llc	07/25/2024	5.350	25,000,000.00	24,910,833.33	24,858,819.44	24,895,550.00
1299109987	0527M0GX9	Autobahn Funding Company Llc	07/31/2024	5.360	50,000,000.00	49,776,666.67	49,724,555.56	49,746,100.00
1236937625	1247P2H23	Cafco Llc	08/02/2024	5.310	50,000,000.00	49,764,000.00	49,063,375.00	49,730,900.00
1257862188	1247P2JB1	Cafco Llc	09/11/2024	5.360	50,000,000.00	49,464,000.00	48,972,666.67	49,431,550.00
1223929272	1247P2GF5	Cafco Llc	07/15/2024	5.300	50,000,000.00	49,896,944.44	49,079,861.11	49,866,000.00
1244240723	1247P2HG2	Cafco Llc	08/16/2024	5.330	25,000,000.00	24,829,736.11	24,507,715.28	24,813,075.00
1256327597	1247P2J96	Cafco Llc	09/09/2024	5.360	50,000,000.00	49,478,888.89	48,980,111.11	49,446,600.00
1252506139	1247P2J54	Cafco Llc	09/05/2024	5.350	50,000,000.00	49,509,583.33	48,959,722.22	49,476,600.00
1256327602	1247P2JD7	Cafco Llc	09/13/2024	5.360	25,000,000.00	24,724,555.56	24,475,166.67	24,708,250.00
1220419339	1247P2GF5	Cafco Llc	07/15/2024	5.300	25,000,000.00	24,948,472.22	24,517,847.22	24,933,000.00
1256327604	1247P2J62	Cafco Llc	09/06/2024	5.350	25,000,000.00	24,751,076.39	24,502,152.78	24,734,550.00
1290530701	1247P2M60	Cafco Llc	12/05/2024	5.350	25,000,000.00	24,416,701.39	24,342,395.83	24,405,350.00
1244240728	1247P2HG2	Cafco Llc	08/16/2024	5.330	50,000,000.00	49,659,472.22	49,015,430.56	49,626,150.00
1236937632	1247P2H23	Cafco Llc	08/02/2024	5.310	50,000,000.00	49,764,000.00	49,063,375.00	49,730,900.00
1299109989	1247P2MD3	Cafco Llc	12/13/2024	5.330	50,000,000.00	48,778,541.67	48,734,125.00	48,749,800.00
1299996668	1247P2ML5	Cafco Llc	12/20/2024	5.330	50,000,000.00	48,726,722.23	48,682,305.56	48,698,650.00
1286827024	13608AJ56	Canadian Imperial Bank Of Commerce	09/05/2024	5.360	50,000,000.00	49,508,666.67	49,315,111.11	49,482,300.00
1301820053	13608AGX8	Canadian Imperial Bank Of Commerce	07/31/2024	5.350	50,000,000.00	49,777,083.34	49,739,930.56	49,749,250.00
1252506141	13608AGJ9	Canadian Imperial Bank Of Commerce	07/18/2024	5.290	50,000,000.00	49,875,097.22	49,331,402.78	49,844,750.00
1253965038	13608AGN0	Canadian Imperial Bank Of Commerce	07/22/2024	5.290	50,000,000.00	49,845,708.33	49,331,402.78	49,815,300.00
1252506137	13608AGJ9	Canadian Imperial Bank Of Commerce	07/18/2024	5.290	50,000,000.00	49,875,097.22	49,331,402.78	49,844,750.00
1301820052	13608AGX8	Canadian Imperial Bank Of Commerce	07/31/2024	5.350	50,000,000.00	49,777,083.34	49,739,930.56	49,749,250.00
1287581835	13608AJ64	Canadian Imperial Bank Of Commerce	09/06/2024	5.340	50,000,000.00	49,503,083.34	49,317,666.67	49,474,700.00
1253965039	13608AGN0	Canadian Imperial Bank Of Commerce	07/22/2024	5.290	50,000,000.00	49,845,708.33	49,331,402.78	49,815,300.00
1273238425	13738JH78	Cancara Asset Securitisation Limited	08/07/2024	5.360	50,000,000.00	49,724,555.56	49,411,888.89	49,693,700.00
1283320516	13738JH52	Cancara Asset Securitisation Limited	08/26/2024	5.350	50,000,000.00	49,583,888.89	49,383,263.89	49,551,250.00
1291193930	13738JJD3	Cancara Asset Securitisation Limited	09/13/2024	5.350	50,000,000.00	49,450,138.89	49,323,819.44	49,416,000.00
1288563693	13738JHW3	Cancara Asset Securitisation Limited	08/30/2024	5.350	50,000,000.00	49,554,166.66	49,375,833.33	49,521,200.00
1288563691	13738JHW3	Cancara Asset Securitisation Limited	08/30/2024	5.350	5,000,000.00	4,955,416.66	4,937,583.33	4,952,120.00
1271425466	13738JGX2	Cancara Asset Securitisation Limited	07/31/2024	5.360	50,000,000.00	49,776,666.67	49,441,666.67	49,746,100.00
1302557812	13738JJ68	Cancara Asset Securitisation Limited	09/06/2024	5.350	50,000,000.00	49,502,152.78	49,479,861.11	49,468,600.00
1273238420	13738JH78	Cancara Asset Securitisation Limited	08/07/2024	5.360	12,000,000.00	11,933,893.33	11,858,853.33	11,926,488.00
1292837960	13738JHE3	Cancara Asset Securitisation Limited	08/14/2024	5.360	36,509,000.00	36,269,825.49	36,177,417.15	36,247,047.93
1279253260	13738JHG8	Cancara Asset Securitisation Limited	08/16/2024	5.350	50,000,000.00	49,658,194.44	49,427,847.22	49,626,250.00
1279253258	13738JHD5	Cancara Asset Securitisation Limited	08/13/2024	5.350	50,000,000.00	49,680,486.11	49,442,708.33	49,648,750.00
1299109990	13738JJ43	Cancara Asset Securitisation Limited	09/04/2024	5.350	50,000,000.00	49,517,013.89	49,465,000.00	49,483,650.00
1292837963	13738JHE3	Cancara Asset Securitisation Limited	08/14/2024	5.360	50,000,000.00	49,672,444.45	49,545,888.89	49,641,250.00
1291193927	13738JJ92	Cancara Asset Securitisation Limited	09/09/2024	5.350	50,000,000.00	49,479,861.11	49,353,541.67	49,446,050.00
1275657027	13738JH94	Cancara Asset Securitisation Limited	08/09/2024	5.360	50,000,000.00	49,709,666.67	49,426,777.78	49,678,750.00
1276324255	13738JHF0	Cancara Asset Securitisation Limited	08/15/2024	5.350	50,000,000.00	49,665,625.00	49,420,416.67	49,633,450.00
1276324257	13738JHF0	Cancara Asset Securitisation Limited	08/15/2024	5.350	50,000,000.00	49,665,625.00	49,420,416.67	49,633,450.00
1283320518	13738JH52	Cancara Asset Securitisation Limited	08/26/2024	5.350	50,000,000.00	49,583,888.89	49,383,263.89	49,551,250.00
1253208852	13738JG38	Cancara Asset Securitisation Llc	07/03/2024	5.350	50,000,000.00	49,985,138.89	49,442,708.33	49,955,350.00
1286827023	13738JHP8	Cancara Asset Securitisation Llc	08/23/2024	5.350	50,000,000.00	49,606,180.55	49,412,986.11	49,573,750.00
1286827021	13738JHP8	Cancara Asset Securitisation Llc	08/23/2024	5.350	5,000,000.00	4,960,618.05	4,941,298.61	4,957,375.00
1252506136	15963TGC7	Chariot Funding Llc	07/12/2024	5.370	50,000,000.00	49,917,958.33	49,366,041.67	49,888,450.00
1291933359	15963TH10	Chariot Funding Llc	08/01/2024	5.360	50,000,000.00	49,769,222.22	49,635,222.22	49,738,400.00
1244229504	15963TGJ2	Chariot Funding Llc	07/18/2024	5.360	30,985,000.00	30,906,573.52	30,505,214.49	30,888,047.94
1265568021	15963TH51	Chariot Funding Llc	08/05/2024	5.380	50,000,000.00	49,738,472.22	49,334,972.22	49,708,700.00
1276324256	15963TH93	Chariot Funding Llc	08/09/2024	5.350	50,000,000.00	49,710,208.33	49,427,847.22	49,678,450.00
1245939491	15963TG37	Chariot Funding Llc	07/03/2024	5.340	50,000,000.00	49,985,166.67	49,369,583.33	49,955,500.00
1244229498	15963TGJ2	Chariot Funding Llc	07/18/2024	5.350	50,000,000.00	49,873,680.56	49,227,222.22	49,843,550.00
1245270937	15963TG11	Chariot Funding Llc	07/01/2024	5.330	50,000,000.00	50,000,000.00	49,378,166.67	49,970,350.00
1292837965	15963THW2	Chariot Funding Llc	08/30/2024	5.360	50,000,000.00	49,553,333.34	49,426,777.78	49,518,450.00
1244229503	15963TGJ2	Chariot Funding Llc	07/18/2024	5.360	50,000,000.00	49,873,444.44	49,225,777.78	49,843,550.00
1245939483	15963TG37	Chariot Funding Llc	07/03/2024	5.340	50,000,000.00	49,985,166.67	49,369,583.33	49,955,500.00
1263442274	15963TGF0	Chariot Funding Llc	07/15/2024	5.380	50,000,000.00	49,895,388.89	49,454,527.78	49,866,150.00
1291933369	15963THW2	Chariot Funding Llc	08/30/2024	5.360	50,000,000.00	49,553,333.33	49,449,111.11	49,518,450.00
1254954673	15963TGA1	Chariot Funding Llc	07/10/2024	5.370	50,000,000.00	49,932,875.00	49,418,250.00	49,903,400.00
1251220780	15963TG86	Chariot Funding Llc	07/08/2024	5.370	50,000,000.00	49,947,791.67	49,380,958.33	49,918,300.00
1265568020	15963TH51	Chariot Funding Llc	08/05/2024	5.380	50,000,000.00	49,738,472.22	49,334,972.22	49,708,700.00
1245270936	15963TG11	Chariot Funding Llc	07/01/2024	5.330	50,000,000.00	50,000,000.00	49,378,166.67	49,970,350.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1294109454	17177LMD3	Ciesco, Llc	12/13/2024	5.330	50,000,000.00	48,778,541.67	48,674,902.78	48,746,900.00
1274218427	17177LL85	Ciesco, Llc	11/08/2024	5.360	25,000,000.00	24,516,111.11	24,363,500.00	24,501,375.00
1299996665	17177LMG6	Ciesco, Llc	12/16/2024	5.320	50,000,000.00	48,758,666.66	48,714,333.33	48,724,900.00
1302557814	17177LMH4	Ciesco, Llc	12/17/2024	5.330	50,000,000.00	48,748,930.55	48,719,319.44	48,717,550.00
1279972203	17177LLD4	Ciesco, Llc	11/13/2024	5.350	25,000,000.00	24,498,437.50	24,379,548.61	24,483,175.00
1235365090	17177LH15	Ciesco, Llc	08/01/2024	5.320	50,000,000.00	49,770,944.44	49,054,222.22	49,738,400.00
1257862197	17177LJ62	Ciesco, Llc	09/06/2024	5.360	50,000,000.00	49,501,222.22	49,009,888.89	49,468,100.00
1195417900	17177LH56	Ciesco, Llc	08/05/2024	5.210	50,000,000.00	49,746,736.11	48,683,027.78	49,708,400.00
1274218428	17177LL85	Ciesco, Llc	11/08/2024	5.360	50,000,000.00	49,032,222.22	48,727,000.00	49,002,750.00
1267645098	17177LK94	Ciesco, Llc	10/09/2024	5.370	50,000,000.00	49,254,166.66	48,888,708.33	49,222,350.00
1294109455	17177LMD3	Ciesco, Llc	12/13/2024	5.330	50,000,000.00	48,778,541.67	48,674,902.78	48,746,900.00
1302557817	17177LMH4	Ciesco, Llc	12/17/2024	5.330	25,000,000.00	24,374,465.28	24,359,659.72	24,358,775.00
1288563689	12619TM50	Crc Funding, Llc	12/05/2024	5.320	50,000,000.00	48,839,944.45	48,684,777.78	48,805,600.00
1256327605	12619TJ62	Crc Funding, Llc	09/06/2024	5.350	25,000,000.00	24,751,076.39	24,502,152.78	24,733,075.00
1258558503	12619TJ96	Crc Funding, Llc	09/09/2024	5.350	50,000,000.00	49,479,861.11	49,011,736.11	49,444,000.00
1255525887	12619TJ54	Crc Funding, Llc	09/05/2024	5.350	50,000,000.00	49,509,583.34	49,004,305.56	49,473,700.00
1299996660	12619TM35	Crc Funding, Llc	12/03/2024	5.330	25,000,000.00	24,246,284.72	24,404,076.39	24,410,150.00
1287581836	12619TM43	Crc Funding, Llc	12/04/2024	5.310	50,000,000.00	48,849,500.00	48,672,500.00	48,812,950.00
1223951481	12619TGF5	Crc Funding, Llc	07/15/2024	5.300	50,000,000.00	49,896,944.44	49,079,861.11	49,866,000.00
1279972205	12619TL85	Crc Funding, Llc	11/08/2024	5.350	50,000,000.00	49,034,027.78	48,796,250.00	49,002,750.00
1287581838	12619TM43	Crc Funding, Llc	12/04/2024	5.310	50,000,000.00	48,849,500.00	48,672,500.00	48,812,950.00
1299996666	12619TM35	Crc Funding, Llc	12/03/2024	5.330	50,000,000.00	48,852,569.45	48,808,152.78	48,820,300.00
1236937613	12619TH56	Crc Funding, Llc	08/05/2024	5.320	50,000,000.00	49,741,388.89	49,039,444.44	49,708,400.00
1236937628	12619TH56	Crc Funding, Llc	08/05/2024	5.320	25,000,000.00	24,870,694.44	24,519,722.22	24,854,200.00
1288563690	12619TM50	Crc Funding, Llc	12/05/2024	5.320	25,000,000.00	24,419,972.22	24,342,388.89	24,402,800.00
1291933368	22533THW9	Credit Agricole Corporate And Investment Bank, New	08/30/2024	5.260	38,723,000.00	38,383,528.37	38,281,686.88	38,358,887.63
1257862180	22533TGX8	Credit Agricole Corporate And Investment Bank, New	07/31/2024	5.270	50,000,000.00	49,780,416.67	49,297,333.33	49,750,750.00
1302542906	22533TJ49	Credit Agricole Corporate And Investment Bank, New	09/04/2024	5.270	50,000,000.00	49,524,236.11	49,494,958.33	49,492,750.00
1257862187	22533TGX8	Credit Agricole Corporate And Investment Bank, New	07/31/2024	5.270	50,000,000.00	49,780,416.67	49,297,333.33	49,750,750.00
1302542903	22533TJ49	Credit Agricole Corporate And Investment Bank, New	09/04/2024	5.270	50,000,000.00	49,524,236.11	49,494,958.33	49,492,750.00
1251792916	29101AG81	Emerson Electric Co.	07/08/2024	5.310	50,000,000.00	49,948,375.00	49,402,625.00	49,918,850.00
1251220779	29101AGH1	Emerson Electric Co.	07/17/2024	5.320	50,000,000.00	49,881,777.78	49,320,222.22	49,852,350.00
1247082991	29101AGC2	Emerson Electric Co.	07/12/2024	5.310	50,000,000.00	49,918,875.00	49,321,500.00	49,889,300.00
1247864297	29101AGK4	Emerson Electric Co.	07/19/2024	5.310	20,000,000.00	19,946,900.00	19,719,750.00	19,935,020.00
1247083002	29101AGC2	Emerson Electric Co.	07/12/2024	5.310	6,500,000.00	6,489,453.75	6,411,795.00	6,485,609.00
1253218387	29101AGF5	Emerson Electric Co.	07/15/2024	5.310	50,000,000.00	49,896,750.00	49,358,375.00	49,867,150.00
1247083001	29101AGB4	Emerson Electric Co.	07/11/2024	5.310	50,000,000.00	49,926,250.00	49,328,875.00	49,896,700.00
1247864309	29101AGK4	Emerson Electric Co.	07/19/2024	5.310	50,000,000.00	49,867,250.00	49,299,375.00	49,837,550.00
1251792914	4497WJG4	Ing (U.S.) Funding Llc	09/16/2024	5.340	50,000,000.00	49,428,916.67	48,872,666.67	49,393,000.00
1233541390	45685QHL6	Ing (U.S.) Funding Llc	08/20/2024	5.300	50,000,000.00	49,631,944.45	48,910,555.56	49,596,350.00
1279964962	45685QJ42	Ing (U.S.) Funding Llc	09/04/2024	5.350	50,000,000.00	49,517,013.89	49,279,236.11	49,484,000.00
1265568017	45685QK16	Ing (U.S.) Funding Llc	10/01/2024	5.350	50,000,000.00	49,316,388.89	48,915,138.89	49,280,100.00
1301814283	45685QK00	Ing (U.S.) Funding Llc	10/21/2024	5.340	50,000,000.00	49,169,333.34	49,139,666.67	49,132,650.00
1291193933	45685QKF5	Ing (U.S.) Funding Llc	10/15/2024	5.340	50,000,000.00	49,213,833.33	49,080,333.33	49,176,750.00
1233541391	45685QHL6	Ing (U.S.) Funding Llc	08/20/2024	5.300	50,000,000.00	49,631,944.45	48,910,555.56	49,596,350.00
1302542939	45685QK00	Ing (U.S.) Funding Llc	10/21/2024	5.340	45,965,000.00	45,201,368.14	45,174,095.57	45,167,645.15
1299109986	45685QK00	Ing (U.S.) Funding Llc	10/21/2024	5.340	50,000,000.00	49,169,333.34	49,117,416.67	49,132,650.00
1301814294	45685QK00	Ing (U.S.) Funding Llc	10/21/2024	5.340	50,000,000.00	49,169,333.34	49,139,666.67	49,132,650.00
1236076697	45685QHL6	Ing (U.S.) Funding Llc	08/20/2024	5.300	50,000,000.00	49,631,944.45	48,925,277.78	49,596,350.00
1236076702	45685QHL6	Ing (U.S.) Funding Llc	08/20/2024	5.300	50,000,000.00	49,631,944.45	48,925,277.78	49,596,350.00
1217020279	47816FG13	Johnson & Johnson	07/01/2024	5.230	50,000,000.00	50,000,000.00	49,135,597.22	49,970,650.00
1267645090	47816FH20	Johnson & Johnson	08/02/2024	5.300	50,000,000.00	49,764,444.44	49,403,750.00	49,735,550.00
1217020275	47816FG13	Johnson & Johnson	07/01/2024	5.230	50,000,000.00	50,000,000.00	49,135,597.22	49,970,650.00
1267645091	47816FH20	Johnson & Johnson	08/02/2024	5.300	7,650,000.00	7,613,960.00	7,558,773.75	7,609,539.15
1252506140	47816GF2	Johnson & Johnson	07/15/2024	5.260	50,000,000.00	49,897,722.22	49,357,111.11	49,867,900.00
1271423852	47816FGX3	Johnson & Johnson, Inc.	07/31/2024	5.300	50,000,000.00	49,779,166.67	49,440,555.56	49,750,300.00
1251776845	47816FGN5	Johnson & Johnson, Inc.	07/22/2024	5.260	50,000,000.00	49,846,583.33	49,298,666.67	49,816,400.00
1262721070	47816FH12	Johnson & Johnson, Inc.	08/01/2024	5.290	50,000,000.00	49,772,236.11	49,331,402.78	49,742,950.00
1251792909	47816FGK1	Johnson & Johnson, Inc.	07/19/2024	5.260	50,000,000.00	49,868,500.00	49,320,583.33	49,838,450.00
1246434254	47816FG21	Johnson & Johnson, Inc.	07/02/2024	5.240	50,000,000.00	49,992,722.22	49,395,944.44	49,963,300.00
1262721062	47816FH12	Johnson & Johnson, Inc.	08/01/2024	5.290	50,000,000.00	49,772,236.11	49,331,402.78	49,742,950.00
1245939496	47816FG88	Johnson & Johnson, Inc.	07/08/2024	5.240	50,000,000.00	49,949,055.56	49,345,000.00	49,919,250.00
1245939498	47816FG88	Johnson & Johnson, Inc.	07/08/2024	5.240	50,000,000.00	49,949,055.56	49,345,000.00	49,919,250.00
1217020278	47816FG21	Johnson & Johnson, Inc.	07/02/2024	5.230	50,000,000.00	49,992,736.11	49,106,541.67	49,963,300.00
1251776846	47816FGN5	Johnson & Johnson, Inc.	07/22/2024	5.260	50,000,000.00	49,846,583.33	49,298,666.67	49,816,400.00
1246434255	47816FG21	Johnson & Johnson, Inc.	07/02/2024	5.240	50,000,000.00	49,992,722.22	49,395,944.44	49,963,300.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1251792910	47816FGK1	Johnson & Johnson, Inc.	07/19/2024	5.260	50,000,000.00	49,868,500.00	49,320,583.33	49,838,450.00
1246450843	4820P2G82	Jupiter Securitization Company Llc	07/08/2024	5.330	50,000,000.00	49,948,180.56	49,341,152.78	49,918,300.00
1263442271	4820P2GX7	Jupiter Securitization Company Llc	07/31/2024	5.380	50,000,000.00	49,775,833.33	49,334,972.22	49,746,100.00
1280979201	4820P2HM0	Jupiter Securitization Company Llc	08/21/2024	5.360	50,000,000.00	49,620,333.34	49,389,555.56	49,588,750.00
1246450841	4820P2G33	Jupiter Securitization Company Llc	07/03/2024	5.340	50,000,000.00	49,985,166.67	49,377,000.00	49,955,500.00
1279243198	4820P2HG3	Jupiter Securitization Company Llc	08/16/2024	5.350	50,000,000.00	49,658,194.44	49,412,986.11	49,626,250.00
1276324254	4820P2HE8	Jupiter Securitization Company Llc	08/14/2024	5.350	50,000,000.00	49,673,055.55	49,390,694.44	49,641,250.00
1253208850	4820P2GC3	Jupiter Securitization Company Llc	07/12/2024	5.360	50,000,000.00	49,918,111.11	49,374,666.67	49,888,450.00
1258553877	4820P2GH2	Jupiter Securitization Company Llc	07/17/2024	5.380	50,000,000.00	49,880,444.44	49,409,694.44	49,851,200.00
1247864310	4820P2GK5	Jupiter Securitization Company Llc	07/19/2024	5.340	50,000,000.00	49,866,500.00	49,273,166.67	49,836,050.00
1275643271	4820P2H99	Jupiter Securitization Company Llc	08/09/2024	5.360	50,000,000.00	49,709,666.67	49,419,333.33	49,678,750.00
1251792913	4820P2G17	Jupiter Securitization Company Llc	07/01/2024	5.370	50,000,000.00	50,000,000.00	49,440,625.00	49,970,350.00
1253208851	4820P2GC3	Jupiter Securitization Company Llc	07/12/2024	5.360	50,000,000.00	49,918,111.11	49,374,666.67	49,888,450.00
1246450842	4820P2G33	Jupiter Securitization Company Llc	07/03/2024	5.340	50,000,000.00	49,985,166.67	49,377,000.00	49,955,500.00
1279972200	4820P2HK4	Jupiter Securitization Company Llc	08/19/2024	5.360	50,000,000.00	49,635,222.22	49,397,000.00	49,603,800.00
1264751995	4820P2GX7	Jupiter Securitization Company Llc	07/31/2024	5.370	50,000,000.00	49,776,250.00	49,366,041.67	49,746,100.00
1247082992	4820P2GF6	Jupiter Securitization Company Llc	07/15/2024	5.350	50,000,000.00	49,895,972.22	49,294,097.22	49,866,000.00
1277326646	4820P2HC2	Jupiter Securitization Company Llc	08/12/2024	5.350	50,000,000.00	49,687,916.67	49,435,277.78	49,656,250.00
1266247745	4820P2H73	Jupiter Securitization Company Llc	08/07/2024	5.380	50,000,000.00	49,723,527.78	49,327,500.00	49,693,700.00
1251792912	4820P2G17	Jupiter Securitization Company Llc	07/01/2024	5.370	50,000,000.00	50,000,000.00	49,440,625.00	49,970,350.00
1257862194	50286LHS5	La Fayette Asset Securitization Llc	08/26/2024	5.370	40,000,000.00	39,665,866.67	39,272,066.67	39,640,680.00
1222216594	50286LG98	La Fayette Asset Securitization Llc	07/09/2024	5.270	30,000,000.00	29,964,866.67	29,459,825.00	29,946,510.00
1264755823	50286LGX5	La Fayette Asset Securitization Llc	07/31/2024	5.360	25,000,000.00	24,888,333.33	24,683,611.11	24,873,050.00
1239587434	50286LG15	La Fayette Asset Securitization Llc	07/01/2024	5.360	50,000,000.00	50,000,000.00	49,322,555.56	49,970,350.00
1218815660	50286LG23	La Fayette Asset Securitization Llc	07/02/2024	5.280	50,000,000.00	49,992,666.67	49,120,000.00	49,962,950.00
1222216590	50286LG98	La Fayette Asset Securitization Llc	07/09/2024	5.270	25,000,000.00	24,970,722.22	24,549,854.17	24,955,425.00
1241572231	50286LG56	La Fayette Asset Securitization Llc	07/05/2024	5.340	50,000,000.00	49,970,333.33	49,302,833.33	49,940,650.00
1294109449	50286LJA2	La Fayette Asset Securitization Llc	09/10/2024	5.380	50,000,000.00	49,469,472.22	49,364,861.11	49,438,550.00
1239587443	50286LGA5	La Fayette Asset Securitization Llc	07/10/2024	5.360	50,000,000.00	49,933,000.00	49,255,555.56	49,903,400.00
1244229501	50286LG15	La Fayette Asset Securitization Llc	07/01/2024	5.330	40,000,000.00	40,000,000.00	39,484,766.67	39,976,280.00
1266247741	50286LH55	La Fayette Asset Securitization Llc	08/05/2024	5.360	47,155,000.00	46,909,270.05	46,537,164.71	46,880,274.97
1280979199	50286LJ46	La Fayette Asset Securitization Llc	09/04/2024	5.360	50,000,000.00	49,516,111.11	49,285,333.33	49,483,150.00
1286024285	50286LJ61	La Fayette Asset Securitization Llc	09/06/2024	5.370	50,000,000.00	49,500,291.66	49,313,833.33	49,468,100.00
1264134975	50286LH55	La Fayette Asset Securitization Llc	08/05/2024	5.370	35,000,000.00	34,817,270.84	34,524,904.17	34,796,090.00
1258558505	59515MG82	Microsoft Corporation	07/08/2024	5.280	50,000,000.00	49,948,666.67	49,486,666.67	49,919,100.00
1258558507	59515MGC3	Microsoft Corporation	07/12/2024	5.280	50,000,000.00	49,919,333.33	49,457,333.33	49,889,600.00
1283320515	59515MH99	Microsoft Corporation	08/09/2024	5.280	50,000,000.00	49,714,000.00	49,508,666.67	49,684,450.00
1258558504	59515MGX7	Microsoft Corporation	07/31/2024	5.270	50,000,000.00	49,780,416.67	49,319,291.67	49,750,550.00
1258558506	59515MGC3	Microsoft Corporation	07/12/2024	5.280	50,000,000.00	49,919,333.33	49,457,333.33	49,889,600.00
1273238421	59515MGX7	Microsoft Corporation	07/31/2024	5.280	50,000,000.00	49,780,000.00	49,472,000.00	49,750,550.00
1274218429	59515MGH2	Microsoft Corporation	07/17/2024	5.290	50,000,000.00	49,882,444.44	49,581,208.33	49,853,450.00
1247082998	6117P4HE3	Mont Blanc Capital Corp.	08/14/2024	5.370	22,456,000.00	22,308,613.79	22,037,289.17	22,294,743.46
1291193928	6117P4KF6	Mont Blanc Capital Corp.	10/15/2024	5.350	39,031,000.00	38,416,153.33	38,311,745.41	38,389,525.52
1230566756	6117P4GN4	Mont Blanc Capital Corp.	07/22/2024	5.330	45,506,000.00	45,364,514.26	44,670,560.40	45,336,262.62
1249633279	6117P4GF1	Mont Blanc Capital Corp.	07/15/2024	5.370	25,000,000.00	24,947,791.67	24,660,645.83	24,933,000.00
1245939500	6117P4H60	Mont Blanc Capital Corp.	08/06/2024	5.360	44,273,000.00	44,035,696.72	43,488,580.82	44,008,203.19
1266822543	6117P4J43	Mont Blanc Capital Corp.	09/04/2024	5.380	27,589,000.00	27,321,003.52	27,106,606.34	27,304,088.40
1280979202	6117P4H11	Mont Blanc Capital Corp.	08/01/2024	5.360	25,000,000.00	24,884,611.11	24,769,222.22	24,869,325.00
1253964804	6117P4HL7	Mont Blanc Capital Corp.	08/20/2024	5.380	50,000,000.00	49,626,388.89	49,103,333.33	49,595,900.00
1274218422	6117P4JL5	Mont Blanc Capital Corp.	09/20/2024	5.360	45,162,000.00	44,617,346.28	44,341,657.36	44,586,907.09
1247082990	6117P4HE3	Mont Blanc Capital Corp.	08/14/2024	5.370	50,000,000.00	49,671,833.33	49,067,708.33	49,640,950.00
1229038374	6117P4GF1	Mont Blanc Capital Corp.	07/15/2024	5.340	37,232,000.00	37,154,681.55	36,580,315.89	37,132,218.24
1236076703	63873JHP8	Natixis, New York Branch	08/23/2024	5.220	50,000,000.00	49,615,750.00	48,919,750.00	49,576,000.00
1263432489	63873JH29	Natixis, New York Branch	08/02/2024	5.300	50,000,000.00	49,764,444.44	49,330,138.89	49,734,100.00
1264751998	63873JH52	Natixis, New York Branch	08/05/2024	5.310	50,000,000.00	49,741,875.00	49,336,250.00	49,711,950.00
1236937622	63873JHW3	Natixis, New York Branch	08/30/2024	5.240	50,000,000.00	49,563,333.33	48,871,944.44	49,523,650.00
1239535801	63873JG12	Natixis, New York Branch	07/01/2024	5.240	50,000,000.00	50,000,000.00	49,345,000.00	49,970,550.00
1301814277	63873JJA9	Natixis, New York Branch	09/10/2024	5.310	50,000,000.00	49,476,375.00	49,446,875.00	49,442,350.00
1301814290	63873JJA9	Natixis, New York Branch	09/10/2024	5.310	50,000,000.00	49,476,375.00	49,446,875.00	49,442,350.00
1236076701	63873JHP8	Natixis, New York Branch	08/23/2024	5.220	50,000,000.00	49,615,750.00	48,919,750.00	49,576,000.00
1262721066	63873JH52	Natixis, New York Branch	08/05/2024	5.310	50,000,000.00	49,741,875.00	49,299,375.00	49,711,950.00
1296180109	63873JH92	Natixis, New York Branch	09/09/2024	5.310	50,000,000.00	49,483,750.00	49,387,875.00	49,450,250.00
1264751993	63873JH52	Natixis, New York Branch	08/05/2024	5.310	50,000,000.00	49,741,875.00	49,336,250.00	49,711,950.00
1294109461	63873JJG6	Natixis, New York Branch	09/16/2024	5.310	50,000,000.00	49,432,125.00	49,328,875.00	49,398,650.00
1265568016	63873JH94	Natixis, New York Branch	08/09/2024	5.320	50,000,000.00	49,711,833.33	49,312,833.33	49,681,950.00
1230566753	63873JHK9	Natixis, New York Branch	08/19/2024	5.260	50,000,000.00	49,642,027.78	48,889,555.56	49,606,300.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1292837961	63873JJD3	Natixis, New York Branch	09/13/2024	5.310	50,000,000.00	49,454,250.00	49,328,875.00	49,420,750.00
1236937623	63873JHW3	Natixis, New York Branch	08/30/2024	5.240	50,000,000.00	49,563,333.33	48,871,944.44	49,523,650.00
1239535800	63873JG12	Natixis, New York Branch	07/01/2024	5.240	50,000,000.00	50,000,000.00	49,345,000.00	49,970,550.00
1266822539	63873JHC7	Natixis, New York Branch	08/12/2024	5.300	50,000,000.00	49,690,833.34	49,308,055.56	49,659,400.00
1254954677	63873JGR5	Natixis, New York Branch	07/25/2024	5.290	50,000,000.00	49,823,666.67	49,316,708.33	49,793,650.00
1298306481	67983THW9	Old Line Funding, Llc	08/30/2024	5.340	50,000,000.00	49,555,000.00	49,480,833.33	49,519,350.00
1256327588	67983TGG3	Old Line Funding, Llc	07/24/2024	5.350	42,157,000.00	42,012,905.03	41,599,415.12	41,987,360.23
1294109456	67983TJG2	Old Line Funding, Llc	09/16/2024	5.340	50,000,000.00	49,428,916.66	49,347,333.33	49,393,500.00
1280982719	67983THG4	Old Line Funding, Llc	08/16/2024	5.350	50,000,000.00	49,658,194.44	49,457,569.44	49,624,900.00
1299109984	67983THK5	Old Line Funding, Llc	08/19/2024	5.340	50,000,000.00	49,636,583.33	49,599,500.00	49,602,300.00
1272397597	67983THF6	Old Line Funding, Llc	08/15/2024	5.360	10,000,000.00	9,933,000.00	9,866,000.00	9,926,480.00
1256327586	67983TGG3	Old Line Funding, Llc	07/24/2024	5.350	50,000,000.00	49,829,097.22	49,338,680.56	49,798,800.00
1294109451	67983TJG2	Old Line Funding, Llc	09/16/2024	5.340	50,000,000.00	49,428,916.66	49,347,333.33	49,393,500.00
1288563688	67983TJB3	Old Line Funding, Llc	09/11/2024	5.350	50,000,000.00	49,465,000.00	49,286,666.67	49,430,600.00
1290530693	67983TJB3	Old Line Funding, Llc	09/11/2024	5.340	50,000,000.00	49,466,000.00	49,332,500.00	49,430,600.00
1274896105	67983THM1	Old Line Funding, Llc	08/21/2024	5.350	35,000,000.00	34,734,729.17	34,526,673.61	34,710,795.00
1301814279	67983TJW7	Old Line Funding, Llc	09/30/2024	5.340	50,000,000.00	49,325,083.34	49,295,416.67	49,289,350.00
1262721068	67983TGX8	Old Line Funding, Llc	07/31/2024	5.360	50,000,000.00	49,776,666.67	49,367,222.22	49,746,000.00
1264751992	67983TGX8	Old Line Funding, Llc	07/31/2024	5.360	50,000,000.00	49,776,666.67	49,367,222.22	49,746,000.00
1251792906	67983TGJ9	Old Line Funding, Llc	07/18/2024	5.350	50,000,000.00	49,873,680.55	49,323,819.44	49,843,850.00
1272397598	67983THF6	Old Line Funding, Llc	08/15/2024	5.360	50,000,000.00	49,665,000.00	49,330,000.00	49,632,400.00
1275635410	67983THP4	Old Line Funding, Llc	08/23/2024	5.360	50,000,000.00	49,605,444.45	49,359,777.78	49,571,800.00
1273238419	67983THK5	Old Line Funding, Llc	08/19/2024	5.360	50,000,000.00	49,635,222.22	49,322,555.56	49,602,300.00
1268318785	67983THC3	Old Line Funding, Llc	08/12/2024	5.350	50,000,000.00	49,687,916.67	49,331,250.00	49,655,000.00
1298306487	67983THW9	Old Line Funding, Llc	08/30/2024	5.340	20,000,000.00	19,822,000.00	19,792,333.33	19,807,740.00
1249633866	67983TGF7	Old Line Funding, Llc	07/15/2024	5.340	50,000,000.00	49,896,166.67	49,325,083.33	49,866,300.00
1286827022	71344THP0	Pepsico, Inc.	08/23/2024	5.270	50,000,000.00	49,612,069.45	49,421,763.89	49,581,750.00
1279243192	71344TH54	Pepsico, Inc.	08/05/2024	5.290	40,000,000.00	39,794,277.78	39,600,311.11	39,771,040.00
1214367402	71344TGR7	Pepsico, Inc.	07/25/2024	5.190	50,000,000.00	49,827,000.00	48,933,166.67	49,794,300.00
1215297642	71344TGN6	Pepsico, Inc.	07/22/2024	5.190	50,000,000.00	49,848,625.00	48,962,000.00	49,816,400.00
1232432791	71344TGJ5	Pepsico, Inc.	07/18/2024	5.230	50,000,000.00	49,876,513.89	49,164,652.78	49,845,950.00
1280979200	71344THK1	Pepsico, Inc.	08/19/2024	5.290	40,000,000.00	39,711,988.89	39,529,777.78	39,688,760.00
1286024280	71344TH88	Pepsico, Inc.	08/08/2024	5.270	40,000,000.00	39,777,488.89	39,619,388.89	39,753,760.00
1217020277	71344TGP1	Pepsico, Inc.	07/23/2024	5.190	50,000,000.00	49,841,416.67	48,962,000.00	49,809,050.00
1214367405	71344TGN6	Pepsico, Inc.	07/22/2024	5.190	50,000,000.00	49,848,625.00	48,954,791.67	49,816,400.00
1279972202	71344TH96	Pepsico, Inc.	08/09/2024	5.290	35,000,000.00	34,799,420.84	34,634,843.06	34,779,220.00
1289658617	71344THW5	Pepsico, Inc.	08/30/2024	5.300	50,000,000.00	49,558,333.33	49,403,750.00	49,529,850.00
1231479028	71344TGF3	Pepsico, Inc.	07/15/2024	5.230	50,000,000.00	49,898,305.56	49,157,388.89	49,867,900.00
1244229502	71708EG82	Pfizer Inc.	07/08/2024	5.290	42,750,000.00	42,706,026.88	42,159,503.75	42,680,745.00
1239587451	71708EG17	Pfizer Inc.	07/01/2024	5.290	50,000,000.00	50,000,000.00	49,331,402.78	49,970,600.00
1279243190	71708EHT5	Pfizer Inc.	08/27/2024	5.320	50,000,000.00	49,578,833.33	49,335,000.00	49,546,700.00
1287577213	71708EJ63	Pfizer Inc.	09/06/2024	5.320	50,000,000.00	49,504,944.44	49,320,222.22	49,472,550.00
1247068572	71708EH57	Pfizer Inc.	08/05/2024	5.290	50,000,000.00	49,742,847.22	49,147,722.22	49,710,950.00
1292837962	71708EJD8	Pfizer Inc.	09/13/2024	5.320	50,000,000.00	49,453,222.22	49,327,611.11	49,419,750.00
1245939482	71708EH99	Pfizer Inc.	08/09/2024	5.270	50,000,000.00	49,714,541.67	49,107,027.78	49,681,150.00
1290530698	71708EJB2	Pfizer Inc.	09/11/2024	5.300	49,345,000.00	48,821,943.00	48,676,649.39	48,787,648.23
1239587445	71708EG17	Pfizer Inc.	07/01/2024	5.290	50,000,000.00	50,000,000.00	49,331,402.78	49,970,600.00
1279972274	71708EHV0	Pfizer Inc.	08/29/2024	5.320	50,000,000.00	49,564,055.55	49,327,611.11	49,532,200.00
1241572233	71708EHC2	Pfizer Inc.	08/12/2024	5.250	50,000,000.00	49,693,750.00	49,052,083.33	49,658,800.00
1229748369	71708EGG4	Pfizer Inc.	07/16/2024	5.260	50,000,000.00	49,890,416.67	49,130,638.89	49,860,000.00
1247068567	71708EH57	Pfizer Inc.	08/05/2024	5.290	41,225,000.00	41,012,977.53	40,522,296.97	40,986,678.28
1239587448	71708EGW9	Pfizer Inc.	07/30/2024	5.240	50,000,000.00	49,788,944.45	49,126,666.67	49,755,600.00
1241572239	71708EHS7	Pfizer Inc.	08/26/2024	5.220	50,000,000.00	49,594,000.00	48,941,500.00	49,554,150.00
1267645093	71708EJA4	Pfizer Inc.	09/10/2024	5.300	40,839,000.00	40,412,119.01	40,117,511.00	40,383,808.51
1259332202	71708EGX7	Pfizer Inc.	07/31/2024	5.315	50,000,000.00	49,778,541.67	49,320,861.11	49,748,200.00
1239587440	71708EGW9	Pfizer Inc.	07/30/2024	5.240	50,000,000.00	49,788,944.45	49,126,666.67	49,755,600.00
1241572234	71708EHC2	Pfizer Inc.	08/12/2024	5.250	50,000,000.00	49,693,750.00	49,052,083.33	49,658,800.00
1252506138	82124LGN6	Sheffield Receivables Company Llc	07/22/2024	5.370	50,000,000.00	49,843,375.00	49,291,458.33	49,813,150.00
1291193932	82124LHW5	Sheffield Receivables Company Llc	08/30/2024	5.350	50,000,000.00	49,554,166.67	49,412,986.11	49,519,650.00
1261268728	82124LGX4	Sheffield Receivables Company Llc	07/31/2024	5.390	50,000,000.00	49,775,416.67	49,318,763.89	49,745,400.00
1253964805	82124LGR7	Sheffield Receivables Company Llc	07/25/2024	5.370	50,000,000.00	49,821,000.00	49,298,916.67	49,790,550.00
1297278199	82124LJ94	Sheffield Receivables Company Llc	09/09/2024	5.360	50,000,000.00	49,478,888.89	49,397,000.00	49,444,950.00
1267645096	82124LHF2	Sheffield Receivables Company Llc	08/15/2024	5.370	50,000,000.00	49,664,375.00	49,298,916.67	49,632,900.00
1296180732	82124LJ60	Sheffield Receivables Company Llc	09/06/2024	5.360	50,000,000.00	49,501,222.22	49,404,444.44	49,466,900.00
1266822540	82124LH54	Sheffield Receivables Company Llc	08/05/2024	5.370	50,000,000.00	49,738,958.33	49,351,125.00	49,708,150.00
1289658619	82124LHK1	Sheffield Receivables Company Llc	08/19/2024	5.350	50,000,000.00	49,635,902.78	49,479,861.11	49,602,650.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1236077153	82124LG14	Sheffield Receivables Company Llc	07/01/2024	5.350	50,000,000.00	50,000,000.00	49,286,666.67	49,970,350.00
1274897340	82124LHP0	Sheffield Receivables Company Llc	08/23/2024	5.365	50,000,000.00	49,605,076.39	49,307,020.83	49,572,350.00
1299109996	82124LJB9	Sheffield Receivables Company Llc	09/11/2024	5.370	50,000,000.00	49,463,000.00	49,410,791.67	49,429,500.00
1255525381	82124LGX4	Sheffield Receivables Company Llc	07/31/2024	5.390	50,000,000.00	49,775,416.67	49,266,361.11	49,745,400.00
1251220776	82124LGK2	Sheffield Receivables Company Llc	07/19/2024	5.360	50,000,000.00	49,866,000.00	49,300,222.22	49,835,750.00
1302557809	82124LJR4	Sheffield Receivables Company Llc	09/25/2024	5.370	50,000,000.00	49,358,583.33	49,328,750.00	49,325,600.00
1249633862	82124LGF3	Sheffield Receivables Company Llc	07/15/2024	5.360	50,000,000.00	49,895,777.78	49,322,555.56	49,865,800.00
1269597446	82124LH70	Sheffield Receivables Company Llc	08/07/2024	5.360	50,000,000.00	49,724,555.56	49,374,666.67	49,693,150.00
1236937627	19121AHF1	The Coca-Cola Company	08/15/2024	5.230	50,000,000.00	49,673,125.00	48,983,055.56	49,640,850.00
1247082995	19121AJP7	The Coca-Cola Company	09/23/2024	5.230	50,000,000.00	49,389,833.33	48,801,458.33	49,358,150.00
1236937615	19121AHF1	The Coca-Cola Company	08/15/2024	5.230	50,000,000.00	49,673,125.00	48,983,055.56	49,640,850.00
1247083003	19121AJP7	The Coca-Cola Company	09/23/2024	5.230	50,000,000.00	49,389,833.33	48,801,458.33	49,358,150.00
1247860505	74271TGA5	The Procter & Gamble Company	07/10/2024	5.310	50,000,000.00	49,933,625.00	49,343,625.00	49,904,600.00
1288563695	74271TJ53	The Procter & Gamble Company	09/05/2024	5.320	50,000,000.00	49,512,333.34	49,357,166.67	49,484,900.00
1247860504	74271TGA5	The Procter & Gamble Company	07/10/2024	5.310	50,000,000.00	49,933,625.00	49,343,625.00	49,904,600.00
1289658618	89119AJ66	The Toronto-Dominion Bank	09/06/2024	5.360	50,000,000.00	49,501,222.22	49,344,888.89	49,468,600.00
1257862179	89119AGR3	The Toronto-Dominion Bank	07/25/2024	5.340	50,000,000.00	49,822,000.00	49,332,500.00	49,794,300.00
1301814276	89119AJT6	The Toronto-Dominion Bank	09/27/2024	5.350	50,000,000.00	49,346,111.11	49,308,958.33	49,315,250.00
1283320514	89119AHW1	The Toronto-Dominion Bank	08/30/2024	5.360	50,000,000.00	49,553,333.33	49,344,888.89	49,519,650.00
1257862190	89119AGR3	The Toronto-Dominion Bank	07/25/2024	5.340	50,000,000.00	49,822,000.00	49,332,500.00	49,794,300.00
1299109995	89119AJ90	The Toronto-Dominion Bank	09/09/2024	5.310	50,000,000.00	49,483,750.00	49,432,125.00	49,446,100.00
1302557816	89119AJR0	The Toronto-Dominion Bank	09/25/2024	5.370	50,000,000.00	49,358,583.33	49,328,750.00	49,329,250.00
1251776852	89119AGN2	The Toronto-Dominion Bank	07/22/2024	5.300	50,000,000.00	49,845,416.67	49,293,333.33	49,816,200.00
1233534274	89119AG10	The Toronto-Dominion Bank	07/01/2024	5.330	50,000,000.00	50,000,000.00	49,274,527.78	49,970,500.00
1301814275	89119AJT6	The Toronto-Dominion Bank	09/27/2024	5.350	50,000,000.00	49,346,111.11	49,308,958.33	49,315,250.00
1255528597	89119AGQ5	The Toronto-Dominion Bank	07/24/2024	5.330	50,000,000.00	49,829,736.11	49,326,347.22	49,801,600.00
1299109994	89119AJ90	The Toronto-Dominion Bank	09/09/2024	5.310	50,000,000.00	49,483,750.00	49,432,125.00	49,446,100.00
1261281583	89119AGX0	The Toronto-Dominion Bank	07/31/2024	5.340	50,000,000.00	49,777,500.00	49,325,083.33	49,749,800.00
1261281581	89119AGX0	The Toronto-Dominion Bank	07/31/2024	5.340	50,000,000.00	49,777,500.00	49,325,083.33	49,749,800.00
1302557815	89119AJR0	The Toronto-Dominion Bank	09/25/2024	5.370	50,000,000.00	49,358,583.33	49,328,750.00	49,329,250.00
1277318830	88602TH71	Thunder Bay Funding, Llc	08/07/2024	5.350	50,000,000.00	49,725,069.44	49,479,861.11	49,694,550.00
1269597448	88602THM8	Thunder Bay Funding, Llc	08/21/2024	5.360	50,000,000.00	49,620,333.34	49,307,666.67	49,590,300.00
1247082994	88602TGF4	Thunder Bay Funding, Llc	07/15/2024	5.350	50,000,000.00	49,895,972.22	49,323,819.44	49,866,300.00
1301814280	88602TJG9	Thunder Bay Funding, Llc	09/16/2024	5.340	50,000,000.00	49,428,916.66	49,391,833.33	49,394,100.00
1253208846	88602TGK3	Thunder Bay Funding, Llc	07/19/2024	5.340	50,000,000.00	49,866,500.00	49,362,166.67	50,000,000.00
1251792907	88602TGK3	Thunder Bay Funding, Llc	07/19/2024	5.350	50,000,000.00	49,866,250.00	49,346,111.11	50,000,000.00
1267645094	88602THC0	Thunder Bay Funding, Llc	08/12/2024	5.360	50,000,000.00	49,687,333.34	49,322,555.56	49,657,550.00
1286024286	88602TJ95	Thunder Bay Funding, Llc	09/09/2024	5.360	50,000,000.00	49,478,888.89	49,292,777.78	49,447,150.00
1247083000	88602TGF4	Thunder Bay Funding, Llc	07/15/2024	5.350	25,000,000.00	24,947,986.11	24,661,909.72	24,933,150.00
1280979209	88602THT3	Thunder Bay Funding, Llc	08/27/2024	5.360	50,000,000.00	49,575,666.67	49,367,222.22	49,544,950.00
1265568019	88602TH14	Thunder Bay Funding, Llc	08/01/2024	5.350	50,000,000.00	49,769,652.78	49,368,402.78	49,739,600.00
1269597449	88602THM8	Thunder Bay Funding, Llc	08/21/2024	5.360	50,000,000.00	49,620,333.34	49,307,666.67	49,590,300.00
1251792908	88602TGK3	Thunder Bay Funding, Llc	07/19/2024	5.350	50,000,000.00	49,866,250.00	49,346,111.11	50,000,000.00
1267645095	88602THC0	Thunder Bay Funding, Llc	08/12/2024	5.360	50,000,000.00	49,687,333.34	49,322,555.56	49,657,550.00
1289658615	88602TJD6	Thunder Bay Funding, Llc	09/13/2024	5.350	50,000,000.00	49,450,138.89	49,301,527.78	49,416,850.00
1301814288	88602TJG9	Thunder Bay Funding, Llc	09/16/2024	5.340	50,000,000.00	49,428,916.66	49,391,833.33	49,394,100.00
1280979210	88602THT3	Thunder Bay Funding, Llc	08/27/2024	5.360	10,000,000.00	9,915,133.33	9,873,444.44	9,908,990.00
1291170698	88602THF3	Thunder Bay Funding, Llc	08/15/2024	5.340	25,000,000.00	24,833,125.00	24,762,666.67	24,817,575.00
1277318828	89233GHS8	Toyota Motor Credit Corporation	08/26/2024	5.370	50,000,000.00	49,582,333.33	49,336,208.33	49,555,850.00
1235365096	89233GG59	Toyota Motor Credit Corporation	07/05/2024	5.300	50,000,000.00	49,970,555.56	49,256,527.78	49,941,200.00
1241572240	89233GGN0	Toyota Motor Credit Corporation	07/22/2024	5.290	50,000,000.00	49,845,708.33	49,184,458.33	49,815,500.00
1233534266	89233GGA8	Toyota Motor Credit Corporation	07/10/2024	5.290	50,000,000.00	49,933,875.00	49,213,847.22	49,904,450.00
1277318833	89233GHV1	Toyota Motor Credit Corporation	08/29/2024	5.370	50,000,000.00	49,559,958.33	49,313,833.33	49,533,900.00
1235365092	89233GGB6	Toyota Motor Credit Corporation	07/11/2024	5.290	50,000,000.00	49,926,527.78	49,221,194.44	49,896,950.00
1277318829	89233GHS8	Toyota Motor Credit Corporation	08/26/2024	5.370	50,000,000.00	49,582,333.33	49,336,208.33	49,555,850.00
1235365099	89233GG59	Toyota Motor Credit Corporation	07/05/2024	5.300	50,000,000.00	49,970,555.56	49,256,527.78	49,941,200.00
1249633860	89233GGQ3	Toyota Motor Credit Corporation	07/24/2024	5.340	50,000,000.00	49,829,416.67	49,258,333.33	49,800,650.00
1264134977	89233GJ31	Toyota Motor Credit Corporation	09/03/2024	5.340	50,000,000.00	49,525,333.33	49,124,833.33	49,496,600.00
1233534269	89233GGA8	Toyota Motor Credit Corporation	07/10/2024	5.290	50,000,000.00	49,933,875.00	49,213,847.22	49,904,450.00
1276324249	90477DHC3	Unilever Capital Corporation	08/12/2024	5.330	29,000,000.00	28,819,668.33	28,656,511.11	28,803,583.00
1259332199	90477DGX8	Unilever Capital Corporation	07/31/2024	5.330	50,000,000.00	49,777,916.67	49,318,944.44	49,749,250.00
1290530696	90477DJ98	Unilever Capital Corporation	09/09/2024	5.340	24,000,000.00	23,750,800.00	23,679,600.00	23,737,584.00
1269597443	90477DGF7	Unilever Capital Corporation	07/15/2024	5.320	46,017,000.00	45,921,795.94	45,602,182.31	45,894,824.87
1274896454	90477DH74	Unilever Capital Corporation	08/07/2024	5.320	50,000,000.00	49,726,611.11	49,438,444.44	49,698,200.00
1266247742	90477DG83	Unilever Capital Corporation	07/08/2024	5.320	40,000,000.00	39,958,622.22	39,645,333.33	39,935,080.00
1272397599	90477DH25	Unilever Capital Corporation	08/02/2024	5.330	47,896,000.00	47,669,079.40	47,349,972.30	47,641,815.93

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1291194454	90477DHW9	Unilever Capital Corporation	08/30/2024	5.340	50,000,000.00	49,555,000.00	49,428,916.67	49,523,650.00
1251792915	90477DG83	Unilever Capital Corporation	07/08/2024	5.300	50,000,000.00	49,948,472.22	49,403,750.00	49,918,850.00
1258558502	90477DG34	Unilever Capital Corporation	07/03/2024	5.320	50,000,000.00	49,985,222.22	49,519,722.22	49,955,800.00
1259332200	90477DGX8	Unilever Capital Corporation	07/31/2024	5.330	50,000,000.00	49,777,916.67	49,318,944.44	49,749,250.00
1251792919	90477DG83	Unilever Capital Corporation	07/08/2024	5.300	50,000,000.00	49,948,472.22	49,403,750.00	49,918,850.00
1288556992	90477DHC3	Unilever Capital Corporation	08/12/2024	5.330	50,000,000.00	49,689,083.34	49,511,416.67	49,661,350.00
1264751997	90477DGK6	Unilever Capital Corporation	07/19/2024	5.320	50,000,000.00	49,867,000.00	49,460,611.11	49,837,700.00
1273238423	90477DGF7	Unilever Capital Corporation	07/15/2024	5.320	2,733,000.00	2,727,345.73	2,710,382.91	2,725,743.89
CPD TOTAL					16,587,698,000.00	16,480,703,317.93	16,346,222,247.79	16,470,771,200.19
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	5.830	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00
LACAL BANS TOTAL					15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00
821809393	798170AG1	Successor Agency To The Redevelopment Agency Of	08/01/2024	2.958	23,000,000.00	23,036,081.45	24,865,760.00	22,948,250.00
CA MUNI BDN TOTAL					23,000,000.00	23,036,081.45	24,865,760.00	22,948,250.00
					38,000,000.00	38,036,081.45	39,865,760.00	37,948,250.00
1232432799	912797KP1	United States Treasury	07/16/2024	5.185	50,000,000.00	49,891,979.17	49,164,638.89	49,873,072.00
1245270966	912796Y52	United States Treasury	07/05/2024	5.215	50,000,000.00	49,971,027.78	49,362,611.11	49,949,000.00
1247068568	912797GK7	United States Treasury	08/08/2024	5.201	50,000,000.00	49,725,502.78	49,140,390.28	49,701,500.00
1264134972	912797KQ9	United States Treasury	07/23/2024	5.234	50,000,000.00	49,840,056.95	49,432,929.17	49,822,812.00
1280979205	912797KK2	United States Treasury	07/02/2024	5.200	50,000,000.00	49,472,777.78	49,248,888.89	49,464,781.50
1274896106	912797LA3	United States Treasury	09/03/2024	5.220	50,000,000.00	49,536,000.00	49,246,000.00	49,538,819.50
1302542909	912797LU9	United States Treasury	10/22/2024	5.205	50,000,000.00	49,183,104.17	49,161,416.67	49,189,912.00
1236076700	912796Y52	United States Treasury	07/05/2024	5.165	50,000,000.00	49,971,305.56	49,282,638.89	49,949,000.00
1225612093	912797KN6	United States Treasury	07/09/2024	5.190	50,000,000.00	49,942,333.33	49,156,625.00	49,920,873.50
1301814291	912797LK1	United States Treasury	10/01/2024	5.197	50,000,000.00	49,335,938.89	49,299,848.61	49,342,395.50
1246434257	912796Y52	United States Treasury	07/05/2024	5.220	50,000,000.00	49,971,000.00	49,376,500.00	49,949,000.00
1291170700	912797LH8	United States Treasury	09/17/2024	5.215	50,000,000.00	49,435,041.67	49,297,423.61	49,304,344.00
1258553875	912797JU2	United States Treasury	08/01/2024	5.215	50,000,000.00	49,775,465.28	49,319,152.78	49,752,950.00
1255525382	912797KH9	United States Treasury	07/02/2024	5.240	37,829,000.00	37,823,493.78	37,449,070.74	37,807,599.00
1257862181	912797GL5	United States Treasury	09/05/2024	5.180	50,000,000.00	49,525,166.67	49,050,333.33	49,497,850.00
1274896104	912797LA3	United States Treasury	09/03/2024	5.220	50,000,000.00	49,536,000.00	49,246,000.00	49,538,819.50
1273238427	912797KD8	United States Treasury	08/29/2024	5.220	50,000,000.00	49,572,250.00	49,267,750.00	49,560,712.00
1247068566	912797GB7	United States Treasury	07/11/2024	5.230	50,000,000.00	49,927,361.11	49,338,986.11	49,904,900.00
1247860507	912797KW6	United States Treasury	08/06/2024	5.195	50,000,000.00	49,740,250.00	49,163,027.78	49,725,653.00
1301814289	912797LK1	United States Treasury	10/01/2024	5.195	50,000,000.00	49,336,194.44	49,307,333.33	49,342,395.50
1264134970	912797JS7	United States Treasury	07/18/2024	5.225	50,000,000.00	49,876,631.95	49,470,243.06	49,858,199.50
1251776851	912797KX4	United States Treasury	08/13/2024	5.230	50,000,000.00	49,687,652.78	49,150,125.00	49,675,666.00
1294109452	912797KL0	United States Treasury	09/19/2024	5.210	50,000,000.00	49,421,111.11	49,319,805.56	49,417,669.50
1233534273	912796Y52	United States Treasury	07/05/2024	5.160	50,000,000.00	49,971,333.33	49,269,000.00	49,949,000.00
1244229506	912796Y52	United States Treasury	07/05/2024	5.210	50,000,000.00	49,971,055.56	49,341,513.89	49,949,000.00
1294109458	912797LJ4	United States Treasury	09/24/2024	5.200	50,000,000.00	49,386,111.11	49,285,000.00	49,377,931.50
1269592547	912797KC0	United States Treasury	08/22/2024	5.190	50,000,000.00	49,625,166.66	49,293,583.33	49,612,816.00
1245270927	912797GB7	United States Treasury	07/11/2024	5.155	50,000,000.00	49,928,402.78	49,326,986.11	49,904,900.00
1233534264	912797KP1	United States Treasury	07/16/2024	5.170	50,000,000.00	49,892,291.67	49,188,597.22	49,873,072.00
1241572238	912797KR7	United States Treasury	07/30/2024	5.185	50,000,000.00	49,791,159.72	49,143,034.72	49,772,156.00
1288556991	912797GL5	United States Treasury	09/05/2024	5.220	50,000,000.00	49,521,500.00	49,347,500.00	49,497,850.00
1257862192	912797GL5	United States Treasury	09/05/2024	5.180	50,000,000.00	49,525,166.67	49,050,333.33	49,497,850.00
1245270957	912796Y52	United States Treasury	07/05/2024	5.215	50,000,000.00	49,971,027.78	49,362,611.11	49,949,000.00
1267645099	912797KB2	United States Treasury	08/15/2024	5.210	50,000,000.00	49,674,375.00	49,319,805.56	49,662,241.50
1247068570	912797GB7	United States Treasury	07/11/2024	5.230	50,000,000.00	49,927,361.11	49,338,986.11	49,904,900.00
1233534277	912797GK7	United States Treasury	08/08/2024	5.120	50,000,000.00	49,729,777.78	49,032,888.89	49,701,500.00
1236937614	912797KQ9	United States Treasury	07/23/2024	5.180	50,000,000.00	49,841,722.22	49,158,250.00	49,822,812.00
1223048086	912797KN6	United States Treasury	07/09/2024	5.190	50,000,000.00	49,942,333.33	49,142,208.33	49,920,873.50
1256327603	912797GL5	United States Treasury	09/05/2024	5.190	50,000,000.00	49,524,250.00	49,048,500.00	49,497,850.00
1301814293	912797LK1	United States Treasury	10/01/2024	5.195	50,000,000.00	49,336,194.44	49,307,333.33	49,342,395.50
1271423850	912797KB2	United States Treasury	08/15/2024	5.230	50,000,000.00	49,673,125.00	49,338,986.11	49,662,241.50
1245939499	912797KW6	United States Treasury	08/06/2024	5.180	50,000,000.00	49,741,000.00	49,143,861.11	49,725,653.00
1231479035	912797KN6	United States Treasury	07/09/2024	5.170	50,000,000.00	49,942,555.56	49,210,138.89	49,920,873.50
1236076698	912796Y52	United States Treasury	07/05/2024	5.160	50,000,000.00	49,971,333.33	49,283,333.33	49,949,000.00
1255525380	912797KR7	United States Treasury	07/30/2024	5.230	50,000,000.00	49,789,347.22	49,295,402.78	49,772,156.00
1279243194	912797KD8	United States Treasury	08/29/2024	5.240	50,000,000.00	49,570,611.11	49,330,444.44	49,560,712.00
1257862177	912797KY2	United States Treasury	08/20/2024	5.230	50,000,000.00	49,636,805.56	49,157,388.89	49,625,107.00
1232432806	912797KQ9	United States Treasury	07/23/2024	5.180	50,000,000.00	49,841,722.22	49,143,861.11	49,822,812.00

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1245270916	912797GB7	United States Treasury	07/11/2024	5.155	50,000,000.00	49,928,402.78	49,326,986.11	49,904,900.00
1279964957	912797KD8	United States Treasury	08/29/2024	5.245	50,000,000.00	49,570,201.39	49,337,090.28	49,560,712.00
1301814285	912797LK1	United States Treasury	10/01/2024	5.195	50,000,000.00	49,336,194.44	49,307,333.33	49,342,395.50
1245270959	912797KR7	United States Treasury	07/30/2024	5.190	50,000,000.00	49,790,958.33	49,185,458.33	49,772,156.00
1273238418	912797KD8	United States Treasury	08/29/2024	5.220	50,000,000.00	49,572,250.00	49,267,750.00	49,560,712.00
1256327599	912797KY2	United States Treasury	08/20/2024	5.240	50,000,000.00	49,636,111.11	49,155,777.78	49,625,107.00
1259332203	912797GK7	United States Treasury	08/08/2024	5.200	50,000,000.00	49,725,555.56	49,277,777.78	49,701,500.00
1257862186	912797KY2	United States Treasury	08/20/2024	5.230	50,000,000.00	49,636,805.56	49,157,388.89	49,625,107.00
1275635409	912797KC0	United States Treasury	08/22/2024	5.240	30,058,000.00	29,830,494.34	29,659,865.09	29,825,240.47
1279964959	912797KC0	United States Treasury	08/22/2024	5.240	50,000,000.00	49,621,555.56	49,388,666.67	49,612,816.00
1251776843	912797KR7	United States Treasury	07/30/2024	5.220	50,000,000.00	49,789,750.00	49,246,000.00	49,772,156.00
1247860514	912797KR7	United States Treasury	07/30/2024	5.200	50,000,000.00	49,790,555.56	49,212,777.78	49,772,156.00
1246434252	912797KW6	United States Treasury	08/06/2024	5.230	50,000,000.00	49,738,500.00	49,142,861.11	49,725,653.00
1264751996	912797LA3	United States Treasury	09/03/2024	5.220	50,000,000.00	49,536,000.00	49,137,250.00	49,538,819.50
1256327601	912797GL5	United States Treasury	09/05/2024	5.190	50,000,000.00	49,524,250.00	49,048,500.00	49,497,850.00
1249633281	912797KW6	United States Treasury	08/06/2024	5.200	50,000,000.00	49,740,000.00	49,183,888.89	49,725,653.00
1232432793	912797KQ9	United States Treasury	07/23/2024	5.175	50,000,000.00	49,841,875.00	49,144,687.50	49,822,812.00
1245270946	912796Y52	United States Treasury	07/05/2024	5.215	50,000,000.00	49,971,027.78	49,362,611.11	49,949,000.00
1301814296	912797LU9	United States Treasury	10/22/2024	5.205	50,000,000.00	49,183,104.16	49,146,958.33	49,189,912.00
1245270948	912797KR7	United States Treasury	07/30/2024	5.190	50,000,000.00	49,790,958.33	49,185,458.33	49,772,156.00
1272397595	912797LA3	United States Treasury	09/03/2024	5.220	50,000,000.00	49,536,000.00	49,209,750.00	49,538,819.50
1298306482	912797LS4	United States Treasury	10/08/2024	5.184	50,000,000.00	49,287,200.00	49,215,200.00	49,261,900.00
1286827026	912797GL5	United States Treasury	09/05/2024	5.220	50,000,000.00	49,521,500.00	49,333,000.00	49,497,850.00
1268318786	912797KB2	United States Treasury	08/15/2024	5.220	50,000,000.00	49,673,750.00	49,325,750.00	49,662,241.50
1274218430	912797KC0	United States Treasury	08/22/2024	5.210	14,616,000.00	14,506,006.48	14,419,280.82	14,502,818.37
1233534272	912797GK7	United States Treasury	08/08/2024	5.120	50,000,000.00	49,729,777.78	49,032,888.89	49,701,500.00
1244229500	912796Y52	United States Treasury	07/05/2024	5.210	50,000,000.00	49,971,055.56	49,341,513.89	49,949,000.00
1245939489	912797KW6	United States Treasury	08/06/2024	5.180	50,000,000.00	49,741,000.00	49,143,861.11	49,725,653.00
1254954678	912797KX4	United States Treasury	08/13/2024	5.220	50,000,000.00	49,688,250.00	49,188,000.00	49,675,666.00
1231479014	912797KP1	United States Treasury	07/16/2024	5.172	50,000,000.00	49,892,250.00	49,159,550.00	49,873,072.00
1276324258	912797LA3	United States Treasury	09/03/2024	5.210	50,000,000.00	49,536,888.89	49,261,916.67	49,538,819.50
1236076705	912796Y52	United States Treasury	07/05/2024	5.160	50,000,000.00	49,971,333.33	49,283,333.33	49,949,000.00
1296179567	912797LT2	United States Treasury	10/15/2024	5.200	50,000,000.00	49,234,444.44	49,155,000.00	49,240,548.50
1257862184	912797GL5	United States Treasury	09/05/2024	5.180	50,000,000.00	49,525,166.67	49,050,333.33	49,497,850.00
1251214771	912797KX4	United States Treasury	08/13/2024	5.220	50,000,000.00	49,688,250.00	49,137,250.00	49,675,666.00
1236076699	912796Y52	United States Treasury	07/05/2024	5.165	50,000,000.00	49,971,305.56	49,282,638.89	49,949,000.00
1299109992	912797LH8	United States Treasury	09/17/2024	5.205	50,000,000.00	49,436,125.00	49,385,520.83	49,304,344.00
1277318831	912797KL0	United States Treasury	09/19/2024	5.210	50,000,000.00	49,421,111.11	49,175,083.33	49,417,669.50
1246434258	912796Y52	United States Treasury	07/05/2024	5.220	50,000,000.00	49,971,000.00	49,376,500.00	49,949,000.00
1239535803	912797KP1	United States Treasury	07/16/2024	5.180	50,000,000.00	49,892,083.33	49,237,388.89	49,873,072.00
1301814292	912797LK1	United States Treasury	10/01/2024	5.197	50,000,000.00	49,335,938.89	49,299,848.61	49,342,395.50
1258553876	912797JU2	United States Treasury	08/01/2024	5.215	50,000,000.00	49,775,465.28	49,319,152.78	49,752,950.00
1267645100	912797KB2	United States Treasury	08/15/2024	5.210	50,000,000.00	49,674,375.00	49,319,805.56	49,662,241.50
1291170699	912797LH8	United States Treasury	09/17/2024	5.215	50,000,000.00	49,435,041.67	49,297,423.61	49,304,344.00
1263432485	912797KZ9	United States Treasury	08/27/2024	5.210	50,000,000.00	49,587,541.67	49,160,611.11	49,574,822.00
1257862193	912797KY2	United States Treasury	08/20/2024	5.230	50,000,000.00	49,636,805.56	49,157,388.89	49,625,107.00
1223048098	912797KN6	United States Treasury	07/09/2024	5.190	50,000,000.00	49,942,333.33	49,142,208.33	49,920,873.50
1269592537	912797LG0	United States Treasury	09/10/2024	5.220	50,000,000.00	49,485,250.00	49,144,500.00	49,477,343.00
1256327606	912797GL5	United States Treasury	09/05/2024	5.190	50,000,000.00	49,524,250.00	49,048,500.00	49,497,850.00
1276324261	912797LA3	United States Treasury	09/03/2024	5.210	50,000,000.00	49,536,888.89	49,261,916.67	49,538,819.50
1299996664	912797LJ4	United States Treasury	09/24/2024	5.190	50,000,000.00	49,387,291.67	49,344,041.67	49,377,931.50
1297278192	912797KL0	United States Treasury	09/19/2024	5.221	33,571,000.00	33,181,501.79	33,127,945.79	33,180,011.66
1251776850	912797KX4	United States Treasury	08/13/2024	5.230	50,000,000.00	49,687,652.78	49,150,125.00	49,675,666.00
1253964806	912797KB2	United States Treasury	08/15/2024	5.170	50,000,000.00	49,676,875.00	49,174,236.11	49,662,241.50
1229748365	912797KP1	United States Treasury	07/16/2024	5.180	9,136,000.00	9,116,281.47	8,979,566.30	9,112,807.72
1245270954	912796Y52	United States Treasury	07/05/2024	5.215	50,000,000.00	49,971,027.78	49,362,611.11	49,949,000.00
1241572237	912797KR7	United States Treasury	07/30/2024	5.185	50,000,000.00	49,791,159.72	49,143,034.72	49,772,156.00
1296179571	912797KK2	United States Treasury	09/12/2024	5.225	50,000,000.00	49,470,243.06	49,375,902.78	49,464,781.50
1274218426	912797LH8	United States Treasury	09/17/2024	5.220	50,000,000.00	49,434,500.00	49,137,250.00	49,304,344.00
1265568022	912797LA3	United States Treasury	09/03/2024	5.230	50,000,000.00	49,535,111.11	49,142,861.11	49,538,819.50
1302542936	912797LU9	United States Treasury	10/22/2024	5.205	50,000,000.00	49,183,104.17	49,161,416.67	49,189,912.00
1247860506	912797KW6	United States Treasury	08/06/2024	5.195	50,000,000.00	49,740,250.00	49,163,027.78	49,725,653.00
1236937626	912797KQ9	United States Treasury	07/23/2024	5.180	50,000,000.00	49,841,722.22	49,158,250.00	49,822,812.00
1269592539	912797LG0	United States Treasury	09/10/2024	5.220	50,000,000.00	49,485,250.00	49,144,500.00	49,477,343.00
1269592533	912797KB2	United States Treasury	08/15/2024	5.220	50,000,000.00	49,673,750.00	49,333,000.00	49,662,241.50
1297278190	912797KL0	United States Treasury	09/19/2024	5.221	50,000,000.00	49,419,888.89	49,340,123.61	49,417,669.50

LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1236937630	912796Y52	United States Treasury	07/05/2024	5.150	50,000,000.00	49,971,388.89	49,291,875.00	49,949,000.00
1264751990	912797LA3	United States Treasury	09/03/2024	5.220	28,296,000.00	28,033,413.12	27,807,752.52	28,035,008.73
1279964961	912797KD8	United States Treasury	08/29/2024	5.245	50,000,000.00	49,570,201.39	49,337,090.28	49,560,712.00
1247860512	912797GK7	United States Treasury	08/08/2024	5.195	50,000,000.00	49,725,819.44	49,148,597.22	49,701,500.00
1245270926	912797KR7	United States Treasury	07/30/2024	5.190	50,000,000.00	49,790,958.33	49,185,458.33	49,772,156.00
1288556990	912797GL5	United States Treasury	09/05/2024	5.220	50,000,000.00	49,521,500.00	49,347,500.00	49,497,850.00
1301814281	912797LU9	United States Treasury	10/22/2024	5.205	50,000,000.00	49,183,104.16	49,146,958.33	49,189,912.00
1291933367	912797KK2	United States Treasury	09/12/2024	5.235	50,000,000.00	49,469,229.17	49,367,437.50	49,464,781.50
1247068571	912797KW6	United States Treasury	08/06/2024	5.220	50,000,000.00	49,739,000.00	49,151,750.00	49,725,653.00
1274218424	912797KC0	United States Treasury	08/22/2024	5.210	50,000,000.00	49,623,722.22	49,327,041.67	49,612,816.00
1233534278	912797KP1	United States Treasury	07/16/2024	5.170	50,000,000.00	49,892,291.67	49,188,597.22	49,873,072.00
1302542934	912797LT2	United States Treasury	10/15/2024	5.195	50,000,000.00	49,235,180.55	49,206,319.44	49,240,548.50
1220406570	912797KH9	United States Treasury	07/02/2024	5.190	50,000,000.00	49,992,791.67	49,149,416.67	49,971,713.50
1231479036	912797KH9	United States Treasury	07/02/2024	5.190	50,000,000.00	49,992,791.67	49,257,541.67	49,971,713.50
1287577210	912797LA3	United States Treasury	09/03/2024	5.217	20,210,000.00	20,022,541.02	19,949,314.86	20,023,590.84
1269592535	912797KC0	United States Treasury	08/22/2024	5.190	50,000,000.00	49,625,166.66	49,293,583.33	49,612,816.00
1245270928	912797GB7	United States Treasury	07/11/2024	5.155	50,000,000.00	49,928,402.78	49,326,986.11	49,904,900.00
1257862178	912797GL5	United States Treasury	09/05/2024	5.180	50,000,000.00	49,525,166.67	49,050,333.33	49,497,850.00
1245270956	912796Y52	United States Treasury	07/05/2024	5.215	50,000,000.00	49,971,027.78	49,362,611.11	49,949,000.00
1247068569	912797KW6	United States Treasury	08/06/2024	5.220	50,000,000.00	49,739,000.00	49,151,750.00	49,725,653.00
1245270915	912797GB7	United States Treasury	07/11/2024	5.155	50,000,000.00	49,928,402.78	49,326,986.11	49,904,900.00
1276324252	912797KL0	United States Treasury	09/19/2024	5.220	50,000,000.00	49,420,000.00	49,144,500.00	49,417,669.50
1280979204	912797KK2	United States Treasury	09/12/2024	5.200	50,000,000.00	49,472,777.78	49,248,888.89	49,464,781.50
1231479019	912797KN6	United States Treasury	07/09/2024	5.170	50,000,000.00	49,942,555.56	49,210,138.89	49,920,873.50
1263432477	912797KZ9	United States Treasury	08/27/2024	5.210	50,000,000.00	49,587,541.67	49,160,611.11	49,574,822.00
1245270930	912797GB7	United States Treasury	07/11/2024	5.155	50,000,000.00	49,928,402.78	49,326,986.11	49,904,900.00
1286024283	912797LH8	United States Treasury	09/17/2024	5.215	50,000,000.00	49,435,041.67	49,239,479.17	49,304,344.00
1229748359	912797KP1	United States Treasury	07/16/2024	5.180	50,000,000.00	49,892,083.33	49,143,861.11	49,873,072.00
1291933363	912797KK2	United States Treasury	09/12/2024	5.235	50,000,000.00	49,469,229.17	49,367,437.50	49,464,781.50
1251214774	912797KK4	United States Treasury	08/13/2024	5.220	50,000,000.00	49,688,250.00	49,137,250.00	49,675,666.00
1259332204	912797GK7	United States Treasury	08/08/2024	5.200	49,947,000.00	49,672,846.47	49,225,543.33	49,648,816.41
1265568018	912797LA3	United States Treasury	09/03/2024	5.230	50,000,000.00	49,535,111.11	49,142,861.11	49,538,819.50
1256327598	912797KY2	United States Treasury	08/20/2024	5.240	50,000,000.00	49,636,111.11	49,155,777.78	49,625,107.00
1233534267	912796Y52	United States Treasury	07/05/2024	5.160	50,000,000.00	49,971,333.33	49,269,000.00	49,949,000.00
1231479032	912797KP1	United States Treasury	07/16/2024	5.172	50,000,000.00	49,892,250.00	49,159,550.00	49,873,072.00
1232432805	912797KQ9	United States Treasury	07/23/2024	5.175	50,000,000.00	49,841,875.00	49,144,687.50	49,822,812.00
1279964958	912797KC0	United States Treasury	08/22/2024	5.240	50,000,000.00	49,621,555.56	49,388,666.67	49,612,816.00
1226785518	912797KN6	United States Treasury	07/09/2024	5.200	50,000,000.00	49,942,222.22	49,162,222.22	49,920,873.50
1247860515	912797KR7	United States Treasury	07/30/2024	5.200	50,000,000.00	49,790,555.56	49,212,777.78	49,772,156.00
1220406572	912797KH9	United States Treasury	07/02/2024	5.190	31,647,000.00	31,642,437.56	31,108,631.79	31,629,096.34
1246434253	912797KW6	United States Treasury	08/06/2024	5.230	50,000,000.00	49,738,500.00	49,142,861.11	49,725,653.00
1256327600	912797GL5	United States Treasury	09/05/2024	5.190	50,000,000.00	49,524,250.00	49,048,500.00	49,497,850.00
1272397600	912797LA3	United States Treasury	09/03/2024	5.220	50,000,000.00	49,536,000.00	49,209,750.00	49,538,819.50
1249633282	912797KW6	United States Treasury	08/06/2024	5.200	50,000,000.00	49,740,000.00	49,183,888.89	49,725,653.00
1232432794	912797KP1	United States Treasury	07/16/2024	5.185	50,000,000.00	49,891,979.17	49,164,638.89	49,873,072.00
1296179577	912797LT2	United States Treasury	10/15/2024	5.200	50,000,000.00	49,234,444.44	49,155,000.00	49,240,548.50
1251776844	912797KR7	United States Treasury	07/30/2024	5.220	50,000,000.00	49,789,750.00	49,246,000.00	49,772,156.00
1294109459	912797LJ4	United States Treasury	09/24/2024	5.200	50,000,000.00	49,386,111.11	49,285,000.00	49,377,931.50
1275635408	912797KC0	United States Treasury	08/22/2024	5.240	50,000,000.00	49,621,555.55	49,337,722.22	49,612,816.00
1274218433	912797LH8	United States Treasury	09/17/2024	5.220	50,000,000.00	49,434,500.00	49,137,250.00	49,304,344.00
1247860513	912797GK7	United States Treasury	08/08/2024	5.195	50,000,000.00	49,725,819.44	49,148,597.22	49,701,500.00
1225612088	912797KN6	United States Treasury	07/09/2024	5.190	50,000,000.00	49,942,333.33	49,156,625.00	49,920,873.50
1245270960	912797KR7	United States Treasury	07/30/2024	5.190	50,000,000.00	49,790,958.33	49,185,458.33	49,772,156.00
1226785516	912797KN6	United States Treasury	07/09/2024	5.200	50,000,000.00	49,942,222.22	49,162,222.22	49,920,873.50
1299109983	912797LH8	United States Treasury	09/17/2024	5.205	50,000,000.00	49,436,125.00	49,385,520.83	49,304,344.00
1232432803	912797KQ9	United States Treasury	07/23/2024	5.180	50,000,000.00	49,841,722.22	49,143,861.11	49,822,812.00
1296179568	912797KK2	United States Treasury	09/12/2024	5.225	50,000,000.00	49,470,243.06	49,375,902.78	49,464,781.50
1241572232	912797KR7	United States Treasury	07/30/2024	5.185	11,950,000.00	11,900,087.17	11,745,185.30	11,895,545.28
1266822541	912797LA3	United States Treasury	09/03/2024	5.210	50,000,000.00	49,536,888.89	49,160,611.11	49,538,819.50
1269592541	912797KB2	United States Treasury	08/15/2024	5.220	50,000,000.00	49,673,750.00	49,333,000.00	49,662,241.50
1287577214	912797LA3	United States Treasury	09/03/2024	5.217	50,000,000.00	49,536,222.22	49,355,059.03	49,538,819.50
1268318787	912797KB2	United States Treasury	08/15/2024	5.220	50,000,000.00	49,673,750.00	49,325,750.00	49,662,241.50
1279243188	912797KD8	United States Treasury	08/29/2024	5.240	50,000,000.00	49,570,611.11	49,330,444.44	49,560,712.00
1253208849	912797KY2	United States Treasury	08/20/2024	5.220	50,000,000.00	49,637,500.00	49,137,250.00	49,625,107.00
1245270962	912797KR7	United States Treasury	07/30/2024	5.190	50,000,000.00	49,790,958.33	49,185,458.33	49,772,156.00
1286827025	912797GL5	United States Treasury	09/05/2024	5.220	41,010,000.00	40,617,534.30	40,462,926.60	40,598,136.57

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1301814286	912797LK1	United States Treasury	10/01/2024	5.195	50,000,000.00	49,336,194.44	49,307,333.33	49,342,395.50
1257862185	912797KY2	United States Treasury	08/20/2024	5.230	50,000,000.00	49,636,805.56	49,157,388.89	49,625,107.00
1298306483	912797LS4	United States Treasury	10/08/2024	5.184	50,000,000.00	49,287,200.00	49,215,200.00	49,261,900.00
1253208847	912797KY2	United States Treasury	08/20/2024	5.220	50,000,000.00	49,637,500.00	49,137,250.00	49,625,107.00
1277318832	912797KL0	United States Treasury	09/19/2024	5.210	50,000,000.00	49,421,111.11	49,175,083.33	49,417,669.50
1302542925	912797LT2	United States Treasury	10/15/2024	5.195	50,000,000.00	49,235,180.55	49,206,319.44	49,240,548.50
1276324259	912797KL0	United States Treasury	09/19/2024	5.220	50,000,000.00	49,420,000.00	49,144,500.00	49,417,669.50
US T-BILL GOVERNMENT TOTAL					9,108,270,000.00	9,047,323,009.69	8,968,260,712.96	9,044,012,051.89
821809591	91282CDH1	United States Treasury	11/15/2024	0.750	50,000,000.00	49,964,332.11	49,717,000.00	49,154,297.00
821809322	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,969,243.30	49,937,500.00	43,980,469.00
821809135	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,977,095.19	49,953,125.00	43,980,469.00
821809634	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,917,926.34	49,766,000.00	46,640,625.50
821809139	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,916,015.61	49,828,125.00	43,980,469.00
821808956	91282CCF6	United States Treasury	05/31/2026	0.750	50,000,000.00	49,892,417.62	49,722,656.00	46,376,953.50
821809318	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,969,412.28	49,937,500.00	43,980,469.00
821809866	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809333	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809152	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,957,958.40	49,914,062.50	43,980,469.00
821809628	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,917,926.34	49,766,000.00	46,640,625.50
821810710	91282CAV3	United States Treasury	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,509,766.00
821809320	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,969,412.28	49,937,500.00	43,980,469.00
821809208	91282CCF6	United States Treasury	05/31/2026	0.750	50,000,000.00	49,892,417.62	49,722,656.00	46,376,953.50
821809615	91282CCF6	United States Treasury	05/31/2026	0.750	50,000,000.00	49,892,417.62	49,722,656.00	46,376,953.50
821809137	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,977,095.19	49,953,125.00	43,980,469.00
821809314	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,957,958.40	49,914,062.50	43,980,469.00
821809570	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,883,600.06	49,667,950.00	46,640,625.50
821809316	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,957,958.40	49,914,062.50	43,980,469.00
821809609	91282CBW0	United States Treasury	04/30/2026	0.750	50,000,000.00	49,946,367.68	49,855,000.00	46,511,719.00
821809226	91282CCF6	United States Treasury	05/31/2026	0.750	50,000,000.00	49,892,417.62	49,722,656.00	46,376,953.50
821809146	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,916,015.61	49,828,125.00	43,980,469.00
821809663	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,883,600.06	49,667,950.00	46,640,625.50
821809622	91282CCF6	United States Treasury	05/31/2026	0.750	50,000,000.00	49,892,417.62	49,722,656.00	46,376,953.50
821809144	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,916,015.61	49,828,125.00	43,980,469.00
821810741	91282CCV1	United States Treasury	08/31/2028	1.125	50,000,000.00	49,689,687.12	49,484,375.00	43,835,938.00
821809278	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809590	91282CDH1	United States Treasury	11/15/2024	0.750	50,000,000.00	49,964,332.11	49,717,000.00	49,154,297.00
821809134	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,977,095.19	49,953,125.00	43,980,469.00
821809560	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,917,926.34	49,766,000.00	46,640,625.50
821810737	91282CAV3	United States Treasury	11/15/2030	0.875	50,000,000.00	49,322,091.28	48,953,143.50	40,509,766.00
821809153	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,957,958.40	49,914,062.50	43,980,469.00
821809276	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809586	91282CDH1	United States Treasury	11/15/2024	0.750	50,000,000.00	49,964,332.11	49,717,000.00	49,154,297.00
821809629	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,917,926.34	49,766,000.00	46,640,625.50
821809328	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809556	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,917,926.34	49,766,000.00	46,640,625.50
821810678	91282CCV1	United States Treasury	08/31/2028	1.125	50,000,000.00	49,613,030.44	49,357,000.00	43,835,938.00
821809330	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,877,447.92	49,650,400.00	46,640,625.50
821809528	91282CAV3	United States Treasury	11/15/2030	0.875	50,000,000.00	50,000,000.00	50,000,000.00	40,509,766.00
821809147	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,916,015.61	49,828,125.00	43,980,469.00
821809324	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,969,243.30	49,937,500.00	43,980,469.00
821809132	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,977,095.19	49,953,125.00	43,980,469.00
821809666	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,883,600.06	49,667,950.00	46,640,625.50
821809638	91282CBW0	United States Treasury	04/30/2026	0.750	50,000,000.00	49,946,367.68	49,855,000.00	46,511,719.00
821809873	91282CBT7	United States Treasury	03/31/2026	0.750	50,000,000.00	49,883,600.06	49,667,950.00	46,640,625.50
821809326	91282CAY7	United States Treasury	11/30/2027	0.625	50,000,000.00	49,938,316.18	49,875,000.00	43,980,469.00
821809524	91282CDH1	United States Treasury	11/15/2024	0.750	50,000,000.00	49,964,332.11	49,717,000.00	49,154,297.00
US T-NOTE GOVERNMENT TOTAL					2,400,000,000.00	2,395,445,584.31	2,388,796,248.50	2,178,003,923.00
UST GOVERNMENT TOTAL					11,508,270,000.00	11,442,768,594.00	11,357,056,961.46	11,222,015,974.89
GRAND TOTAL					59,207,531,444.44	58,997,806,396.05	58,742,049,007.13	56,738,058,331.89

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: SPECIFIC PURPOSE INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<u>AVCCD-ANTELOPE VALLEY CCD</u>								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,837,745.10
FHLB TOTAL					25,230,000.00	25,230,000.00	25,230,000.00	16,837,745.10
AVCCD TOTAL					25,230,000.00	25,230,000.00	25,230,000.00	16,837,745.10
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>								
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	7,450,227.00
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	5,630,030.00
FFCB TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	13,080,257.00
ESUSD TOTAL					16,000,000.00	16,000,000.00	16,000,000.00	13,080,257.00
<u>FIRST5LA</u>								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,977,500.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,984,700.00
FHLB TOTAL					84,000,000.00	84,000,000.00	84,000,000.00	83,962,200.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,853,500.00
FHLMC TOTAL					50,000,000.00	50,000,000.00	50,000,000.00	49,853,500.00
FIRST5LA TOTAL					134,000,000.00	134,000,000.00	134,000,000.00	133,815,700.00
<u>GF - GENERAL FUND</u>								
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
LONG TERM BDS TOTAL					2,060,000.00	2,060,000.00	2,060,000.00	2,060,000.00
GF TOTAL					2,060,000.00	2,060,000.00	2,060,000.00	2,060,000.00
<u>PHHPA-PH HABITAT PRESERVATION AU</u>								
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	15,885,424.75
FFCB TOTAL					22,675,000.00	22,675,000.00	22,675,000.00	15,885,424.75
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,910,330.00
FHLMC TOTAL					9,500,000.00	9,500,000.00	9,500,000.00	5,910,330.00
1265565669	912797LC9	UNITED STATES TREASURY	11/07/2024	5.140	4,100,000.00	4,024,484.83	3,993,459.22	4,025,091.56
UST BILL TOTAL					4,100,000.00	4,024,484.83	3,993,459.22	4,025,091.56
PHHPA TOTAL					36,275,000.00	36,199,484.83	36,168,459.22	25,820,846.31
<u>SCP61 - SCAQMD - GENERAL FUND</u>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,003,908.89	10,018,200.00	9,960,500.00
FFCB TOTAL					10,000,000.00	10,003,908.89	10,018,200.00	9,960,500.00
1302540523	912796ZV4	UNITED STATES TREASURY	12/26/2024	5.120	20,000,000.00	19,493,688.89	19,482,311.11	19,484,400.00
1221234606	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	10,000,000.00	9,798,666.66	9,645,333.33	9,788,765.10
1163559893	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,804,538.89	9,554,711.11	9,788,765.10
UST BILL TOTAL					40,000,000.00	39,096,894.44	38,682,355.55	39,061,930.20
SCP61 - SCAQMD GENERAL FUND TOTAL					50,000,000.00	49,100,803.33	48,700,555.55	49,022,430.20
<u>SCP66 - SCAQMD CMP AB SPE REV FD</u>								
1302540522	912796ZV4	UNITED STATES TREASURY	12/26/2024	5.120	10,000,000.00	9,746,844.45	9,741,155.56	9,742,200.00
1163559883	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,804,538.89	9,554,711.11	9,788,765.10
UST BILL TOTAL					20,000,000.00	19,551,383.34	19,295,866.67	19,530,965.10
SCP66 - SCAQMD CMP AB SPE REV FD TOTAL					20,000,000.00	19,551,383.34	19,295,866.67	19,530,965.10
<u>SCP6G - SCAQMD - INVESTMENT</u>								
1221234607	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	10,000,000.00	9,798,666.66	9,645,333.33	9,788,765.10
UST BILL TOTAL					10,000,000.00	9,798,666.66	9,645,333.33	9,788,765.10
SCP6G - SCAQMD INVESTMENT TOTAL					10,000,000.00	9,798,666.66	9,645,333.33	9,788,765.10
<u>SCP9A - SCAQMD - FD66 SPE REV FD</u>								
1221234608	912797HP5	UNITED STATES TREASURY	11/29/2024	4.800	20,000,000.00	19,597,333.34	19,290,666.67	19,577,530.20
UST BILL TOTAL					20,000,000.00	19,597,333.34	19,290,666.67	19,577,530.20
SCP9A - SCAQMD - FD66 SPE REV FD TOTAL					20,000,000.00	19,597,333.34	19,290,666.67	19,577,530.20

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: JUNE 1, 2024 TO JUNE 30, 2024
 FUND: SPECIFIC PURPOSE INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Final Maturity	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
SCUSF - SCAQMD CLEAN FUELS PROG								
1302540524	912796ZV4	UNITED STATES TREASURY	12/26/2024	5.120	10,000,000.00	9,746,844.45	9,741,155.56	9,742,200.00
1163559887	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	20,000,000.00	19,609,077.78	19,109,422.22	19,577,530.20
UST BILL TOTAL					30,000,000.00	29,355,922.23	28,850,577.78	29,319,730.20
SCUSF - SCAQMD CLEAN FUELS PROG TOTAL					30,000,000.00	29,355,922.23	28,850,577.78	29,319,730.20
SCAQMD - SOUTH COAST AIR QUALITY MG								
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2024		29,197.19	29,197.19	29,197.19	29,197.19
1119045543	SOFCLAIFMMF	S OF C LAIF	12/31/2024		342,844.91	342,844.91	342,844.91	342,844.91
1179317493	SOFCLAIFMMF	S OF C LAIF	12/31/2024		385,394.41	385,394.41	385,394.41	385,394.41
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2024		69,421.99	69,421.99	69,421.99	69,421.99
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
1249649042	SOFCLAIFMMF	S OF C LAIF	12/31/2024		414,010.37	414,010.37	414,010.37	414,010.37
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
MMFUND TOTAL					39,161,786.98	39,161,786.98	39,161,786.98	39,161,786.98
SCAQMD TOTAL					39,161,786.98	39,161,786.98	39,161,786.98	39,161,786.98
SLIM - SCHOOLS LINKED INSURANCE MG								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2024		18,037.42	18,037.42	18,037.42	18,037.42
1249649045	SOFCLAIFMMF	S OF C LAIF	12/31/2024		38,349.08	38,349.08	38,349.08	38,349.08
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
1019882651	SOFCLAIFMMF	S OF C LAIF	12/31/2024		23,393.02	23,393.02	23,393.02	23,393.02
1119044120	SOFCLAIFMMF	S OF C LAIF	12/31/2024		31,757.14	31,757.14	31,757.14	31,757.14
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
MMFUND TOTAL					3,627,490.02	3,627,490.02	3,627,490.02	3,627,490.02
SLIM TOTAL					3,627,490.02	3,627,490.02	3,627,490.02	3,627,490.02
WASIA - WHITTIER AREA SCHOOLS INS								
1249649044	SOFCLAIFMMF	S OF C LAIF	12/31/2024		463.27	463.27	463.27	463.27
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
1019883193	SOFCLAIFMMF	S OF C LAIF	12/31/2024		282.60	282.60	282.60	282.60
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2024		217.90	217.90	217.90	217.90
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2024		32.67	32.67	32.67	32.67
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
MMFUND TOTAL					43,821.76	43,821.76	43,821.76	43,821.76
SLIM TOTAL					43,821.76	43,821.76	43,821.76	43,821.76
GRAND TOTAL					386,398,098.76	383,726,692.49	382,074,557.98	361,687,067.97

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 2024
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 2024
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	1.00
06/10/20	CCTSA TOBACCO BONDS 2020	22,840,187.12
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	<u>333,018.84</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$23,175,168.11</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 2024
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	LAC-CAL 2019 COMMERCIAL PAPER	2,239,699.24
07/26/18	LEASE REVENUE BONDS (2018 SERIES A & B)	23,470,460.98
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	52,401,320.81
11/03/20	LEASE REVENUE BONDS (2020 SERIES A LACMA)	2,063.26
07/20/22	CFD NO. 2021-01 IMPROVEMENT AREA 1 SERIES 2022	7,004,159.57
U.S. BANK - TRUSTEE TOTAL		<u><u>\$85,127,795.97</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 2024
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,040,750.65
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,350,069.87
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	1,329,395.57
10/28/21	LACPWFA LEASE REVENUE BONDS (2021 SERIES F)	9,839,309.42
04/13/22	LACRFA LEASE REVENUE REFUNDING BONDS 2022	<u>4,124,934.10</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$34,684,459.61</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF JUNE 30, 2024
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>310,515.15</u>
	TREASURER TOTAL	<u><u>\$310,515.15</u></u>

LOS ANGELES COUNTY TREASURER
 FLOATING RATE SECURITIES - PSI NON-TRADING
 AS OF JUNE 30, 2024
 ATTACHMENT XII

INV ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
LACCAL BANS						
1052207560	LAC-CAL BANS	5.755%	06/30/25	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
1215324857	LAC-CAL BANS	5.824%	06/30/26	10,000,000.00	10,000,000.00	
LACCAL BANS TOTAL				15,000,000.00	15,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				15,000,000.00	15,000,000.00	
NTRD - PSI NON-TRADING Total				15,000,000.00	15,000,000.00	
BANS as a Percentage of Total Floating Rate Notes					100.00%	

**LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES / LACCAL
AS OF JUNE 30, 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%
			<u>15,000,000.00</u>	

LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
SECURITY TYPE GROUPING - COST & WTG AVG DAYS TO MATURITY
AS OF JUNE 30, 2024
ATTACHMENT XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
AGENCIES	28,936,298,402.67	1,240.00 DAYS	0.00	0.00 DAYS
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,100,000,000.00	70.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	16,480,703,317.93	45.00 DAYS	0.00	0.00 DAYS
MUNICIPALS	38,036,081.45	260.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	11,442,768,594.00	238.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$58,997,806,396.05	668.00 DAYS	\$0.00	0.00 DAYS

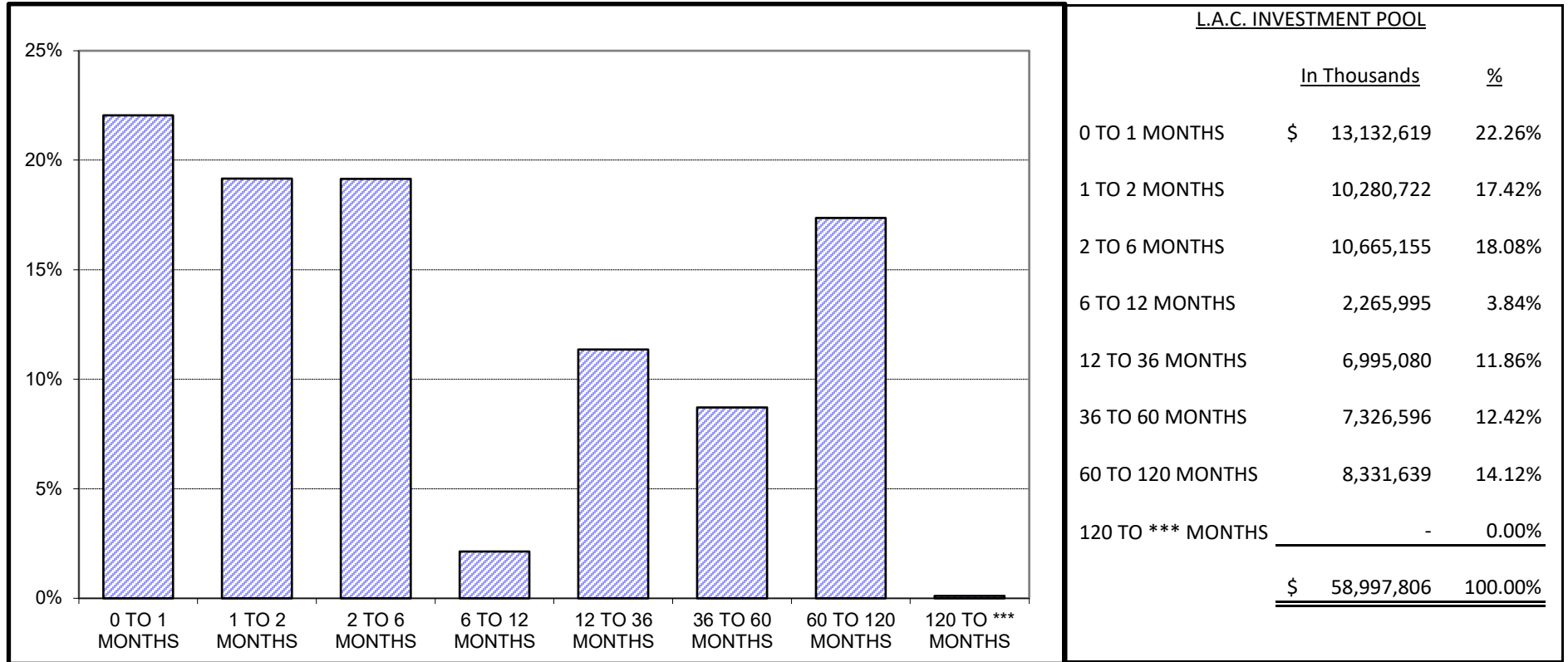
LOS ANGELES COUNTY TREASURER
INVENTORY REPORT - TOTALS SECTION
MATURITY RANGE GROUPING
AS OF JUNE 30, 2024
ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 to 1 Months	07/01/24 - 07/31/24	\$ 13,132,619,123.77	22.26%
1 to 2 Months	08/01/24 - 08/31/24	\$ 10,280,721,526.91	17.43%
2 to 3 Months	09/01/24 - 09/30/24	\$ 6,968,107,050.68	11.81%
3 to 4 Months	10/01/24 - 10/31/24	\$ 1,789,516,347.85	3.03%
4 to 5 Months	11/01/24 - 11/30/24	\$ 346,938,127.04	0.59%
5 to 6 Months	12/01/24 - 12/31/24	\$ 1,560,593,791.63	2.65%
6 to 12 Months	01/01/25 - 01/31/25	\$ 2,265,994,752.06	3.84%
12 to 24 Months	02/01/25 - 02/28/25	\$ 3,585,591,397.94	6.08%
24 to 36 Months	03/01/25 - 03/31/25	\$ 3,409,489,107.21	5.78%
36 to 48 Months	04/01/25 - 04/30/25	\$ 2,917,033,706.39	4.94%
48 to 60 Months	05/01/25 - 05/31/25	\$ 4,409,561,946.04	7.47%
60 to 120 Months	06/01/25 - 06/30/25	\$ 8,331,639,518.53	14.12%
120 to *** Months	07/01/25 -	\$ -	0.00%
Portfolio Total:		\$ 58,997,806,396.05	100.00%
AVCCD			
120 to *** Months	07/01/34 -	\$ 25,230,000.00	100.0%
Portfolio Total:		\$ 25,230,000.00	100.0%
ESUSD			
120 to *** Months	07/01/34 -	\$ 16,000,000.00	100.0%
Portfolio Total:		\$ 16,000,000.00	100.0%
FIRST5LA			
12 to 24 Months	07/01/25 - 06/30/26	\$ 134,000,000.00	100.0%
Portfolio Total:		\$ 134,000,000.00	100.0%
GF			
36 to 48 Months	07/01/27 - 06/30/28	\$ 2,060,000.00	100.0%
Portfolio Total:		\$ 2,060,000.00	100.0%
PHHPA			
4 to 5 Months	11/01/24 - 11/30/24	\$ 4,024,484.83	11.1%
120 to *** Months	07/01/34 -	\$ 32,175,000.00	88.9%
Portfolio Total:		\$ 36,199,484.83	100.0%
SCP61			
4 to 5 Months	11/01/24 - 11/30/24	\$ 19,603,205.55	39.9%
5 to 6 Months	12/01/24 - 12/31/24	\$ 29,497,597.78	60.1%
Portfolio Total:		\$ 49,100,803.33	100.0%
SCP66			
4 to 5 Months	11/01/24 - 11/30/24	\$ 9,804,538.89	50.1%
5 to 6 Months	12/01/24 - 12/31/24	\$ 9,746,844.45	49.9%
Portfolio Total:		\$ 19,551,383.34	100.0%

LOS ANGELES COUNTY TREASURER
 INVENTORY REPORT - TOTALS SECTION
 MATURITY RANGE GROUPING
 AS OF JUNE 30, 2024
 ATTACHMENT XV

Maturity Range	Date Range	Amortized Cost	%
SCP6G			
4 to 5 Months	11/01/24 - 11/30/24	\$ 9,798,666.66	100.0%
Portfolio Total:		\$ 9,798,666.66	100.0%
SCP9A			
4 to 5 Months	11/01/24 - 11/30/24	\$ 19,597,333.34	100.0%
Portfolio Total:		\$ 19,597,333.34	100.0%
SCU5F			
4 to 5 Months	11/01/24 - 11/30/24	\$ 19,609,077.78	66.8%
5 to 6 Months	12/01/24 - 12/31/24	\$ 9,746,844.45	33.2%
Portfolio Total:		\$ 29,355,922.23	100.0%
SCAQMD			
5 to 6 Months	12/01/24 - 12/31/24	\$ 39,161,786.98	100.0%
Portfolio Total:		\$ 39,161,786.98	100.0%
SLIM			
5 to 6 Months	12/01/24 - 12/31/24	\$ 3,627,490.02	100.0%
Portfolio Total:		\$ 3,627,490.02	100.0%
WASIA			
5 to 6 Months	12/01/24 - 12/31/24	\$ 43,821.76	100.0%
Portfolio Total:		\$ 43,821.76	100.0%

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 30, 2024
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 13,132,619	22.26%
1 TO 2 MONTHS	10,280,722	17.42%
2 TO 6 MONTHS	10,665,155	18.08%
6 TO 12 MONTHS	2,265,995	3.84%
12 TO 36 MONTHS	6,995,080	11.86%
36 TO 60 MONTHS	7,326,596	12.42%
60 TO 120 MONTHS	8,331,639	14.12%
120 TO *** MONTHS	-	0.00%
	<u>\$ 58,997,806</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 JUNE 30, 2024
 ATTACHMENT XVII**

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	\$39,161,786.98
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	3,627,490.02
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	43,821.76
	LAIF TOTAL	<u><u>\$42,833,098.76</u></u>

Fiona Ma, CPA

Treasurer

State of California



**POOLED MONEY
INVESTMENT BOARD REPORT**

MAY 31, 2024

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

MAY 2024

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POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of May 2024 with May 2023

(Dollars In Thousands)

	May 2024	May 2023	Change
Average Daily Portfolio (\$)	166,591,716	183,313,334	-16,721,618
Accrued Earnings (\$)	611,262	466,044	+145,218
Effective Yield (%)	4.332	2.993	+1.339
Average Life-Month End (In Days)	233	258	-25
Total Security Transactions			
Amount (\$)	48,719,829	43,849,361	+4,870,468
Number	981	882	+99
Total Time Deposit Transactions			
Amount (\$)	2,688,000	2,130,000	+558,000
Number	77	60	+17
Average Workday Investment Activity (\$)	2,336,720	2,089,971	+246,749
Prescribed Demand Account Balances For Services (\$)	165,000	211,000	-46,000



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

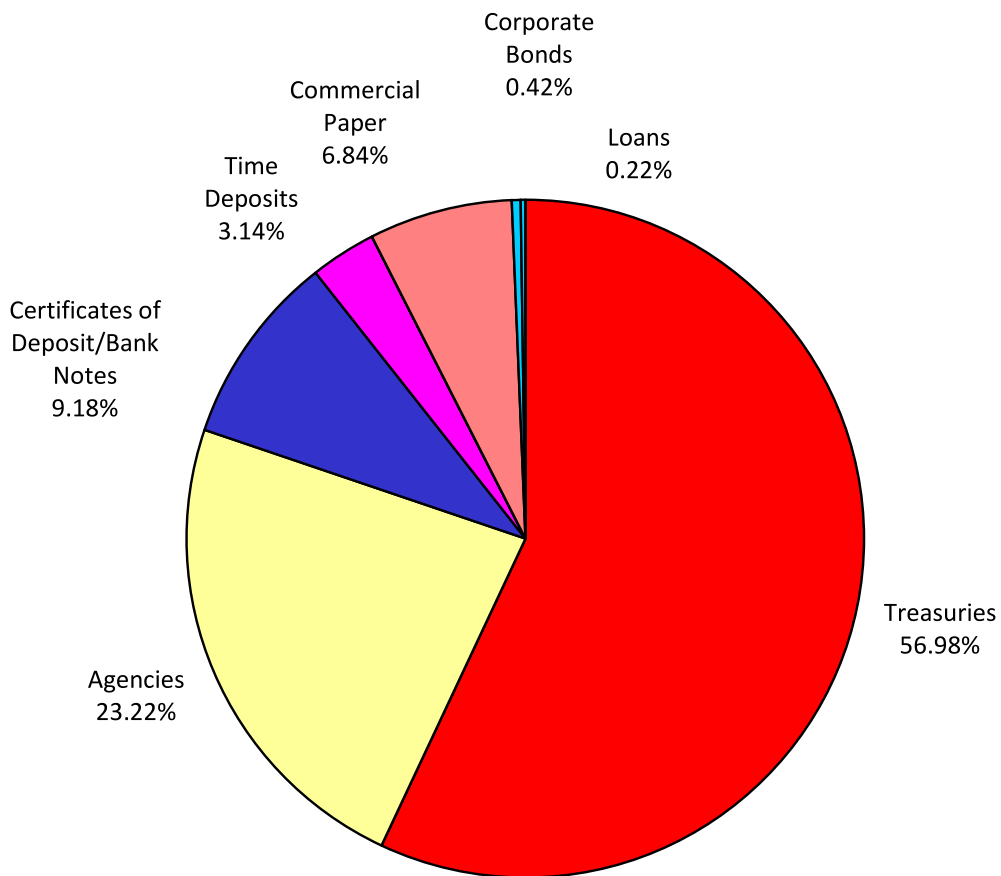
May 31, 2024

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>*PERCENT OF PORTFOLIO</u>	<u>*DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	31,345,508	19.31	-1.32
Bonds	0	0.00	0
Notes	61,147,509	37.67	-0.13
Strips	0	0.00	0
Total Government	<u>92,493,017</u>	<u>56.98</u>	<u>-1.45</u>
Agency Debentures	13,055,368	8.05	+0.59
Certificates of Deposit	14,900,015	9.18	+0.34
Bank Notes	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	24,628,901	15.17	+0.04
Time Deposits	5,105,000	3.14	+0.15
GNMAs	0	0.00	0
Commercial Paper	11,106,151	6.84	+0.30
Remics	1,943	0.00	0
Corporate Bonds	675,060	0.42	+0.01
PMIA Loans	363,727	0.22	+0.02
GF Loans	0	0.00	0
Other	0	0.00	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>162,329,182</u>	<u>100.00</u>	

*Percentages may be off due to rounding.

<u>INVESTMENT ACTIVITY</u>	<u>May 2024</u>		<u>April 2024</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	981	48,719,829	983	48,619,864
Time Deposits	77	2,688,000	68	1,881,000
Other	8	119,614	4	1,440,793
Total	<u>1,066</u>	<u>51,527,443</u>	<u>1,055</u>	<u>51,941,657</u>
PMIA Monthly Average Effective Yield (%)		4.332		4.272
Year to Date Yield Last Day of Month (%)		3.875		3.828

Pooled Money Investment Account Portfolio Composition \$162.3 billion 05/31/2024



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>
05/01/24	REDEMPTIONS								
	CP	CR AG NY		05/01/24	5.290	50,000	6	44,083.33	5.368
	CP	CR AG NY		05/01/24	5.290	50,000	6	44,083.33	5.368
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/01/24	5.300	50,000	6	44,166.67	5.378
	CP	DEERE CAP		05/01/24	5.310	50,000	57	420,375.00	5.429
	CP	LIBERTY		05/01/24	5.290	50,000	92	675,944.44	5.452
	CP	VERSAILLES		05/01/24	5.390	50,000	131	980,680.56	5.589
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	SOC GEN NY		05/01/24	5.410	50,000	146	1,097,027.78	5.624
	CP	METLIFE STF		05/01/24	5.400	50,000	153	1,147,500.00	5.619
	CP	METLIFE STF		05/01/24	5.400	50,000	153	1,147,500.00	5.619
	DN	FNMA		05/01/24	5.235	50,000	5	36,354.17	5.312
	DN	FNMA		05/01/24	5.235	50,000	5	36,354.17	5.312
	DN	FHLB		05/01/24	5.200	50,000	70	505,555.56	5.341
	DN	FHLB		05/01/24	5.200	50,000	70	505,555.56	5.341
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FHLB		05/01/24	5.195	50,000	91	656,590.28	5.352
	DN	FNMA		05/01/24	5.100	50,000	105	743,750.00	5.263
	DN	FNMA		05/01/24	5.100	50,000	105	743,750.00	5.263
	DN	FNMA		05/01/24	5.115	50,000	117	831,187.50	5.288
	DN	FNMA		05/01/24	5.115	50,000	117	831,187.50	5.288
	DN	FFCB		05/01/24	5.130	50,000	124	883,500.00	5.309
	DN	FFCB		05/01/24	5.130	50,000	124	883,500.00	5.309
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLB		05/01/24	5.140	50,000	124	885,222.22	5.320
	DN	FHLMC		05/01/24	5.100	50,000	131	927,916.67	5.283
	DN	FHLMC		05/01/24	5.100	50,000	131	927,916.67	5.283
	DN	FHLMC		05/01/24	5.125	50,000	133	946,701.39	5.311
	DN	FHLMC		05/01/24	5.125	50,000	133	946,701.39	5.311
	DN	IADB		05/01/24	5.210	50,000	140	1,013,055.56	5.406
	DN	IADB		05/01/24	5.210	50,000	140	1,013,055.56	5.406
	DN	IBRD		05/01/24	5.230	50,000	155	1,125,902.78	5.440
	DN	IBRD		05/01/24	5.230	50,000	155	1,125,902.78	5.440
	DN	FHLB		05/01/24	5.240	50,000	155	1,128,055.56	5.450
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	IBRD		05/01/24	5.200	50,000	162	1,170,000.00	5.413
	DN	FHLB		05/01/24	5.210	50,000	166	1,201,194.44	5.427
	DN	FHLB		05/01/24	5.210	50,000	166	1,201,194.44	5.427
	DN	FHLB		05/01/24	5.220	50,000	167	1,210,750.00	5.439
	DN	FHLB		05/01/24	5.220	50,000	167	1,210,750.00	5.439

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>
05/01/24	REDEMPTIONS (Continued)								
	DN	IFC		05/01/24	5.270	50,000	170	1,244,305.56	5.495
	DN	IFC		05/01/24	5.270	50,000	170	1,244,305.56	5.495
	DN	IBRD		05/01/24	5.270	50,000	177	1,295,541.67	5.500
	DN	IBRD		05/01/24	5.270	50,000	177	1,295,541.67	5.500
	YCD	SVENSKA	5.330	05/01/24	5.330	50,000	92	681,055.56	5.419
	YCD	SVENSKA	5.330	05/01/24	5.330	50,000	92	681,055.56	5.419
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000	119	872,666.67	5.368
	YCD	SUMITOMO	5.280	05/01/24	5.280	50,000	119	872,666.67	5.368
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000	120	883,333.33	5.388
	YCD	SWEDBANK	5.300	05/01/24	5.300	50,000	120	883,333.33	5.388
	YCD	FORTIS	5.650	05/01/24	5.650	50,000	163	1,279,097.22	5.744
	YCD	FORTIS	5.650	05/01/24	5.650	50,000	163	1,279,097.22	5.744
05/01/24	PURCHASES								
	CP	METLIFE STF		09/04/24	5.320	50,000			
	CP	METLIFE STF		09/04/24	5.320	50,000			
	DN	FHLB		10/25/24	5.165	50,000			
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000			
	YCD	KBC	5.320	06/04/24	5.320	50,000			
	YCD	KBC	5.320	06/04/24	5.320	50,000			
	YCD	RABOBANK	5.550	02/03/25	5.550	50,000			
	YCD	RABOBANK	5.550	02/03/25	5.550	50,000			
05/02/24	REDEMPTIONS								
	CP	JPM LLC		05/02/24	5.330	50,000	29	214,680.56	5.427
	CP	JPM LLC		05/02/24	5.330	50,000	29	214,680.56	5.427
	DN	FHLMC		05/02/24	5.245	50,000	6	43,708.33	5.322
	DN	FHLMC		05/02/24	5.245	50,000	6	43,708.33	5.322
	DN	IBRD		05/02/24	5.240	50,000	153	1,113,500.00	5.449
	DN	IBRD		05/02/24	5.240	50,000	153	1,113,500.00	5.449
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.125	50,000	125	889,756.94	5.305
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	125	893,229.17	5.326
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	126	900,375.00	5.327
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334
	TR	BILL		05/02/24	5.145	50,000	136	971,833.33	5.334

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>
05/02/24	REDEMPTIONS (Continued)								
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.150	50,000	136	972,777.78	5.340
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.170	50,000	168	1,206,333.33	5.386
	TR	BILL		05/02/24	5.230	50,000	175	1,271,180.56	5.456
	TR	BILL		05/02/24	5.230	50,000	175	1,271,180.56	5.456
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.242	50,000	176	1,281,377.78	5.470
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	177	1,289,395.83	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/02/24	5.245	50,000	178	1,296,680.56	5.474
05/02/24	PURCHASES								
	TR	BILL		08/27/24	5.235	50,000			
	TR	BILL		08/27/24	5.235	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
05/03/24	REDEMPTIONS								
	CP	CR AG NY		05/03/24	5.300	50,000	18	132,500.00	5.388
	CP	CR AG NY		05/03/24	5.300	50,000	18	132,500.00	5.388
	CP	CHARIOT		05/03/24	5.330	50,000	63	466,375.00	5.455
	CP	CHARIOT		05/03/24	5.330	50,000	63	466,375.00	5.455
	CP	JUPITER		05/03/24	5.320	50,000	92	679,777.78	5.483
	CP	JUPITER		05/03/24	5.320	50,000	92	679,777.78	5.483
	CP	ATLANTIC		05/03/24	5.340	50,000	115	852,916.67	5.523
	DN	FHLB		05/03/24	5.180	50,000	142	1,021,611.11	5.376
	DN	FHLB		05/03/24	5.180	50,000	142	1,021,611.11	5.376
	DN	IADB		05/03/24	5.210	50,000	142	1,027,527.78	5.408
	DN	IADB		05/03/24	5.210	50,000	142	1,027,527.78	5.408
	DN	IFC		05/03/24	5.210	50,000	170	1,230,138.89	5.430
	DN	IFC		05/03/24	5.210	50,000	170	1,230,138.89	5.430
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000	7	51,527.78	5.374
	YCD	SUMI TRUST	5.300	05/03/24	5.300	50,000	7	51,527.78	5.374
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000	72	540,000.00	5.490
	YCD	MUFG BK	5.400	05/03/24	5.400	50,000	72	540,000.00	5.490

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>
05/03/24	REDEMPTIONS (Continued)								
	YCD	TORONTO	5.380	05/03/24	5.380	50,000	92	687,444.44	5.470
	YCD	TORONTO	5.380	05/03/24	5.380	50,000	92	687,444.44	5.470
	YCD	DNB	5.300	05/03/24	5.300	50,000	93	684,583.33	5.388
	YCD	DNB	5.300	05/03/24	5.300	50,000	93	684,583.33	5.388
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000	101	753,291.67	5.460
	YCD	MIZUHO	5.370	05/03/24	5.370	50,000	101	753,291.67	5.460
05/03/24	PURCHASES								
	CP	RABO NY		05/09/24	5.300	50,000			
	CP	RABO NY		05/09/24	5.300	50,000			
	CP	RABO NY		05/13/24	5.300	50,000			
	CP	RABO NY		05/13/24	5.300	50,000			
	CP	SOC GEN NY		06/10/24	5.280	50,000			
	CP	SOC GEN NY		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	MUFG BK		06/10/24	5.280	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	CR AG NY		06/10/24	5.300	50,000			
	CP	JOHNSON		09/04/24	5.270	50,000			
	CP	JOHNSON		09/04/24	5.270	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/21/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		10/25/24	5.120	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	DN	FHLB		11/25/24	5.055	50,000			
	TR	BILL		06/13/24	5.265	50,000			
	TR	BILL		06/13/24	5.265	50,000			
	TR	BILL		06/13/24	5.266	50,000			
	TR	BILL		06/13/24	5.266	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.225	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		08/27/24	5.226	50,000			
	TR	BILL		09/26/24	5.165	50,000			
	TR	BILL		09/26/24	5.165	50,000			
	TR	BILL		09/26/24	5.165	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>
05/03/24	PURCHASES (Continued)								
	TR	BILL		09/26/24	5.170	50,000			
	TR	BILL		09/26/24	5.170	50,000			
	TR	BILL		09/26/24	5.170	50,000			
05/06/24	REDEMPTIONS								
	DEB	FHLB	0.500	05/06/24	0.175	50,000	1,096	750,000.00	0.501
	DEB	FHLB	0.500	05/06/24	0.175	50,000	1,096	750,000.00	0.501
05/06/24	PURCHASES								
	CD	US BANK	5.250	06/10/24	5.250	50,000			
	CD	US BANK	5.250	06/10/24	5.250	50,000			
	CP	JPM LLC		08/05/24	5.370	50,000			
	DN	IADB		07/26/24	5.260	50,000			
	DN	IADB		07/26/24	5.260	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	DN	IBRD		11/01/24	5.190	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	TR	BILL		10/24/24	5.160	50,000			
	YCD	DNB	5.320	06/10/24	5.320	50,000			
	YCD	DNB	5.320	06/10/24	5.320	50,000			
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000			
	YCD	NORINCHUK	5.370	06/10/24	5.370	50,000			
	YCD	RB CANADA	5.440	02/03/25	5.440	50,000			
	YCD	RB CANADA	5.440	02/03/25	5.440	50,000			
05/07/24	NO REDEMPTIONS								
05/07/24	PURCHASES								
	CP	BNP NY		05/14/24	5.290	50,000			
	CP	BNP NY		05/14/24	5.290	50,000			
	CP	GOTHAM		08/05/24	5.370	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		12/02/24	5.070	50,000			
	DN	FHLB		12/02/24	5.070	50,000			
	TR	BILL		06/13/24	5.270	50,000			
	TR	BILL		06/13/24	5.270	50,000			
	TR	BILL		06/13/24	5.273	50,000			
	TR	BILL		06/13/24	5.273	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>
05/07/24	PURCHASES (Continued)								
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000			
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000			
	YCD	MIZUHO	5.430	09/13/24	5.430	50,000			
	YCD	MIZUHO	5.430	09/13/24	5.430	50,000			
05/08/24	REDEMPTIONS								
	CD	US BANK	5.250	05/08/24	5.250	50,000	34	247,916.67	5.323
	CD	US BANK	5.250	05/08/24	5.250	50,000	34	247,916.67	5.323
	CP	CR AG NY		05/08/24	5.300	50,000	14	103,055.56	5.385
	CP	CR AG NY		05/08/24	5.300	50,000	14	103,055.56	5.385
	CP	COCA COLA		05/08/24	5.270	50,000	55	402,569.44	5.387
	CP	MIZUHO NY		05/08/24	5.260	50,000	98	715,944.44	5.425
	CP	MIZUHO NY		05/08/24	5.260	50,000	98	715,944.44	5.425
	DN	IBRD		05/08/24	5.150	50,000	69	493,541.67	5.288
	DN	IBRD		05/08/24	5.150	50,000	69	493,541.67	5.288
	DN	IBRD		05/08/24	5.070	50,000	98	690,083.33	5.227
	DN	IBRD		05/08/24	5.070	50,000	98	690,083.33	5.227
	DN	FHLB		05/08/24	5.135	50,000	104	741,722.22	5.299
	DN	FHLB		05/08/24	5.135	50,000	104	741,722.22	5.299
	DN	FHLB		05/08/24	5.110	50,000	139	986,513.89	5.300
	DN	FHLB		05/08/24	5.110	50,000	139	986,513.89	5.300
	DN	IBRD		05/08/24	5.200	50,000	169	1,220,555.56	5.419
	DN	IBRD		05/08/24	5.200	50,000	169	1,220,555.56	5.419
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	05/08/24	5.310	50,000	7	51,625.00	5.384
	YCD	DNB	5.280	05/08/24	5.280	50,000	9	66,000.00	5.353
	YCD	DNB	5.280	05/08/24	5.280	50,000	9	66,000.00	5.353
	YCD	KBC	5.350	05/08/24	5.350	50,000	68	505,277.78	5.424
	YCD	KBC	5.350	05/08/24	5.350	50,000	68	505,277.78	5.424
	YCD	BNP	5.390	05/08/24	5.390	50,000	124	928,277.78	5.480
	YCD	BNP	5.390	05/08/24	5.390	50,000	124	928,277.78	5.480
05/08/24	PURCHASES								
	CD	BMO BANK	5.500	11/27/24	5.500	50,000			
	CD	BMO BANK	5.500	11/27/24	5.500	50,000			
	CP	ING FDL		11/13/24	5.330	50,000			
	CP	ING FDL		11/13/24	5.330	50,000			
	CP	BOFA		11/27/24	5.340	50,000			
	CP	BOFA		11/27/24	5.340	50,000			
	CP	LIBERTY		11/27/24	5.350	50,000			
	DN	FNMA		05/31/24	5.235	50,000			
	DN	FNMA		05/31/24	5.235	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	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>
05/08/24	PURCHASES (Continued)								
	YCD	KBC	5.320	06/10/24	5.320	50,000			
	YCD	KBC	5.320	06/10/24	5.320	50,000			
	YCD	NATIXIS	5.480	11/27/24	5.480	50,000			
	YCD	NATIXIS	5.480	11/27/24	5.480	50,000			
05/09/24	REDEMPTIONS								
	CP	RABO NY		05/09/24	5.300	50,000	6	44,166.67	5.378
	CP	RABO NY		05/09/24	5.300	50,000	6	44,166.67	5.378
	CP	MUFG BK		05/09/24	5.290	50,000	36	264,500.00	5.392
	CP	MUFG BK		05/09/24	5.290	50,000	36	264,500.00	5.392
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	DN	FHLB		05/09/24	5.270	50,000	13	95,152.78	5.353
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.275	50,000	22	161,180.56	5.366
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.280	50,000	22	161,333.33	5.371
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.123	50,000	128	910,666.67	5.304
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.130	50,000	128	912,000.00	5.312
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.115	50,000	135	959,062.50	5.302
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375
	TR	BILL		05/09/24	5.165	50,000	161	1,154,951.39	5.375

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>
05/09/24	REDEMPTIONS (Continued)								
	TR	BILL		05/09/24	5.168	50,000	161	1,155,622.22	5.378
	TR	BILL		05/09/24	5.168	50,000	161	1,155,622.22	5.378
	TR	BILL		05/09/24	5.168	50,000	161	1,155,622.22	5.378
	TR	BILL		05/09/24	5.190	50,000	169	1,218,208.33	5.408
	TR	BILL		05/09/24	5.190	50,000	169	1,218,208.33	5.408
	TR	BILL		05/09/24	5.193	50,000	169	1,218,795.14	5.411
	TR	BILL		05/09/24	5.193	50,000	169	1,218,795.14	5.411
	TR	BILL		05/09/24	5.195	50,000	169	1,219,381.94	5.414
	TR	BILL		05/09/24	5.195	50,000	169	1,219,381.94	5.414
	TR	BILL		05/09/24	5.195	50,000	169	1,219,381.94	5.414
	TR	BILL		05/09/24	5.185	50,000	171	1,231,437.50	5.405
	TR	BILL		05/09/24	5.185	50,000	171	1,231,437.50	5.405
	TR	BILL		05/09/24	5.185	50,000	171	1,231,437.50	5.405
	TR	BILL		05/09/24	5.188	50,000	171	1,232,031.25	5.407
	TR	BILL		05/09/24	5.188	50,000	171	1,232,031.25	5.407
	TR	BILL		05/09/24	5.188	50,000	171	1,232,031.25	5.407
	TR	BILL		05/09/24	5.183	50,000	174	1,252,437.50	5.404
	TR	BILL		05/09/24	5.183	50,000	174	1,252,437.50	5.404
	TR	BILL		05/09/24	5.183	50,000	174	1,252,437.50	5.404
	TR	BILL		05/09/24	5.185	50,000	174	1,253,041.67	5.407
	TR	BILL		05/09/24	5.185	50,000	174	1,253,041.67	5.407
	TR	BILL		05/09/24	5.185	50,000	174	1,253,041.67	5.407
	TR	BILL		05/09/24	5.182	50,000	175	1,259,513.89	5.405
	TR	BILL		05/09/24	5.182	50,000	175	1,259,513.89	5.405
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.245	50,000	178	1,296,680.56	5.474
	TR	BILL		05/09/24	5.251	50,000	182	1,327,336.11	5.484
	TR	BILL		05/09/24	5.251	50,000	182	1,327,336.11	5.484
	TR	BILL		05/09/24	5.251	50,000	182	1,327,336.11	5.484
	YCD	DNB	5.300	05/09/24	5.300	50,000	37	272,361.11	5.374
	YCD	DNB	5.300	05/09/24	5.300	50,000	37	272,361.11	5.374
	YCD	NORINCHUK	5.370	05/09/24	5.370	50,000	37	275,958.33	5.445
	YCD	NORINCHUK	5.370	05/09/24	5.370	50,000	37	275,958.33	5.445

05/09/24 NO PURCHASES

05/10/24 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/10/24	PURCHASES								
	CP	THUNDER		07/26/24	5.350	50,000			
	CP	JOHNSON		11/01/24	5.230	50,000			
	CP	GOTHAM		11/01/24	5.340	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FNMA		11/22/24	5.055	50,000			
	DN	FNMA		11/22/24	5.055	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	TR	BILL		11/07/24	5.150	50,000			
	YCD	DNB	5.280	05/23/24	5.280	50,000			
	YCD	DNB	5.280	05/23/24	5.280	50,000			
	YCD	CIBC	5.440	11/27/24	5.440	50,000			
	YCD	CIBC	5.440	11/27/24	5.440	50,000			
	YCD	BNP	5.470	11/27/24	5.470	50,000			
	YCD	BNP	5.470	11/27/24	5.470	50,000			
05/13/24	REDEMPTIONS								
	CB	JPM CHASE	3.625	05/13/24	1.644	14,000	822	533,314.44	1.625
	CD	US BANK	5.250	05/13/24	5.250	50,000	34	247,916.67	5.323
	CD	US BANK	5.250	05/13/24	5.250	50,000	34	247,916.67	5.323
	CP	RABO NY		05/13/24	5.300	50,000	10	73,611.11	5.382
	CP	RABO NY		05/13/24	5.300	50,000	10	73,611.11	5.382
	CP	ATLANTIC		05/13/24	5.320	50,000	34	251,222.22	5.421
	CP	MUFG BK		05/13/24	5.300	50,000	35	257,638.89	5.401
	CP	MUFG BK		05/13/24	5.300	50,000	35	257,638.89	5.401
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	CP	CR AG NY		05/13/24	5.310	50,000	38	280,250.00	5.414
	DN	FHLMC		05/13/24	5.230	50,000	28	203,388.89	5.324
	DN	FHLMC		05/13/24	5.230	50,000	28	203,388.89	5.324
	DN	FNMA		05/13/24	5.215	50,000	34	246,263.89	5.314
	DN	FNMA		05/13/24	5.215	50,000	34	246,263.89	5.314
	DN	FNMA		05/13/24	5.215	50,000	38	275,236.11	5.317
	DN	FNMA		05/13/24	5.215	50,000	38	275,236.11	5.317
	YCD	KBC	5.320	05/13/24	5.320	50,000	31	229,055.56	5.394
	YCD	KBC	5.320	05/13/24	5.320	50,000	31	229,055.56	5.394
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000	38	283,416.67	5.445
	YCD	NORINCHUK	5.370	05/13/24	5.370	50,000	38	283,416.67	5.445

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>
05/13/24	PURCHASES								
	CP	APPLE		05/20/24	5.280	50,000			
	CP	TOYOTA		11/27/24	5.300	50,000			
	CP	TOYOTA		11/27/24	5.300	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	YCD	DNB	5.310	06/21/24	5.310	50,000			
	YCD	DNB	5.310	06/21/24	5.310	50,000			
	YCD	TORONTO	5.480	11/27/24	5.480	50,000			
	YCD	TORONTO	5.480	11/27/24	5.480	50,000			
05/14/24	REDEMPTIONS								
	CP	BNP NY		05/14/24	5.290	50,000	7	51,430.56	5.369
	CP	BNP NY		05/14/24	5.290	50,000	7	51,430.56	5.369
	CP	APPLE		05/14/24	5.270	50,000	20	146,388.89	5.359
	CP	THUNDER		05/14/24	5.310	50,000	60	442,500.00	5.432
	DN	FHLB		05/14/24	5.260	50,000	32	233,777.78	5.358
	DN	FHLB		05/14/24	5.260	50,000	32	233,777.78	5.358
	DN	FHLB		05/14/24	5.130	50,000	147	1,047,375.00	5.327
	DN	FHLB		05/14/24	5.130	50,000	147	1,047,375.00	5.327
	DN	IBRD		05/14/24	5.170	50,000	153	1,098,625.00	5.374
	DN	IBRD		05/14/24	5.170	50,000	153	1,098,625.00	5.374
	DN	FHLB		05/14/24	5.200	50,000	176	1,271,111.11	5.425
	DN	FHLB		05/14/24	5.200	50,000	176	1,271,111.11	5.425
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	32	233,333.33	5.348
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	33	240,625.00	5.349
	TR	BILL		05/14/24	5.250	50,000	34	247,916.67	5.349
	TR	BILL		05/14/24	5.250	50,000	34	247,916.67	5.349
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.245	50,000	35	254,965.28	5.345
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.246	50,000	35	255,013.89	5.346
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.250	50,000	36	262,500.00	5.351
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317
	TR	BILL		05/14/24	5.215	50,000	39	282,479.17	5.317

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>
05/14/24	REDEMPTIONS (Continued)								
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.225	50,000	39	283,020.83	5.328
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.230	50,000	39	283,291.67	5.333
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.250	50,000	53	386,458.33	5.364
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.160	50,000	103	738,166.67	5.325
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.140	50,000	104	742,444.44	5.304
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.150	50,000	104	743,888.89	5.315
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.160	50,000	104	745,333.33	5.325
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.175	50,000	117	840,937.50	5.351
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.163	50,000	118	846,076.39	5.339
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.168	50,000	118	846,895.83	5.344
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.180	50,000	118	848,944.44	5.357
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.182	50,000	118	849,272.22	5.359
	TR	BILL		05/14/24	5.183	50,000	118	849,436.11	5.360
	TR	BILL		05/14/24	5.183	50,000	118	849,436.11	5.360
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337
	TR	BILL		05/14/24	5.160	50,000	119	852,833.33	5.337

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>
05/14/24	REDEMPTIONS (Continued)								
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000	7	51,625.00	5.384
	YCD	SUMI TRUST	5.310	05/14/24	5.310	50,000	7	51,625.00	5.384
05/14/24	PURCHASES								
	CP	CR AG NY		05/29/24	5.280	50,000			
	CP	CR AG NY		05/29/24	5.280	50,000			
	CP	SHEFFIELD		07/15/24	5.360	50,000			
	CP	SHEFFIELD		07/15/24	5.360	50,000			
	CP	THUNDER		08/26/24	5.360	50,000			
	CP	PACLIFE STF		11/01/24	5.320	50,000			
	CP	JOHNSON		11/22/24	5.260	50,000			
	CP	JOHNSON		11/22/24	5.260	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.233	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.235	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	TR	BILL		09/10/24	5.236	50,000			
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000			
	YCD	MUFG BK	5.290	06/13/24	5.290	50,000			
	YCD	KBC	5.320	06/13/24	5.320	50,000			
	YCD	KBC	5.320	06/13/24	5.320	50,000			
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000			
	YCD	NORINCHUK	5.360	06/13/24	5.360	50,000			
05/15/24	REDEMPTIONS								
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444
	TR	NOTE	0.250	05/15/24	0.442	50,000	1,050	632,812.46	0.444

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>
05/15/24	PURCHASES								
	CP	RABO NY		05/24/24	5.300	50,000			
	CP	RABO NY		05/24/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	APPLE		06/13/24	5.280	50,000			
	CP	CR AG NY		06/13/24	5.300	50,000			
	CP	CR AG NY		06/13/24	5.300	50,000			
	CP	DEERE CAP		07/25/24	5.330	50,000			
	CP	THUNDER		08/26/24	5.360	50,000			
	CP	METLIFE STF		11/01/24	5.260	50,000			
	CP	METLIFE STF		11/01/24	5.260	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DEB CL	FHLMC	5.000	05/01/28	5.001	50,000			
	DN	IADB		08/12/24	5.250	50,000			
	DN	IADB		08/12/24	5.250	50,000			
	DN	FNMA		11/01/24	5.085	50,000			
	DN	FNMA		11/01/24	5.085	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FHLB		11/01/24	5.120	50,000			
	DN	FFCB		11/22/24	5.050	50,000			
	DN	FFCB		11/22/24	5.050	50,000			
	DN	FHLB		11/22/24	5.095	50,000			
	DN	FHLB		11/22/24	5.095	50,000			
	DN	FHLB		11/22/24	5.100	50,000			
	DN	FHLB		11/22/24	5.100	50,000			
	DN	IFC		11/22/24	5.100	50,000			
	DN	IFC		11/22/24	5.100	50,000			
	DN	FNMA		11/27/24	5.050	50,000			
	DN	FNMA		11/27/24	5.050	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.080	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FHLB		11/27/24	5.090	50,000			
	DN	FFCB		12/02/24	5.110	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.289	50,000			
	TR	NOTE	2.250	11/15/24	5.297	50,000			
	TR	NOTE	2.250	11/15/24	5.297	50,000			
	TR	NOTE	2.250	11/15/24	5.297	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>
05/15/24	PURCHASES (Continued)								
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.375	08/15/26	4.760	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	TR	NOTE	4.500	05/15/27	4.633	50,000			
	YCD	DNB	5.310	06/13/24	5.310	50,000			
	YCD	DNB	5.310	06/13/24	5.310	50,000			
	YCD	CIC	5.440	11/27/24	5.440	50,000			
	YCD	CIC	5.440	11/27/24	5.440	50,000			
	YCD	SOC GEN	5.470	11/27/24	5.470	50,000			
	YCD	SOC GEN	5.470	11/27/24	5.470	50,000			
05/16/24	REDEMPTIONS								
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.930	50,000	337	2,307,513.89	5.255
	TR	BILL		05/16/24	4.970	50,000	351	2,422,875.00	5.310
	TR	BILL		05/16/24	4.970	50,000	351	2,422,875.00	5.310
	TR	BILL		05/16/24	4.973	50,000	351	2,424,093.75	5.313
	TR	BILL		05/16/24	4.973	50,000	351	2,424,093.75	5.313
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.560	50,000	364	2,305,333.33	4.860
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
	TR	BILL		05/16/24	4.565	50,000	364	2,307,861.11	4.866
05/16/24	PURCHASES								
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	BNP NY		05/20/24	5.290	50,000			
	CP	MUFG BK		08/12/24	5.380	50,000			
	CP	MUFG BK		08/12/24	5.380	50,000			
	CP	UNITEDHEALTH		11/01/24	5.320	50,000			
	CP	UNITEDHEALTH		11/01/24	5.320	50,000			
	DN	FHLB		11/01/24	5.125	50,000			
	DN	FHLB		11/01/24	5.125	50,000			
	DN	FHLB		11/01/24	5.125	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>
05/16/24	PURCHASES (Continued)								
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FFCB		11/27/24	5.040	50,000			
	DN	FNMA		11/27/24	5.045	50,000			
	DN	FNMA		11/27/24	5.045	50,000			
	DN	FHLB		11/27/24	5.095	50,000			
	DN	FHLB		11/27/24	5.095	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	TR	NOTE	2.250	11/15/24	5.248	50,000			
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000			
	YCD	SWEDBANK	5.360	08/22/24	5.360	50,000			
05/17/24	REDEMPTIONS								
	CB	CATERPILR	0.450	05/17/24	0.556	10,000	1,060	161,125.00	0.558
	CP	DEERE CAP		05/17/24	5.300	50,000	78	574,166.67	5.451
05/17/24	PURCHASES								
	CD	BOFA	5.460	11/01/24	5.460	50,000			
	CD	BOFA	5.460	11/01/24	5.460	50,000			
	TR	BILL		11/07/24	5.152	50,000			
	TR	BILL		11/07/24	5.152	50,000			
	TR	BILL		11/07/24	5.154	50,000			
	TR	BILL		11/07/24	5.154	50,000			
05/20/24	REDEMPTIONS								
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	BNP NY		05/20/24	5.290	50,000	4	29,388.89	5.367
	CP	APPLE		05/20/24	5.280	50,000	7	51,333.33	5.359

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>
05/20/24	PURCHASES								
	CP	RABO NY		05/29/24	5.300	50,000			
	CP	RABO NY		05/29/24	5.300	50,000			
	CP	RABO NY		05/29/24	5.300	50,000			
	DEB CL	FNMA	5.160	07/01/27	5.162	50,000			
	DEB CL	FNMA	5.160	07/01/27	5.162	50,000			
	YCD	DNB	5.270	05/29/24	5.270	50,000			
	YCD	DNB	5.270	05/29/24	5.270	50,000			
05/21/24	NO REDEMPTIONS								
05/21/24	PURCHASES								
	CD	US BANK	5.250	06/21/24	5.250	50,000			
	CD	US BANK	5.250	06/21/24	5.250	50,000			
	CP	APPLE		06/13/24	5.280	50,000			
	DEB	FHLB	5.320	11/27/24	5.320	50,000			
	DEB	FHLB	5.320	11/27/24	5.320	50,000			
	DN	FHLB		11/01/24	5.140	50,000			
	DN	FHLB		11/01/24	5.140	50,000			
	DN	FHLB		11/22/24	5.115	50,000			
	DN	FHLB		11/22/24	5.115	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	DN	FHLMC		11/27/24	5.060	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.220	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		09/10/24	5.221	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	TR	BILL		10/24/24	5.168	50,000			
	YCD	TORONTO	5.450	09/23/24	5.450	50,000			
	YCD	TORONTO	5.450	09/23/24	5.450	50,000			
	YCD	ANZ	5.290	11/22/24	5.290	50,000			
	YCD	ANZ	5.290	11/22/24	5.290	50,000			
05/22/24	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/22/24	PURCHASES								
	CP	RABO NY		05/23/24	5.300	50,000			
	CP	RABO NY		05/23/24	5.300	50,000			
	CP	BNP NY		05/28/24	5.290	50,000			
	CP	BNP NY		05/28/24	5.290	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.625	02/28/26	4.914	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.639	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	TR	NOTE	4.500	05/15/27	4.640	50,000			
	YCD	SCOTIA	5.470	04/01/25	5.470	50,000			
	YCD	SCOTIA	5.470	04/01/25	5.470	50,000			
05/23/24	REDEMPTIONS								
	CP	RABO NY		05/23/24	5.300	50,000	1	7,361.11	5.374
	CP	RABO NY		05/23/24	5.300	50,000	1	7,361.11	5.374
	CP	GTA		05/23/24	5.250	50,000	113	823,958.33	5.427
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.266	50,000	38	277,927.78	5.369
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	TR	BILL		05/23/24	5.275	50,000	38	278,402.78	5.378
	YCD	DNB	5.280	05/23/24	5.280	50,000	13	95,333.33	5.353
	YCD	DNB	5.280	05/23/24	5.280	50,000	13	95,333.33	5.353
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000	29	216,291.67	5.445
	YCD	NORINCHUK	5.370	05/23/24	5.370	50,000	29	216,291.67	5.445
05/23/24	PURCHASES								
	DN	FFCB		11/27/24	5.130	50,000			
	DN	FFCB		11/27/24	5.130	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		11/21/24	5.172	50,000			
	TR	BILL		11/21/24	5.172	50,000			
	TR	BILL		11/21/24	5.172	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>
05/24/24	REDEMPTIONS								
	CD	BOFA	5.770	05/24/24	5.770	50,000	199	1,594,763.89	5.866
	CD	BOFA	5.770	05/24/24	5.770	50,000	199	1,594,763.89	5.866
	CP	RABO NY		05/24/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/24/24	5.300	50,000	9	66,250.00	5.381
	CP	GOTHAM		05/24/24	5.300	50,000	91	669,861.11	5.462
	CP	SUMI TRUST		05/24/24	5.310	50,000	92	678,500.00	5.473
	CP	SUMI TRUST		05/24/24	5.310	50,000	92	678,500.00	5.473
	CP	LIBERTY		05/24/24	5.300	50,000	93	684,583.33	5.463
	CP	BNP NY		05/24/24	5.270	50,000	120	878,333.33	5.454
	CP	BNP NY		05/24/24	5.270	50,000	120	878,333.33	5.454
	DN	FNMA		05/24/24	5.065	50,000	113	794,923.61	5.233
	DN	FNMA		05/24/24	5.065	50,000	113	794,923.61	5.233
	DN	FHLB		05/24/24	5.120	50,000	115	817,777.78	5.292
	DN	FHLB		05/24/24	5.120	50,000	115	817,777.78	5.292
	DN	FHLB		05/24/24	5.075	50,000	143	1,007,951.39	5.266
	DN	FHLB		05/24/24	5.075	50,000	143	1,007,951.39	5.266
	DN	FHLB		05/24/24	5.080	50,000	154	1,086,555.56	5.279
	DN	FHLB		05/24/24	5.080	50,000	154	1,086,555.56	5.279
	DN	IBRD		05/24/24	5.150	50,000	163	1,165,902.78	5.361
	DN	IBRD		05/24/24	5.150	50,000	163	1,165,902.78	5.361
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57	425,916.67	5.455
	YCD	NORINCHUK	5.380	05/24/24	5.380	50,000	57	425,916.67	5.455
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000	115	824,166.67	5.246
	YCD	SUMITOMO	5.160	05/24/24	5.160	50,000	115	824,166.67	5.246
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000	122	901,444.44	5.409
	YCD	SE BANKEN	5.320	05/24/24	5.320	50,000	122	901,444.44	5.409
	YCD	UBS	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	UBS	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	CIC	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
	YCD	CIC	5.750	05/24/24	5.750	50,000	193	1,541,319.44	5.846
05/24/24	PURCHASES								
	DN	FHLB		11/01/24	5.170	50,000			
	DN	FHLB		11/01/24	5.170	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	TR	BILL		09/10/24	5.230	50,000			
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000			
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000			
	YCD	DNB	5.280	06/04/24	5.280	50,000			
	YCD	DNB	5.280	06/04/24	5.280	50,000			
05/28/24	REDEMPTIONS								
	CP	BNP NY		05/28/24	5.290	50,000	6	44,083.33	5.368
	CP	BNP NY		05/28/24	5.290	50,000	6	44,083.33	5.368

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>
05/28/24	PURCHASES								
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	FNMA		07/01/24	5.235	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.243	50,000			
	TR	BILL		09/24/24	5.243	50,000			
	TR	BILL		09/24/24	5.243	50,000			
05/29/24	REDEMPTIONS								
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	RABO NY		05/29/24	5.300	50,000	9	66,250.00	5.381
	CP	CR AG NY		05/29/24	5.280	50,000	15	110,000.00	5.365
	CP	CR AG NY		05/29/24	5.280	50,000	15	110,000.00	5.365
	CP	MIZUHO NY		05/29/24	5.210	50,000	121	875,569.44	5.391
	CP	MIZUHO NY		05/29/24	5.210	50,000	121	875,569.44	5.391
	CP	MICROSOFT		05/29/24	5.350	50,000	183	1,359,791.67	5.591
	CP	MICROSOFT		05/29/24	5.350	50,000	183	1,359,791.67	5.591
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	CP	SOC GEN NY		05/29/24	5.630	50,000	225	1,759,375.00	5.933
	DN	FHLMC		05/29/24	5.220	50,000	44	319,000.00	5.326
	DN	FHLMC		05/29/24	5.220	50,000	44	319,000.00	5.326
	DN	FNMA		05/29/24	5.135	50,000	106	755,986.11	5.301
	DN	FNMA		05/29/24	5.135	50,000	106	755,986.11	5.301
	DN	FNMA		05/29/24	5.050	50,000	118	827,638.89	5.221
	DN	FNMA		05/29/24	5.050	50,000	118	827,638.89	5.221
	DN	FHLB		05/29/24	5.100	50,000	126	892,500.00	5.279
	DN	FHLB		05/29/24	5.100	50,000	126	892,500.00	5.279
	DN	FHLB		05/29/24	5.055	50,000	134	940,791.67	5.238
	DN	FHLB		05/29/24	5.055	50,000	134	940,791.67	5.238
	DN	FHLB		05/29/24	5.080	50,000	145	1,023,055.56	5.273
	DN	FHLB		05/29/24	5.080	50,000	145	1,023,055.56	5.273
	DN	FFCB		05/29/24	5.070	50,000	147	1,035,125.00	5.263
	DN	FFCB		05/29/24	5.070	50,000	147	1,035,125.00	5.263
	DN	IBRD		05/29/24	5.100	50,000	147	1,041,250.00	5.295
	DN	IBRD		05/29/24	5.100	50,000	147	1,041,250.00	5.295
	DN	FHLB		05/29/24	5.060	50,000	148	1,040,111.11	5.254
	DN	FHLB		05/29/24	5.060	50,000	148	1,040,111.11	5.254

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>
05/29/24	REDEMPTIONS (Continued)								
	DN	FHLB		05/29/24	5.050	50,000	152	1,066,111.11	5.246
	DN	FHLB		05/29/24	5.050	50,000	152	1,066,111.11	5.246
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	IBRD		05/29/24	5.170	50,000	175	1,256,597.22	5.392
	DN	FHLB		05/29/24	5.185	50,000	191	1,375,465.28	5.421
	DN	FHLB		05/29/24	5.185	50,000	191	1,375,465.28	5.421
	DN	FHLB		05/29/24	5.200	50,000	195	1,408,333.33	5.440
	DN	IBRD		05/29/24	5.300	50,000	246	1,810,833.33	5.591
	DN	IBRD		05/29/24	5.300	50,000	246	1,810,833.33	5.591
	YCD	DNB	5.270	05/29/24	5.270	50,000	9	68,875.00	5.343
	YCD	DNB	5.270	05/29/24	5.270	50,000	9	68,875.00	5.343
	YCD	KBC	5.360	05/29/24	5.360	50,000	62	461,555.56	5.434
	YCD	KBC	5.360	05/29/24	5.360	50,000	62	461,555.56	5.434
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000	91	674,916.67	5.429
	YCD	CR AG CIB	5.340	05/29/24	5.340	50,000	91	674,916.67	5.429
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000	96	721,333.33	5.500
	YCD	MUFG BK	5.410	05/29/24	5.410	50,000	96	721,333.33	5.500
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000	125	921,875.00	5.399
	YCD	SWEDBANK	5.310	05/29/24	5.310	50,000	125	921,875.00	5.399
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876
	YCD	RABOBANK	5.780	05/29/24	5.780	50,000	225	1,806,250.00	5.876

05/29/24 PURCHASES

	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	BNP NY		05/31/24	5.290	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	RABO NY		05/31/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/22/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	DN	IBRD		11/27/24	5.150	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.240	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	TR	BILL		09/24/24	5.241	50,000			
	YCD	KBC	5.320	07/01/24	5.320	50,000			
	YCD	KBC	5.320	07/01/24	5.320	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/30/24	NO REDEMPTIONS								
05/30/24	PURCHASES								
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	CR AG NY		06/04/24	5.300	50,000			
	CP	MUFG BK		06/13/24	5.270	50,000			
	CP	MUFG BK		06/13/24	5.270	50,000			
	CP	MIZUHO NY		09/04/24	5.360	50,000			
	CP	MIZUHO NY		09/04/24	5.360	50,000			
	DN	FHLB		11/22/24	5.140	50,000			
	DN	FHLB		11/22/24	5.140	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.226	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	TR	BILL		09/24/24	5.230	50,000			
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000			
	YCD	NORINCHUK	5.380	07/29/24	5.380	50,000			
05/31/24	REDEMPTIONS								
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	BNP NY		05/31/24	5.290	50,000	2	14,694.44	5.365
	CP	RABO NY		05/31/24	5.300	50,000	2	14,722.22	5.375
	CP	RABO NY		05/31/24	5.300	50,000	2	14,722.22	5.375
	CP	RABO NY		05/31/24	5.300	50,000	16	117,777.78	5.386
	CP	RABO NY		05/31/24	5.300	50,000	16	117,777.78	5.386
	CP	MUFG BK		05/31/24	5.310	50,000	42	309,750.00	5.417
	CP	MUFG BK		05/31/24	5.310	50,000	42	309,750.00	5.417
	DN	FNMA		05/31/24	5.235	50,000	23	167,229.17	5.326
	DN	FNMA		05/31/24	5.235	50,000	23	167,229.17	5.326
	DN	FNMA		05/31/24	5.220	50,000	42	304,500.00	5.325
	DN	FNMA		05/31/24	5.220	50,000	42	304,500.00	5.325
	DN	FHLMC		05/31/24	5.230	50,000	42	305,083.33	5.335
	DN	FHLMC		05/31/24	5.230	50,000	42	305,083.33	5.335
	DN	IBRD		05/31/24	5.150	50,000	91	650,902.78	5.290
	DN	IBRD		05/31/24	5.150	50,000	91	650,902.78	5.290
	DN	IBRD		05/31/24	5.150	50,000	92	658,055.56	5.306
	DN	IBRD		05/31/24	5.150	50,000	92	658,055.56	5.306
	DN	FHLB		05/31/24	5.180	50,000	100	719,444.44	5.343
	DN	FHLB		05/31/24	5.180	50,000	100	719,444.44	5.343
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185
	TR	NOTE	2.500	05/31/24	3.166	50,000	715	3,072,308.31	3.185

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>
05/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.215	50,000	718	3,131,382.34	3.236
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	3.217	50,000	718	3,133,335.46	3.238
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.708	50,000	724	2,675,311.65	2.716
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.710	50,000	724	2,677,264.77	2.718
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.638	50,000	729	2,625,981.90	2.644
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.642	50,000	729	2,629,888.15	2.648
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.662	50,000	730	2,652,834.70	2.668
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.664	50,000	730	2,654,787.82	2.671
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.500	05/31/24	2.552	50,000	731	2,550,781.25	2.557
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	2.575	50,000	780	2,728,365.38	2.591
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.128	50,000	863	1,348,965.48	1.121
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	1.129	50,000	863	1,350,918.61	1.123
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410
	TR	NOTE	2.000	05/31/24	0.417	50,000	1,053	616,888.66	0.410

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>
05/31/24	REDEMPTIONS (Continued)								
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.418	50,000	1,053	618,841.78	0.412
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.346	50,000	1,141	557,220.12	0.340
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	TR	NOTE	2.000	05/31/24	0.348	50,000	1,141	559,173.24	0.341
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000	7	51,722.22	5.394
	YCD	CR AG CIB	5.320	05/31/24	5.320	50,000	7	51,722.22	5.394
	YCD	KBC	5.320	05/31/24	5.320	50,000	37	273,388.89	5.394
	YCD	KBC	5.320	05/31/24	5.320	50,000	37	273,388.89	5.394
05/31/24	PURCHASES								
	CP	PEPSICO		09/27/24	5.290	50,000			
	CP	PFIZER		11/01/24	5.310	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	DN	FHLB		06/04/24	5.210	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			
	TR	NOTE	4.875	05/31/26	4.962	50,000			

FOOTNOTES

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, N.A.	02/28/24	5.140	8,000,000.00	08/28/24
New Omni Bank, N.A.	03/15/24	5.110	30,000,000.00	09/13/24
New Omni Bank, N.A.	04/11/24	5.110	9,000,000.00	10/10/24
New Omni Bank, N.A.	05/16/24	5.170	15,000,000.00	11/14/24
BREA				
American First Credit Union	03/22/24	5.300	23,000,000.00	06/14/24
American First Credit Union	03/06/24	5.160	27,000,000.00	09/04/24
CHICO				
Tri Counties Bank	01/26/24	5.080	50,000,000.00	07/26/24
Tri Counties Bank	03/06/24	5.160	50,000,000.00	09/04/24
DIAMOND BAR				
Prospectors Federal Credit Union	05/30/24	5.330	2,000,000.00	08/29/24
DOWNEY				
Financial Partners Credit Union	04/04/24	5.320	10,000,000.00	07/03/24
Financial Partners Credit Union	04/25/24	5.350	20,000,000.00	07/25/24
EL MONTE				
Cathay Bank	02/15/24	5.160	50,000,000.00	08/15/24
Cathay Bank	03/14/24	5.150	25,000,000.00	09/12/24
Cathay Bank	05/09/24	5.200	125,000,000.00	11/07/24
Cathay Bank	05/22/24	5.210	100,000,000.00	11/20/24
FRESNO				
FFB (FKA Fresno First Bank)	04/04/24	5.120	2,000,000.00	10/03/24
FOLSOM				
Safe Credit Union	05/29/24	5.220	1,000,000.00	12/04/24
GARDEN GROVE				
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
US Metro Bank	05/17/24	5.200	5,000,000.00	11/15/24
HUNTINGTON BEACH				
Nuvison Federal Credit Union	04/04/24	5.180	25,000,000.00	10/03/24

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT		PAR	MATURITY
	DATE	YIELD (%)	AMOUNT (\$)	DATE
IRVINE				
CommerceWest Bank	03/06/24	5.250	12,000,000.00	06/05/24
CommerceWest Bank	03/06/24	5.130	13,000,000.00	09/04/24
CommerceWest Bank	04/04/24	5.140	30,000,000.00	10/03/24
CommerceWest Bank	04/19/24	5.180	5,000,000.00	10/18/24
CommerceWest Bank	05/09/24	5.180	15,000,000.00	11/07/24
Commercial Bank of California	01/04/24	5.100	1,000,000.00	07/05/24
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
Pacific Premier Bank	03/22/24	5.170	50,000,000.00	09/13/24
Pacific Premier Bank	05/08/24	5.200	50,000,000.00	11/06/24
Pacific Premier Bank	05/30/24	5.220	25,000,000.00	12/05/24
LODI				
Farmers & Merchants Bank of Central CA	03/14/24	5.270	100,000,000.00	06/13/24
Farmers & Merchants Bank of Central CA	04/03/24	5.230	3,000,000.00	07/03/24
LOS ANGELES				
Bank of Hope	04/04/24	5.280	135,000,000.00	07/03/24
Bank of Hope	05/15/24	5.230	90,000,000.00	11/13/24
Bank of Hope	05/31/24	5.240	75,000,000.00	12/06/24
Commonwealth Business Bank	03/07/24	5.260	12,000,000.00	06/06/24
Commonwealth Business Bank	12/08/23	5.180	13,000,000.00	06/07/24
Commonwealth Business Bank	05/02/24	5.200	5,000,000.00	10/31/24
CTBC Bank Corp. (USA)	02/16/24	5.160	60,000,000.00	08/16/24
CTBC Bank Corp. (USA)	03/15/24	5.160	40,000,000.00	09/13/24
CTBC Bank Corp. (USA)	04/11/24	5.160	50,000,000.00	10/10/24
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
Hanmi Bank	03/14/24	5.150	25,000,000.00	09/12/24
Hanmi Bank	05/09/24	5.200	30,000,000.00	11/07/24
Open Bank	02/29/24	5.310	10,000,000.00	06/05/24
Open Bank	03/06/24	5.280	10,000,000.00	06/05/24
Open Bank	01/04/24	5.090	14,000,000.00	07/05/24
Open Bank	04/24/24	5.310	16,000,000.00	07/31/24
Open Bank	05/01/24	5.300	10,000,000.00	07/31/24
Open Bank	04/05/24	5.170	30,000,000.00	10/04/24
PCB Bank (FKA Pacific City Bank)	03/13/24	5.290	20,000,000.00	06/12/24
PCB Bank (FKA Pacific City Bank)	04/04/24	5.270	30,000,000.00	07/03/24
PCB Bank (FKA Pacific City Bank)	04/12/24	5.200	10,000,000.00	10/11/24
Preferred Bank	03/13/24	5.110	125,000,000.00	09/11/24
Preferred Bank	05/09/24	5.160	20,000,000.00	11/07/24
Royal Business Bank	02/09/24	5.080	10,000,000.00	08/09/24
State Bank of India (California)	03/13/24	5.150	30,000,000.00	09/11/24
State Bank of India (California)	04/25/24	5.210	6,000,000.00	10/24/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
OAKLAND				
Beneficial State Bank	12/08/23	5.220	1,000,000.00	06/07/24
California Bank of Commerce	03/14/24	5.150	5,000,000.00	09/12/24
California Bank of Commerce	04/03/24	5.160	13,500,000.00	10/02/24
California Bank of Commerce	05/01/24	5.220	5,000,000.00	10/30/24
California Bank of Commerce	05/31/24	5.220	10,000,000.00	12/06/24
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
ONTARIO				
Citizens Business Bank	12/13/23	5.220	100,000,000.00	06/12/24
Citizens Business Bank	05/30/24	5.300	50,000,000.00	08/29/24
PALOS VERDES ESTATES				
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
PASADENA				
American Plus Bank, N.A.	04/05/24	5.220	10,000,000.00	07/05/24
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
American Plus Bank, N.A.	03/15/24	5.110	5,000,000.00	09/13/24
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	03/08/24	5.310	20,000,000.00	06/07/24
Wescom Central Credit Union	03/13/24	5.320	50,000,000.00	06/12/24
Wescom Central Credit Union	04/11/24	5.300	50,000,000.00	07/11/24
Wescom Central Credit Union	04/12/24	5.320	25,000,000.00	07/12/24
PORTERVILLE				
Bank of The Sierra	03/07/24	5.140	5,000,000.00	09/05/24
Bank of The Sierra	04/25/24	5.210	10,000,000.00	10/24/24
REDDING				
Cornerstone Community Bank	02/09/24	5.080	8,500,000.00	08/09/24
Cornerstone Community Bank	04/17/24	5.200	9,000,000.00	10/16/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
REDWOOD CITY				
Provident Credit Union	03/06/24	5.280	20,000,000.00	06/05/24
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
Provident Credit Union	03/14/24	5.160	40,000,000.00	09/12/24
Provident Credit Union	03/15/24	5.160	20,000,000.00	09/13/24
Provident Credit Union	04/04/24	5.170	20,000,000.00	10/03/24
Provident Credit Union	05/02/24	5.230	50,000,000.00	10/31/24
Provident Credit Union	05/16/24	5.220	20,000,000.00	11/14/24
Provident Credit Union	05/31/24	5.230	20,000,000.00	12/06/24
ROWLAND HEIGHTS				
First General Bank	04/03/24	5.120	1,000,000.00	10/02/24
ROSEMEAD				
Pacific Alliance Bank	04/03/24	5.140	4,000,000.00	10/02/24
ROSEVILLE				
Five Star Bank	12/13/23	5.220	10,000,000.00	06/12/24
Five Star Bank	01/11/24	5.090	75,000,000.00	07/11/24
Five Star Bank	05/29/24	5.300	50,000,000.00	08/28/24
SACRAMENTO				
Golden 1 Credit Union	12/14/23	5.250	75,000,000.00	06/13/24
Golden 1 Credit Union	03/06/24	5.170	75,000,000.00	09/04/24
Golden 1 Credit Union	05/02/24	5.240	150,000,000.00	10/31/24
SAN DIEGO				
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
Axos Bank	03/13/24	5.130	100,000,000.00	09/11/24
Axos Bank	04/10/24	5.150	50,000,000.00	10/09/24
Axos Bank	04/17/24	5.180	25,000,000.00	10/16/24
Bank of Southern California N.A.	04/18/24	5.280	10,000,000.00	07/18/24
Bank of Southern California N.A.	05/16/24	5.290	20,000,000.00	08/15/24
Bank of Southern California N.A.	05/17/24	5.290	5,000,000.00	08/16/24
Bank of Southern California N.A.	05/30/24	5.310	25,000,000.00	08/29/24
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

<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>
SAN FRANCISCO				
Bank of San Francisco	12/15/23	5.190	10,000,000.00	06/14/24
Bank of San Francisco	03/08/24	5.120	10,000,000.00	09/06/24
Mission National Bank	04/04/24	5.250	15,000,000.00	07/03/24
Mission National Bank	04/18/24	5.260	5,000,000.00	07/18/24
SAN JOSE				
Meriwest Credit Union	04/11/24	5.300	10,000,000.00	07/11/24
Meriwest Credit Union	04/24/24	5.330	25,000,000.00	07/24/24
Meriwest Credit Union	05/08/24	5.320	10,000,000.00	08/07/24
Technology Credit Union	02/29/24	5.190	100,000,000.00	08/29/24
Technology Credit Union	04/05/24	5.180	100,000,000.00	10/04/24
Technology Credit Union	05/02/24	5.240	50,000,000.00	10/31/24
Technology Credit Union	05/16/24	5.230	50,000,000.00	11/14/24
SANTA ANA				
Banc of California, N.A.	04/11/24	5.320	75,000,000.00	07/11/24
Banc of California, N.A.	01/17/24	5.010	75,000,000.00	07/17/24
Banc of California, N.A.	05/31/24	5.240	25,000,000.00	12/06/24
SANTA BARBARA				
American Riviera Bank	03/14/24	5.300	5,000,000.00	06/13/24
SANTA ROSA				
Poppy Bank	03/06/24	5.280	72,000,000.00	06/05/24
Poppy Bank	01/10/24	5.090	50,000,000.00	07/10/24
Poppy Bank	04/18/24	5.290	70,000,000.00	07/18/24
Poppy Bank	05/16/24	5.300	30,000,000.00	08/15/24
Poppy Bank	03/08/24	5.150	23,000,000.00	09/06/24
Poppy Bank	05/29/24	5.230	50,000,000.00	12/04/24
SUN VALLEY				
Mission Valley Bank	05/01/24	5.200	10,000,000.00	10/30/24
TUSTIN				
SchoolsFirst Federal Credit Union	05/01/24	5.230	50,000,000.00	10/30/24
VACAVILLE				
Travis Credit Union	03/08/24	5.150	100,000,000.00	09/06/24
Travis Credit Union	04/11/24	5.160	50,000,000.00	10/10/24
Travis Credit Union	05/09/24	5.210	50,000,000.00	11/07/24
Travis Credit Union	05/15/24	5.230	25,000,000.00	11/13/24

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
WALNUT CREEK				
Mechanics Bank	05/30/24	5.310	1,000,000.00	08/29/24
WATSONVILLE				
Santa Cruz County Bank	01/05/24	5.070	10,000,000.00	07/05/24
Santa Cruz County Bank	05/09/24	5.180	10,000,000.00	11/07/24
TOTAL TIME DEPOSITS MAY 2024			5,105,000,000.00	

BANK DEMAND DEPOSITS
MAY 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	\$	194,404	\$	1,910,000	\$	5,992,561
2		206,227		2,220,000		6,256,165
3		75,746		2,285,000		6,044,684
4		75,746		2,285,000		6,044,684
5		75,746		2,285,000		6,046,140
6		332,453		1,960,000		6,197,918
7		372,694		1,830,000		5,143,286
8		348,470		1,880,000		4,999,933
9		237,142		1,830,000		5,890,854
10		225,830		2,195,000		5,727,055
11		225,830		2,195,000		5,727,055
12		225,830		2,195,000		5,727,055
13		216,984		1,940,000		5,426,397
14		228,890		1,786,000		5,118,815
15		290,934		1,760,000		4,911,756
16		217,916		1,880,000		5,016,102
17		212,284		1,940,000		4,912,326
18		212,284		1,940,000		4,912,326
19		212,284		1,940,000		4,912,326
20		252,614		1,895,000		4,592,510
21		219,051		1,950,000		4,679,626
22		284,058		1,930,000		5,310,986
23		203,269		1,860,000		4,934,435
24		202,729		1,755,000		5,186,471
25		202,729		1,755,000		5,186,471
26		202,729		1,755,000		5,186,471
27		202,729		1,755,000		5,186,471
28		275,062		1,850,000		4,978,307
29		279,124		1,655,000		4,764,879
30		219,828		1,625,000		4,704,827
31		225,682		1,475,000		4,853,317
AVERAGE DOLLAR DAYS		\$224,429 <u>a/</u>		\$1,919,871 <u>b/</u>		

a/ The prescribed bank balance for May was \$238,512. This consisted of \$164,997 in compensating balances for services, balances for uncollected funds of \$73,840 and a deduction of \$325 for May 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**

1899

In accordance with sections 16480 through 16480.8 of the Government Code (GC), the Pooled Money Investment Board, at its meeting on May 15, 2024, has determined and designated the amount of money available for deposit and investment as of May 9, 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 165,000,000

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)	5/13/2024	5/17/2024	\$ (4,846,400,000)	\$ (1,889,669,000)	\$ 5,125,000,000	\$ 3,235,331,000
(2)	5/20/2024	5/24/2024	\$ (1,230,944,000)	\$ (3,120,613,000)	\$ 5,125,000,000	\$ 2,004,387,000
(3)	5/27/2024	5/31/2024	\$ (3,041,300,000)	\$ (6,161,913,000)	\$ 5,125,000,000	\$ (1,036,913,000)
(4)	6/3/2024	6/7/2024	\$ (654,900,000)	\$ (6,816,813,000)	\$ 5,125,000,000	\$ (1,691,813,000)
(5)	6/10/2024	6/14/2024	\$ 2,809,600,000	\$ (4,007,213,000)	\$ 5,125,000,000	\$ 1,117,787,000
(6)	6/17/2024	6/21/2024	\$ 6,728,200,000	\$ 2,720,987,000	\$ 5,125,000,000	\$ 7,845,987,000

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 165,000,000.

Dated: May 15, 2024

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chair

Member

Member

LOS ANGELES COUNTY TREASURER
 PENDING TRANSACTIONS DETAIL REPORT
 AS OF JUNE 30, 2024
 ATTACHMENT XVIII

Settle Date	Counter Party	Original Transaction ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
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NTRD - PSI NON-TRADING

PSI Non-Trading Total	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
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Grand Total	<u>\$0.00</u>	<u>\$0.00</u>	<u>\$0.00</u>
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