



South Coast Air Quality Management District

South Coast
AQMD

21865 Copley Drive, Diamond Bar, CA 91765-4178
(909) 396-2000 • www.aqmd.gov

INVESTMENT OVERSIGHT COMMITTEE

Committee Members

Mayor Michael Cacciotti, Chair
Senator Vanessa Delgado (Ret.), Vice Chair
Board Member Veronica Padilla-Campos
Richard Dixon
Brent Mason
Patrick Pearce

May 20, 2022 ♦ 12:00 p.m.

Pursuant to Assembly Bill 361, a meeting of the South Coast Air Quality Management District Investment Oversight Committee will be held at 12:00 p.m. on Friday, May 20, 2022 and will only be conducted via video conferencing and by telephone. Please follow the instructions below to join the meeting remotely.

**ELECTRONIC PARTICIPATION
(Instructions provided at bottom of the agenda)**

<https://scaqmd.zoom.us/j/94175952211>

Zoom Webinar ID: 941 7595 2211 (applies to all)

Teleconference Dial In

+1 669 900 6833

One tap mobile

+16699006833,, 94175952211#

Audience will be able to provide public comment through telephone or Zoom connection during public comment periods.

PUBLIC COMMENT WILL STILL BE TAKEN.

AGENDA

Members of the public may address this body concerning any agenda item before or during consideration of that item (Gov't. Code Section 54954.3(a)). If you wish to speak, raise your hand on Zoom or press Star 9 if participating by telephone. All agendas for regular meetings are posted at South Coast AQMD Headquarters, 21865 Copley Drive, Diamond Bar, California, at least 72 hours in advance of the regular meeting. Speakers may be limited to three (3) minutes total for all items on the agenda.

CALL TO ORDER

- Roll Call

DISCUSSION ITEMS – (Items 1 through 3):

1. **Quarterly Report of Investments (No Motion Required)**
Discussion of report on investment activities, yields, and South Coast AQMD balances for the month of March 2022.
Sujata Jain pgs. 4-44
Chief Financial Officer
2. **Cash Flow Forecast (No Motion Required)**
Projection of monthly cash balances, all funds, for a three-year period.
Sujata Jain pgs. 45-47
3. **Financial Market Update (No Motion Required)**
Information regarding demographic and economic conditions within the South Coast AQMD will be provided.
Richard Babbe pgs. 48-83
Senior Managing Consultant
(PFM Asset Mgmt. LLC)

OTHER MATTERS:

4. **Other Business**
Any member of the Committee, or its staff, on his or her own initiative or in response to questions posed by the public, may ask a question for clarification, may make a brief announcement or report on his or her own activities, provide a reference to staff regarding factual information, request staff to report back at a subsequent meeting concerning any matter, or may take action to direct staff to place a matter of business on a future agenda. (Gov't. Code Section 54954.2)
5. **Public Comment Period**
At the end of the regular meeting agenda, an opportunity is provided for the public to speak on any subject within the Committee's authority that is not on the agenda. Speakers may be limited to three (3) minutes each.
6. **Next Meeting Date: Friday August 19, 2022 at 12:00 p.m.**

ADJOURNMENT

Document Availability

All documents (i) constituting non-exempt public records, (ii) relating to an item on an agenda for a regular meeting, and (iii) having been distributed to at least a majority of the Committee after the agenda is posted, are available by contacting Genny Pearce at (909) 396-2121, or send the request to gpearce@aqmd.gov.

Americans with Disabilities Act and Language Accessibility

Disability and language-related accommodations can be requested to allow participation in the Investment Oversight Committee meeting. The agenda will be made available, upon request, in appropriate alternative formats to assist persons with a disability (Gov't Code Section 54954.2(a)). In addition, other documents may be requested in alternative formats and languages. Any disability or language-related accommodation must be requested as soon as practicable. Requests will be accommodated unless providing the accommodation would result in a fundamental alteration or undue burden to the South Coast AQMD. Please contact Genny Pearce at (909) 396-2121 from 7:00 a.m. to 5:30 p.m., Tuesday through Friday, or send the request to gpearce@aqmd.gov.

INSTRUCTIONS FOR ELECTRONIC PARTICIPATION

Instructions for Participating in a Virtual Meeting as an Attendee

As an attendee, you will have the opportunity to virtually raise your hand and provide public comment.

Before joining the call, please silence your other communication devices such as your cell or desk phone. This will prevent any feedback or interruptions during the meeting.

Please note: During the meeting, all participants will be placed on mute by the host. You will not be able to mute or unmute your lines manually.

After each agenda, the Chairman will announce public comment.

A countdown timer will be displayed on the screen for each public comment. If interpretation is needed, more time will be allotted.

Once you raise your hand to provide public comment, your name will be added to the speaker list. Your name will be called when it is your turn to comment. The host will then unmute your line.

Directions for Video ZOOM on a DESKTOP/LAPTOP:

- If you would like to make a public comment, please click on the "Raise Hand" button on the bottom of the screen.
- This will signal to the host that you would like to provide a public comment and you will be added to the list.

Directions for Video ZOOM on a SMARTPHONE:

- If you would like to make a public comment, please click on the "Raise Hand" button on the bottom of the screen.
- This will signal to the host that you would like to provide a public comment and you will be added to the list.

Directions for TELEPHONE line only:

- If you would like to make public comment, please **dial *9** on your keypad to signal that you would like to comment.



South Coast Air Quality Management District

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May 11, 2022

To: Governing Board, Investment Oversight Committee, Executive Officer,
Chief Operating Officer, Auditor and Investment Consultant

From: Sujata Jain, Chief Financial Officer

Subject: Investment Report for the First Quarter of 2022

Overview

Under the California Government Code, all local agencies are required to submit a quarterly investment report to their legislative body. This is the First quarter report on investments and provides investment information for March 2022, which is the most recent quarter-ending statement issued by South Coast AQMD's Treasurer, the Treasurer of the County of Los Angeles.

Background

Pursuant to Government Code Section 53646 and South Coast AQMD Investment Policy, the treasurer or chief fiscal officer of a local government agency is required to submit to the agency's executive officer, Governing Board, and auditor a quarterly report of investments. For investments placed in the State's Local Agency Investment Fund (LAIF), in federally insured bank or savings and loan accounts, in a county investment pool, or any combination of these, the most recent quarter-ending statement received from these institutions is submitted.

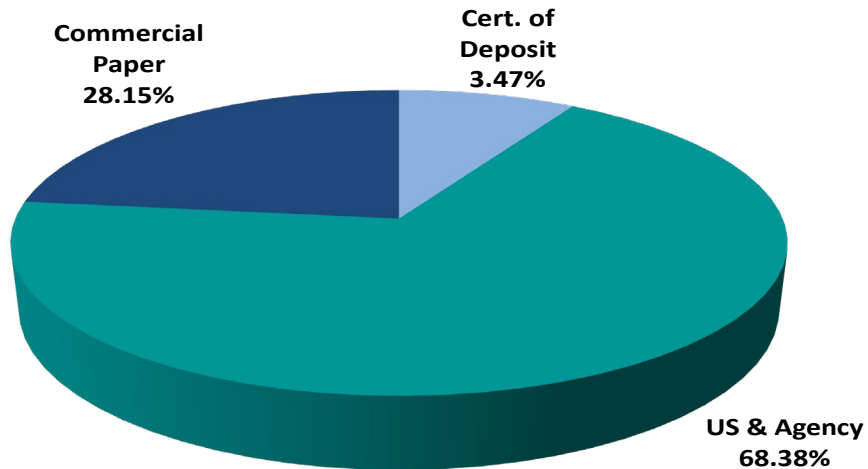
Report

Attached is the most recent report issued from the Treasurer of the County of Los Angeles regarding the County's Pooled Surplus Investment Fund (PSI) and South Coast AQMD's Special Purpose Investments (SPI). Based on the attached report (page 19) from the Treasurer, there were no exceptions for the month of March 2022 with regards to compliance with the County's Treasurer Policy.

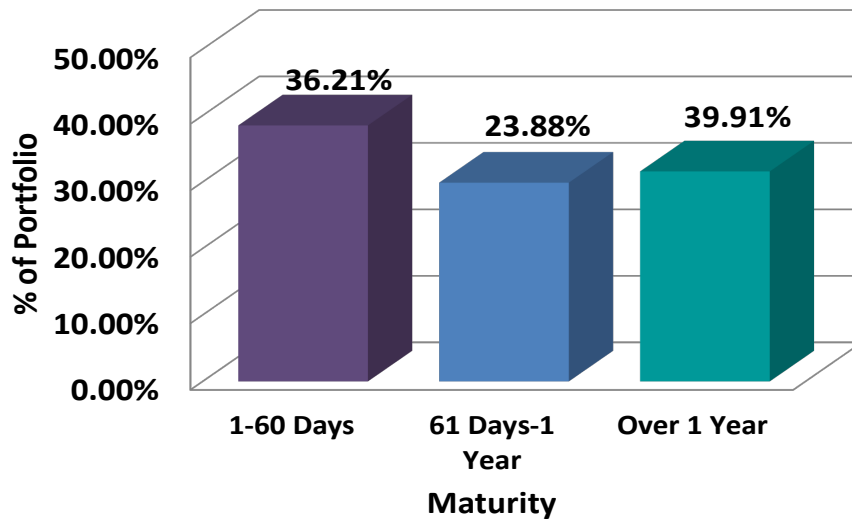
POOLED SURPLUS INVESTMENT FUND

Following is the PSI composition as of March 2022 by type of investment and maturity range.

% Composition by Security Type



Composition by Maturity Range



Following is the inventory balance and yield for the PSI for the period ending March 31, 2022.

<i>Inventory Balance</i>	
At Cost	\$43,182,858,836
At Market	\$41,838,209,803
<i>Yield</i>	0.67%

Government Code Section 53646 (b) (3) requires a statement denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months. The County has provided such a statement on page 14 of the report. With regard to the South Coast AQMD, sufficient moneys are available to meet the South Coast AQMD's anticipated expenditures with anticipated revenues for the next six months.

SPECIAL PURPOSE INVESTMENTS

Implementing the Board's directive to further diversify South Coast AQMD investments by directing investments outside of the County's commingled investment pool (PSI), staff in consultation with PFM Asset Management (South Coast AQMD's Investment Consultant), and the Treasurer have directed the Treasurer to make the following specific investments on behalf of the South Coast AQMD in compliance with South Coast AQMD's investment policy.

- State of California **Local Agency Investment Fund (LAIF)** as of March 31, 2022.

<i>Balance</i>	\$37,051,054.03
<i>Yield</i>	0.37%

- U.S. Treasury as of March 31, 2022.

US Treasury Notes

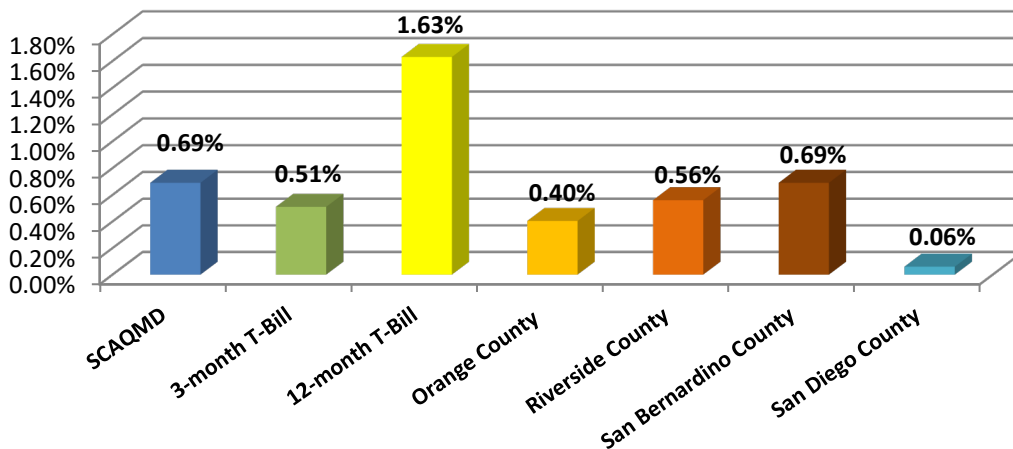
<i>Par Value</i>	\$40,000,000
<i>Amortized Cost</i>	\$39,829,393
<i>Market Value</i>	\$39,445,200
<i>Coupon</i>	1.50%
<i>Purchase</i>	03/14/22
<i>Maturity</i>	02/29/24
<i>Yield to Maturity</i>	1.73%

Information regarding these investments can be found on page 43 of the report.

Summary

The South Coast AQMD’s weighted average yield as of March 31, 2022 on total investments of \$1,150,403,730.42. from all sources (PSI, LAIF, SPI) was 0.69% based on the earned interest yield for the PSI, LAIF, and SPI. Following is a comparison of earnings/yield for the South Coast AQMD to U.S. Treasury bills and local investment pools as of March 31, 2022.

Comparison of Earnings/Yields

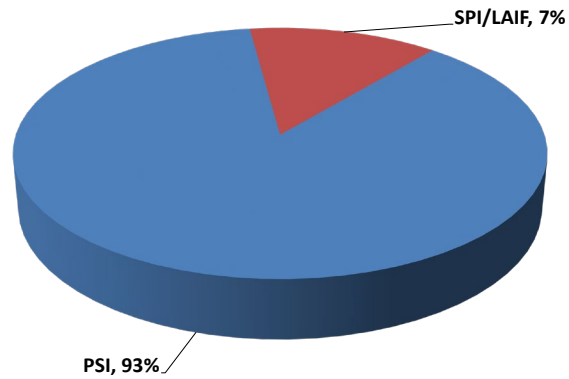


South Coast AQMD cash balances in the General Fund (South Coast AQMD operating moneys), Trust and Agency Funds (moneys held for others), Capital Improvement and Special Revenue Funds (moneys held for special purposes) were invested as follows:

Fund Type	PSI		SPI/LAIF		SPI/Other		Total
	\$M	%	\$M	%	\$M	%	\$M
General	104.4	83.9%	10.1	8.1%	9.9	8.0%	124.4
Trust and Agency	1.4	100.0%	0.0	0.0%	0.0	0.0%	1.4
Special Revenue	965.6	94.4%	27.0	2.6%	29.9	2.9%	1022.5
Capital Improvement	1.9	100.0%	0.0	0.0%	0.0	0.0%	1.9
Debt Service	0.2	100.0%	0.0	0.0%	0.0	0.0%	0.2
TOTAL	\$1,073.5		\$ 37.1		\$ 39.8		\$1,150.4

Weighted Avg Maturity (Yrs): PSI - 2.75 LAIF - 0.85 SPI - 2.0

% Allocation by Investment Type



This report is being transmitted to the Investment Oversight Committee for their review and comment. Any comments received from the Committee will be reviewed at their next regularly scheduled meeting and reported to the Governing Board as part of the Committee's report.



KEITH KNOX
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and propertytax.lacounty.gov

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HOLLY J. MITCHELL
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

April 29, 2022

TO: Supervisor Holly J. Mitchell, Chair
Supervisor Hilda L. Solis
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

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

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF MARCH 2022**

The Report of Investments for the month of March 2022 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of March 2022 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MARCH 31, 2022

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 03/31/22		
At Cost	\$ 43,182,858,836	\$ 156,613,884
At Market	\$ 41,838,209,803	\$ 147,051,422
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.47%	0.00%
United States Government and Agency Obligations	68.38%	72.30%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.06%	0.00%
Municipal Obligations	0.07%	1.82%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.88%
1-60 days	36.21%	0.00%
61 days-1 year	23.88%	25.88%
Over 1 year	39.91%	74.12%
Weighted Average Days to Maturity	1,006	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MARCH 31, 2022

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2022:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-2	P-1	F1	28.06%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.47%
U.S. Agency Securities	AA+	Aaa	AAA	51.75%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.69%
U.S. Treasury Bills	AA+	Aaa	AAA	9.94%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.88%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	1.82%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	46.87%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	25.43%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MARCH 31, 2022

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 03/31/22	\$ 43,182,858,836
Market Value at 03/31/22	\$ 41,838,209,803
Average Daily Balance	\$ 41,554,479,484
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 6,004
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 23,862,647
Earnings for the Past 12 Months	\$ 213,369,266
Earnings Rate for the Month	0.67%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF MARCH 31, 2022

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 94,118,528.80
Bank of the West - Concentration	\$ 121,315,728.70 (A)
Citibank - Concentration	\$ 3,242.00
JP Morgan Chase - Concentration	\$ 102,470,682.91 (B)
Union Bank- Concentration	\$ 5,023,838.21
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 322,932,020.62</u></u>

(A) \$120.61 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

**TREASURER'S ACTIVITY FOR MARCH 2022
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD**

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for March 2022

Total Deposits	\$ 7,107,819,965.79
Total Disbursements	\$ 6,545,147,417.93
Discretionary Funds Liquidity Withdrawal Ratio: As of March 31, 2022	1.61

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>		<u>Available Cash</u>
April	\$ 6,054,750,000.00	\$ 10,172,400,000.00	\$ 6,522,300,000.00	\$ 9,704,850,000.00
May	\$ 9,587,342,000.00	\$ 3,456,900,000.00	\$ 6,875,700,000.00	\$ 15,873,392,000.00
June	\$ 4,778,153,000.00	\$ 5,780,200,000.00	\$ 7,065,600,000.00	\$ 19,366,145,000.00
July	\$ 2,553,467,000.00	\$ 3,883,200,000.00	\$ 7,708,000,000.00	\$ 18,094,812,000.00
August	\$ 797,000,000.00	\$ 3,141,400,000.00	\$ 5,852,800,000.00	\$ 16,180,412,000.00
September	\$ 850,000,000.00	\$ 5,258,700,000.00	\$ 5,591,100,000.00	\$ 16,698,012,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. On August 30, 2021, the Treasurer increased the average days to maturity target range from between 1 and 3 years to between 1 and 4 years.

In March 2022, the Treasurer placed \$559.54 million in the Bank of the West Money Market Plus Account and \$255.11 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$120.61 million remained in the Bank of the West Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR MARCH 2022
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2022

No exceptions noted.

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2022 to March 31, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>NTRD-PSI NON-TRADING</u>						
116886	FFCB D-N	0.0400	05/12/2022	50,000,000.00	49,997,722.22	49,976,000.00
116887	FFCB D-N	0.0400	05/12/2022	45,000,000.00	44,997,950.00	44,978,400.00
116911	FFCB D-N	0.0400	05/25/2022	50,000,000.00	49,997,000.00	49,968,500.00
116919	FFCB D-N	0.0450	05/25/2022	35,000,000.00	34,997,637.50	34,977,950.00
117976	FFCB D-N	0.0800	06/16/2022	40,000,000.00	39,993,244.45	39,948,000.00
118558	FFCB D-N	0.1500	08/15/2022	50,000,000.00	49,971,666.66	49,829,000.00
118559	FFCB D-N	0.1500	08/15/2022	50,000,000.00	49,971,666.66	49,829,000.00
119125	FFCB D-N	0.9100	09/02/2022	50,000,000.00	49,805,361.11	49,777,000.00
118864	FFCB D-N	1.1400	02/15/2023	25,000,000.00	24,746,666.67	24,680,250.00
FFCB DISC TOTAL				395,000,000.00	394,478,915.27	393,964,100.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,005,100.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,996,920.62	50,090,000.00
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,699,225.81	24,882,039.00
112538	FFCB 1.66	1.6600	12/27/2022	50,000,000.00	49,996,304.73	50,186,500.00
113264	FFCB 0.80	0.8000	03/30/2023	50,000,000.00	50,000,000.00	49,643,500.00
113265	FFCB 0.80	0.8000	03/30/2023	50,000,000.00	50,000,000.00	49,643,500.00
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,031,943.49	50,334,500.00
118436	FFCB 0.55 NOTE	0.5500	11/24/2023	50,000,000.00	49,901,234.38	48,783,000.00
113156	FFCB 0.92 NOTE	0.9200	03/18/2024	50,000,000.00	50,143,547.22	48,833,500.00
113350	FFCB 0.875 (CALLABLE)	0.8750	04/08/2024	50,000,000.00	50,000,000.00	48,548,000.00
110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	50,117,000.00
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,131,449.43	50,035,000.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,047,321.79	18,012,600.00
112249	FFCB 1.625	1.6250	12/03/2024	50,000,000.00	49,967,914.56	49,024,500.00
113831	FFCB 0.73 (CALLABLE)	0.7300	05/27/2025	50,000,000.00	50,000,000.00	47,222,000.00
118409	FFCB 1.34 (CALLABLE)	1.3400	12/01/2025	9,880,000.00	9,880,000.00	9,499,718.80
112558	FFCB 1.82	1.8200	12/18/2025	36,274,000.00	36,262,725.70	35,389,277.14
116282	FFCB 1.05 (CALLABLE)	1.0500	03/25/2026	25,000,000.00	25,000,000.00	23,722,750.00
116284	FFCB 1.05 (CALLABLE)	1.0500	03/25/2026	25,000,000.00	25,000,000.00	23,722,750.00
116650	FFCB 0.94 (CALLABLE)	0.9400	04/28/2026	25,000,000.00	25,000,000.00	23,598,250.00
116702	FFCB 1.00 (CALLABLE)	1.0000	05/04/2026	25,000,000.00	24,969,318.20	23,642,250.00
113843	FFCB 0.82 (CALLABLE)	0.8200	05/27/2026	25,000,000.00	25,000,000.00	23,285,500.00
113844	FFCB 0.82 (CALLABLE)	0.8200	05/27/2026	25,000,000.00	25,000,000.00	23,285,500.00
117966	FFCB 1.33 (CALLABLE)	1.3300	11/03/2026	25,000,000.00	25,000,000.00	23,670,500.00
118009	FFCB 1.33 (CALLABLE)	1.3300	11/03/2026	20,000,000.00	19,990,815.99	18,936,400.00
118079	FFCB 1.27 (CALLABLE)	1.2700	11/16/2026	20,000,000.00	20,000,000.00	18,966,600.00
118080	FFCB 1.27 (CALLABLE)	1.2700	11/16/2026	20,000,000.00	20,000,000.00	18,966,600.00
118120	FFCB 1.43 (CALLABLE)	1.4300	11/23/2026	25,000,000.00	25,000,000.00	23,887,500.00
118123	FFCB 1.43 (CALLABLE)	1.4300	11/23/2026	20,000,000.00	20,000,000.00	19,110,000.00
118152	FFCB 1.43 (CALLABLE)	1.4300	11/23/2026	10,000,000.00	10,000,000.00	9,555,000.00
118194	FFCB 1.54 (CALLABLE)	1.5400	11/30/2026	25,000,000.00	25,000,000.00	23,721,500.00
118195	FFCB 1.54 (CALLABLE)	1.5400	11/30/2026	25,000,000.00	25,000,000.00	23,721,500.00
118201	FFCB 1.54 (CALLABLE)	1.5400	11/30/2026	25,000,000.00	25,000,000.00	23,721,500.00
118202	FFCB 1.54 (CALLABLE)	1.5400	11/30/2026	25,000,000.00	25,000,000.00	23,721,500.00
118454	FFCB 1.29 (CALLABLE)	1.2900	12/22/2026	25,000,000.00	25,000,000.00	23,504,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2022 to March 31, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118484	FFCB 1.29 (CALLABLE)	1.2900	12/22/2026	12,000,000.00	11,988,650.97	11,281,920.00
118617	FFCB 1.50 NOTE	1.5000	01/13/2027	25,000,000.00	24,983,247.54	23,873,250.00
118684	FFCB 1.78 (CALLABLE)	1.7800	01/26/2027	25,000,000.00	25,000,000.00	23,974,500.00
115851	FFCB 0.70 (CALLABLE)	0.7000	01/27/2027	50,000,000.00	50,000,000.00	45,598,500.00
115854	FFCB 0.70 (CALLABLE)	0.7000	01/27/2027	40,000,000.00	40,000,000.00	36,478,800.00
116108	FFCB 1.10 (CALLABLE)	1.1000	03/03/2027	50,000,000.00	49,969,243.48	46,370,500.00
113137	FFCB 1.00 (CALLABLE)	1.0000	03/17/2027	50,000,000.00	50,000,000.00	46,407,500.00
116328	FFCB 1.30 (CALLABLE)	1.3000	03/30/2027	25,000,000.00	25,000,000.00	23,561,750.00
116340	FFCB 1.30 (CALLABLE)	1.3000	03/30/2027	25,000,000.00	25,000,000.00	23,561,750.00
113487	FFCB 1.33 (CALLABLE)	1.3300	04/21/2027	25,000,000.00	25,000,000.00	23,617,250.00
113488	FFCB 1.33 (CALLABLE)	1.3300	04/21/2027	25,000,000.00	25,000,000.00	23,617,250.00
113557	FFCB 1.02	1.0200	04/27/2027	50,000,000.00	50,000,000.00	46,499,000.00
113558	FFCB 1.02	1.0200	04/27/2027	25,000,000.00	25,000,000.00	23,249,500.00
113599	FFCB 1.02	1.0200	04/27/2027	35,000,000.00	35,000,000.00	32,549,300.00
113687	FFCB 1.02	1.0200	04/27/2027	20,925,000.00	20,976,174.73	19,459,831.50
113738	FFCB 1.02	1.0200	04/27/2027	50,000,000.00	50,000,000.00	46,499,000.00
113739	FFCB 1.02	1.0200	04/27/2027	5,000,000.00	5,000,000.00	4,649,900.00
113897	FFCB 1.04 (CALLABLE)	1.0400	05/27/2027	35,500,000.00	35,500,000.00	32,795,610.00
113991	FFCB 0.875 (CALLABLE)	0.8750	06/22/2027	25,000,000.00	25,000,000.00	22,923,500.00
118019	FFCB 1.40 (CALLABLE)	1.4000	11/08/2027	20,000,000.00	20,000,000.00	18,800,800.00
115432	FFCB 0.86 (CALLABLE)	0.8600	12/09/2027	26,200,000.00	26,200,000.00	23,892,828.00
115493	FFCB 0.74 (CALLABLE)	0.7400	12/21/2027	20,000,000.00	20,000,000.00	18,095,600.00
118456	FFCB 1.48 (CALLABLE)	1.4800	12/27/2027	50,000,000.00	50,000,000.00	46,982,500.00
118584	FFCB 1.60 (CALLABLE)	1.6000	01/10/2028	25,000,000.00	25,000,000.00	23,757,500.00
118585	FFCB 1.60 (CALLABLE)	1.6000	01/10/2028	25,000,000.00	25,000,000.00	23,757,500.00
118632	FFCB 1.83 (CALLABLE)	1.8300	01/18/2028	27,000,000.00	27,000,000.00	25,529,580.00
118633	FFCB 1.83 (CALLABLE)	1.8300	01/18/2028	25,000,000.00	25,000,000.00	23,638,500.00
115023	FFCB 0.90 (CALLABLE)	0.9000	01/21/2028	50,000,000.00	49,981,930.12	45,644,500.00
115024	FFCB 0.90 (CALLABLE)	0.9000	01/21/2028	17,300,000.00	17,293,747.82	15,792,997.00
118723	FFCB 1.875 (CALLABLE)	1.8750	02/01/2028	21,250,000.00	21,224,152.79	20,428,900.00
116395	FFCB 1.57 (CALLABLE)	1.5700	04/05/2028	50,000,000.00	50,000,000.00	46,757,500.00
116400	FFCB 1.57 (CALLABLE)	1.5700	04/05/2028	50,000,000.00	50,000,000.00	46,757,500.00
116436	FFCB 1.57 (CALLABLE)	1.5700	04/05/2028	50,000,000.00	49,903,345.08	46,757,500.00
116489	FFCB 1.57 (CALLABLE)	1.5700	04/05/2028	50,000,000.00	50,000,000.00	46,757,500.00
116518	FFCB 1.43 (CALLABLE)	1.4300	04/14/2028	25,000,000.00	25,000,000.00	23,433,250.00
116520	FFCB 1.43 (CALLABLE)	1.4300	04/14/2028	25,000,000.00	25,000,000.00	23,433,250.00
116694	FFCB 1.40 (CALLABLE)	1.4000	04/28/2028	25,000,000.00	24,956,575.31	23,415,000.00
114505	FFCB 1.12 (CALLABLE)	1.1200	09/01/2028	25,000,000.00	25,000,000.00	22,757,500.00
114608	FFCB 1.00 (CALLABLE)	1.0000	09/14/2028	20,000,000.00	20,000,000.00	18,246,000.00
118166	FFCB 1.65 (CALLABLE)	1.6500	11/29/2028	22,000,000.00	22,000,000.00	20,757,660.00
114455	FFCB 1.03 (CALLABLE)	1.0300	12/01/2028	25,000,000.00	25,000,000.00	22,610,750.00
114456	FFCB 1.03 (CALLABLE)	1.0300	12/01/2028	25,000,000.00	25,000,000.00	22,610,750.00
114570	FFCB 1.03 (CALLABLE)	1.0300	12/01/2028	40,000,000.00	39,907,446.54	36,177,200.00
118219	FFCB 1.78 (CALLABLE)	1.7800	12/06/2028	25,000,000.00	25,000,000.00	23,727,500.00
118221	FFCB 1.78 (CALLABLE)	1.7800	12/06/2028	25,000,000.00	25,000,000.00	23,727,500.00
118315	FFCB 1.84 (CALLABLE)	1.8400	12/14/2028	25,000,000.00	25,000,000.00	23,716,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2022 to March 31, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118352	FFCB 1.84 (CALLABLE)	1.8400	12/14/2028	25,000,000.00	25,000,000.00	23,716,250.00
118353	FFCB 1.84 (CALLABLE)	1.8400	12/14/2028	25,000,000.00	25,000,000.00	23,716,250.00
118354	FFCB 1.84 (CALLABLE)	1.8400	12/14/2028	25,000,000.00	25,000,000.00	23,716,250.00
118374	FFCB 1.45 NOTE	1.4500	12/20/2028	25,000,000.00	24,974,077.05	23,339,250.00
118446	FFCB 1.45 (CALLABLE)	1.4500	12/27/2028	20,000,000.00	20,000,000.00	18,750,400.00
118661	FFCB 2.00 (CALLABLE)	2.0000	01/24/2029	25,000,000.00	25,000,000.00	24,044,250.00
116487	FFCB 1.55 (CALLABLE)	1.5500	03/15/2029	50,000,000.00	49,715,246.66	46,555,000.00
116488	FFCB 1.55 (CALLABLE)	1.5500	03/15/2029	20,945,000.00	20,825,716.84	19,501,889.50
119074	FFCB 2.87 (CALLABLE)	2.8700	03/21/2029	50,000,000.00	49,961,122.16	49,442,000.00
116363	FFCB 1.73 (CALLABLE)	1.7300	04/05/2029	25,000,000.00	25,000,000.00	23,335,250.00
116562	FFCB 1.70 (CALLABLE)	1.7000	04/19/2029	25,000,000.00	25,000,000.00	23,637,750.00
116572	FFCB 1.70 (CALLABLE)	1.7000	04/19/2029	25,000,000.00	25,000,000.00	23,637,750.00
116651	FFCB 1.43 (CALLABLE)	1.4300	04/30/2029	30,000,000.00	30,000,000.00	27,774,000.00
118415	FFCB 1.59 (CALLABLE)	1.5900	06/14/2029	21,072,000.00	20,970,572.20	19,770,804.00
114304	FFCB 1.12 (CALLABLE)	1.1200	07/30/2029	25,000,000.00	25,000,000.00	22,409,250.00
114305	FFCB 1.12 (CALLABLE)	1.1200	07/30/2029	20,000,000.00	20,000,000.00	17,927,400.00
114404	FFCB 1.14 (CALLABLE)	1.1400	08/20/2029	25,000,000.00	25,000,000.00	22,243,500.00
114435	FFCB 1.14 (CALLABLE)	1.1400	08/20/2029	45,200,000.00	45,200,000.00	40,216,248.00
114480	FFCB 1.14 (CALLABLE)	1.1400	08/20/2029	25,000,000.00	24,979,435.97	22,243,500.00
114569	FFCB 1.14 (CALLABLE)	1.1400	08/20/2029	43,338,000.00	43,284,413.42	38,559,552.12
114607	FFCB 1.23 (CALLABLE)	1.2300	09/10/2029	25,000,000.00	25,000,000.00	22,278,250.00
118235	FFCB 2.00 (CALLABLE)	2.0000	12/07/2029	20,000,000.00	20,000,000.00	19,087,400.00
118236	FFCB 2.00 (CALLABLE)	2.0000	12/07/2029	20,000,000.00	20,000,000.00	19,087,400.00
118237	FFCB 2.00 (CALLABLE)	2.0000	12/07/2029	20,000,000.00	20,000,000.00	19,087,400.00
118314	FFCB 1.93 (CALLABLE)	1.9300	12/14/2029	25,000,000.00	25,000,000.00	23,596,250.00
118709	FFCB 2.05 (CALLABLE)	2.0500	02/01/2030	25,000,000.00	25,000,000.00	23,805,000.00
118710	FFCB 2.05 (CALLABLE)	2.0500	02/01/2030	25,000,000.00	25,000,000.00	23,805,000.00
118739	FFCB 2.05 (CALLABLE)	2.0500	02/01/2030	27,200,000.00	27,200,000.00	25,899,840.00
114549	FFCB 1.25 (CALLABLE)	1.2500	06/03/2030	50,000,000.00	50,000,000.00	44,614,000.00
114550	FFCB 1.25 (CALLABLE)	1.2500	06/03/2030	50,000,000.00	50,000,000.00	44,614,000.00
117119	FFCB 1.74 (CALLABLE)	1.7400	06/03/2030	25,000,000.00	25,000,000.00	23,408,750.00
114719	FFCB 1.15 (CALLABLE)	1.1500	08/12/2030	50,000,000.00	49,940,679.57	43,591,000.00
114720	FFCB 1.15 (CALLABLE)	1.1500	08/12/2030	10,551,000.00	10,538,482.17	9,198,572.82
114538	FFCB 1.24 (CALLABLE)	1.2400	09/03/2030	50,000,000.00	50,000,000.00	43,971,500.00
114539	FFCB 1.24 (CALLABLE)	1.2400	09/03/2030	50,000,000.00	50,000,000.00	43,971,500.00
114551	FFCB 1.24 (CALLABLE)	1.2400	09/03/2030	50,000,000.00	49,915,744.80	43,971,500.00
114554	FFCB 1.32 (CALLABLE)	1.3200	09/09/2030	50,000,000.00	50,000,000.00	45,160,000.00
114604	FFCB 1.32 (CALLABLE)	1.3200	09/09/2030	32,190,000.00	32,190,000.00	29,074,008.00
114606	FFCB 0.95	0.9500	09/10/2030	25,000,000.00	24,899,719.33	21,954,250.00
114914	FFCB NOTE 0.99	0.9900	10/21/2030	50,000,000.00	49,922,987.40	43,973,500.00
114999	FFCB 1.30 (CALLABLE)	1.3000	11/04/2030	50,000,000.00	50,000,000.00	45,003,000.00
115022	FFCB 1.30 (CALLABLE)	1.3000	11/04/2030	50,000,000.00	50,000,000.00	45,003,000.00
115092	FFCB 1.37 (CALLABLE)	1.3700	11/04/2030	50,000,000.00	50,000,000.00	43,873,500.00
115093	FFCB 1.37 (CALLABLE)	1.3700	11/04/2030	6,000,000.00	6,000,000.00	5,264,820.00
115100	FFCB NOTE 1.03	1.0300	11/12/2030	25,000,000.00	24,989,228.53	22,041,500.00
115101	FFCB NOTE 1.03	1.0300	11/12/2030	25,000,000.00	24,966,608.38	22,041,500.00

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115222	FFCB NOTE 1.03	1.0300	11/12/2030	20,000,000.00	19,886,019.59	17,633,200.00
115172	FFCB 1.34 (CALLABLE)	1.3400	11/19/2030	50,000,000.00	50,000,000.00	44,988,000.00
115173	FFCB 1.34 (CALLABLE)	1.3400	11/19/2030	25,000,000.00	25,000,000.00	22,494,000.00
115174	FFCB 1.34 (CALLABLE)	1.3400	11/19/2030	25,000,000.00	25,000,000.00	22,494,000.00
115202	FFCB 1.34 (CALLABLE)	1.3400	11/19/2030	50,000,000.00	50,000,000.00	44,988,000.00
115203	FFCB 1.34 (CALLABLE)	1.3400	11/19/2030	6,525,000.00	6,525,000.00	5,870,934.00
115357	FFCB 1.28 (CALLABLE)	1.2800	12/09/2030	50,000,000.00	50,000,000.00	44,697,000.00
115433	FFCB 1.28 (CALLABLE)	1.2800	12/09/2030	50,000,000.00	49,891,360.86	44,697,000.00
115434	FFCB 1.28 (CALLABLE)	1.2800	12/09/2030	50,000,000.00	49,891,360.86	44,697,000.00
115513	FFCB 1.17 (CALLABLE)	1.1700	12/23/2030	50,000,000.00	49,934,529.05	44,516,500.00
115609	FFCB 1.24 (CALLABLE)	1.2400	12/23/2030	50,000,000.00	50,000,000.00	44,393,000.00
115610	FFCB 1.24 (CALLABLE)	1.2400	12/23/2030	50,000,000.00	50,000,000.00	44,393,000.00
115611	FFCB 1.24 (CALLABLE)	1.2400	12/23/2030	50,000,000.00	50,000,000.00	44,393,000.00
115655	FFCB 1.24 (CALLABLE)	1.2400	12/23/2030	48,935,000.00	48,889,216.88	43,447,429.10
115666	FFCB 1.24 (CALLABLE)	1.2400	01/06/2031	25,000,000.00	25,000,000.00	22,354,250.00
115673	FFCB 1.24 (CALLABLE)	1.2400	01/06/2031	50,000,000.00	50,000,000.00	44,708,500.00
115725	FFCB 1.38 (CALLABLE)	1.3800	01/14/2031	25,000,000.00	25,000,000.00	22,596,750.00
115726	FFCB 1.38 (CALLABLE)	1.3800	01/14/2031	25,000,000.00	25,000,000.00	22,596,750.00
115727	FFCB 1.38 (CALLABLE)	1.3800	01/14/2031	25,000,000.00	25,000,000.00	22,596,750.00
115754	FFCB 1.38 (CALLABLE)	1.3800	01/14/2031	50,000,000.00	49,947,261.77	45,193,500.00
115774	FFCB 1.38 (CALLABLE)	1.3800	01/14/2031	50,000,000.00	49,989,009.88	45,193,500.00
115543	FFCB NOTE 1.125	1.1250	02/21/2031	25,000,000.00	24,994,534.20	22,131,000.00
115569	FFCB NOTE 1.125	1.1250	02/21/2031	21,750,000.00	21,750,000.00	19,253,970.00
115570	FFCB NOTE 1.125	1.1250	02/21/2031	22,956,000.00	22,953,992.42	20,321,569.44
116413	FFCB 1.98 (CALLABLE)	1.9800	03/24/2031	50,000,000.00	49,887,396.98	46,788,500.00
116366	FFCB 2.02 (CALLABLE)	2.0200	04/01/2031	25,000,000.00	25,000,000.00	23,344,250.00
116368	FFCB 2.02 (CALLABLE)	2.0200	04/01/2031	25,000,000.00	25,000,000.00	23,344,250.00
116391	FFCB 2.02 (CALLABLE)	2.0200	04/01/2031	25,000,000.00	25,000,000.00	23,344,250.00
116421	FFCB 2.02 (CALLABLE)	2.0200	04/01/2031	50,000,000.00	49,819,791.67	46,688,500.00
116532	FFCB 2.04 (CALLABLE)	2.0400	04/14/2031	25,000,000.00	25,000,000.00	23,533,000.00
116533	FFCB 2.04 (CALLABLE)	2.0400	04/14/2031	25,000,000.00	25,000,000.00	23,533,000.00
116595	FFCB 2.04 (CALLABLE)	2.0400	04/14/2031	25,000,000.00	25,000,000.00	23,533,000.00
116564	FFCB 1.97 (CALLABLE)	1.9700	04/21/2031	45,000,000.00	45,000,000.00	41,998,050.00
116896	FFCB 1.94 (CALLABLE)	1.9400	05/27/2031	11,923,000.00	11,923,000.00	11,097,809.17
117875	FFCB 1.98 (CALLABLE)	1.9800	10/27/2031	25,000,000.00	25,000,000.00	23,480,250.00
117876	FFCB 1.98 (CALLABLE)	1.9800	10/27/2031	20,000,000.00	20,000,000.00	18,784,200.00
118261	FFCB 2.20 (CALLABLE)	2.2000	12/09/2031	25,000,000.00	25,000,000.00	23,238,250.00
118262	FFCB 2.20 (CALLABLE)	2.2000	12/09/2031	25,000,000.00	25,000,000.00	23,238,250.00
115386	FFCB 1.17 NOTE	1.1700	12/10/2031	37,000,000.00	36,818,708.27	32,460,100.00
118455	FFCB 2.05 (CALLABLE)	2.0500	12/23/2031	45,000,000.00	45,000,000.00	42,010,200.00
118552	FFCB 1.80 (CALLABLE)	1.8000	01/05/2032	25,000,000.00	24,991,456.05	23,106,250.00
118555	FFCB 2.125 (CALLABLE)	2.1250	01/05/2032	30,000,000.00	30,000,000.00	28,209,300.00
118593	FFCB 2.12 (CALLABLE)	2.1200	01/12/2032	25,000,000.00	25,000,000.00	22,984,250.00
118594	FFCB 2.12 (CALLABLE)	2.1200	01/12/2032	25,000,000.00	25,000,000.00	22,984,250.00
118595	FFCB 2.12 (CALLABLE)	2.1200	01/12/2032	25,000,000.00	25,000,000.00	22,984,250.00
118682	FFCB 2.00 NOTE	2.0000	01/14/2032	25,000,000.00	24,877,265.86	23,653,000.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118647	FFCB 2.05 (CALLABLE)	2.0500	01/20/2032	25,000,000.00	25,000,000.00	23,665,500.00
118649	FFCB 2.05 (CALLABLE)	2.0500	01/20/2032	20,000,000.00	20,000,000.00	18,932,400.00
118692	FFCB 2.32 (CALLABLE)	2.3200	01/26/2032	25,000,000.00	25,000,000.00	23,330,250.00
118693	FFCB 2.32 (CALLABLE)	2.3200	01/26/2032	25,000,000.00	25,000,000.00	23,330,250.00
118694	FFCB 2.23 (CALLABLE)	2.2300	01/27/2032	25,000,000.00	25,000,000.00	23,516,250.00
118695	FFCB 2.23 (CALLABLE)	2.2300	01/27/2032	25,000,000.00	25,000,000.00	23,516,250.00
118701	FFCB 2.23 (CALLABLE)	2.2300	01/27/2032	25,000,000.00	25,000,000.00	23,516,250.00
118702	FFCB 2.23 (CALLABLE)	2.2300	01/27/2032	20,900,000.00	20,900,000.00	19,659,585.00
115019	FFCB 1.24	1.2400	11/03/2032	18,330,000.00	18,330,000.00	15,931,152.90
115020	FFCB 1.24	1.2400	11/03/2032	18,330,000.00	18,330,000.00	15,931,152.90
115021	FFCB 1.24	1.2400	11/03/2032	18,340,000.00	18,340,000.00	15,939,844.20
118442	FFCB 2.35 (CALLABLE)	2.3500	11/29/2033	15,150,000.00	15,150,000.00	14,086,470.00
118572	FFCB 2.34 (CALLABLE)	2.3400	01/05/2034	38,700,000.00	38,662,059.35	35,928,306.00
FFCB TOTAL				5,845,364,000.00	5,843,059,234.47	5,426,104,168.59
112637	FHLB 1.875	1.8750	12/09/2022	50,000,000.00	50,076,156.07	50,168,000.00
118148	FHLB 0.52 (CALLABLE)	0.5200	09/08/2023	50,000,000.00	50,000,000.00	49,081,500.00
118149	FHLB 0.52 (CALLABLE)	0.5200	09/08/2023	50,000,000.00	50,000,000.00	49,081,500.00
118161	FHLB 0.50 NOTE	0.5000	12/08/2023	50,000,000.00	49,973,989.28	48,653,500.00
118797	FHLB 1.65 (CALLABLE)	1.6500	02/24/2025	25,000,000.00	25,000,000.00	24,457,750.00
118808	FHLB 1.70 (CALLABLE)	1.7000	02/24/2025	25,000,000.00	25,000,000.00	24,530,250.00
118809	FHLB 1.70 (CALLABLE)	1.7000	02/24/2025	15,000,000.00	15,000,000.00	14,718,150.00
118775	FHLB 1.55 (CALLABLE)	1.5500	02/28/2025	25,000,000.00	25,000,000.00	24,316,500.00
118777	FHLB 1.50 (CALLABLE)	1.5000	02/28/2025	25,000,000.00	25,000,000.00	24,337,500.00
118818	FHLB 1.72 (CALLABLE)	1.7200	03/03/2025	25,000,000.00	25,000,000.00	24,528,500.00
118833	FHLB 2.00 (CALLABLE)	2.0000	03/03/2025	25,000,000.00	25,000,000.00	24,671,000.00
118821	FHLB 1.74 (CALLABLE)	1.7400	03/07/2025	25,000,000.00	25,000,000.00	24,512,750.00
118857	FHLB 2.01 (CALLABLE)	2.0100	03/07/2025	25,000,000.00	25,000,000.00	24,670,250.00
118853	FHLB 2.00 (CALLABLE)	2.0000	03/10/2025	25,000,000.00	25,000,000.00	24,673,500.00
118909	FHLB 1.875 (CALLABLE)	1.8750	03/24/2025	50,000,000.00	50,000,000.00	49,213,500.00
118917	FHLB 1.89 (CALLABLE)	1.8900	03/24/2025	50,000,000.00	50,000,000.00	49,216,000.00
118929	FHLB 2.00 (CALLABLE)	2.0000	03/24/2025	50,000,000.00	50,000,000.00	49,185,500.00
118930	FHLB 2.00 (CALLABLE)	2.0000	03/24/2025	50,000,000.00	50,000,000.00	49,400,000.00
118988	FHLB 2.03 (CALLABLE)	2.0300	03/24/2025	50,000,000.00	50,000,000.00	49,418,500.00
118989	FHLB 2.04 (CALLABLE)	2.0400	03/24/2025	25,000,000.00	25,000,000.00	24,710,500.00
118990	FHLB 2.04 (CALLABLE)	2.0400	03/24/2025	25,000,000.00	25,000,000.00	24,710,500.00
118931	FHLB 2.00 (CALLABLE)	2.0000	03/28/2025	50,000,000.00	50,000,000.00	49,183,000.00
118968	FHLB 2.00 (CALLABLE)	2.0000	03/28/2025	50,000,000.00	50,000,000.00	49,461,500.00
118978	FHLB 2.00 (CALLABLE)	2.0000	03/28/2025	50,000,000.00	50,000,000.00	49,244,000.00
116380	FHLB 1.03 (CALLABLE)	1.0300	03/30/2026	25,000,000.00	25,000,000.00	23,704,750.00
116543	FHLB 1.05 (CALLABLE)	1.0500	04/28/2026	50,000,000.00	50,000,000.00	47,386,500.00
118133	FHLB 1.29 (CALLABLE)	1.2900	06/08/2026	25,000,000.00	25,000,000.00	23,904,500.00
117894	FHLB 1.25 (CALLABLE)	1.2500	10/27/2026	25,000,000.00	25,000,000.00	23,764,000.00
117900	FHLB 1.28 (CALLABLE)	1.2800	10/27/2026	25,000,000.00	25,000,000.00	23,811,500.00
116662	FHLB 1.10 (CALLABLE)	1.1000	11/12/2026	30,000,000.00	30,000,000.00	28,280,100.00
118087	FHLB 1.30 (CALLABLE)	1.3000	11/23/2026	25,000,000.00	25,000,000.00	23,844,000.00

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118097	FHLB 1.375 (CALLABLE)	1.3750	11/23/2026	25,000,000.00	25,000,000.00	23,862,750.00
112128	FHLB 2.08 (CALLABLE)	2.0800	11/25/2026	50,000,000.00	50,000,000.00	48,848,500.00
112145	FHLB 2.08 (CALLABLE)	2.0800	11/25/2026	40,950,000.00	40,950,000.00	40,006,921.50
118100	FHLB 1.40 (CALLABLE)	1.4000	12/01/2026	25,000,000.00	25,000,000.00	23,897,500.00
118118	FHLB 1.42 (CALLABLE)	1.4200	12/01/2026	25,000,000.00	25,000,000.00	23,853,250.00
112332	FHLB 2.02 (CALLABLE)	2.0200	12/16/2026	50,000,000.00	50,000,000.00	48,742,000.00
112486	FHLB 2.09 (CALLABLE)	2.0900	12/23/2026	40,000,000.00	40,000,000.00	38,879,200.00
118465	FHLB 1.40 (CALLABLE)	1.4000	12/29/2026	50,000,000.00	50,000,000.00	47,737,500.00
118278	FHLB 1.50 (CALLABLE)	1.5000	12/30/2026	25,000,000.00	25,000,000.00	23,534,750.00
118576	FHLB 1.54 (CALLABLE)	1.5400	01/25/2027	25,000,000.00	25,000,000.00	24,008,750.00
118591	FHLB 1.52 (CALLABLE)	1.5200	01/27/2027	50,000,000.00	50,000,000.00	47,951,500.00
118596	FHLB 1.50 (CALLABLE)	1.5000	01/27/2027	25,000,000.00	25,000,000.00	23,939,500.00
118601	FHLB 1.625 (CALLABLE)	1.6250	01/27/2027	25,000,000.00	25,000,000.00	24,042,750.00
118615	FHLB 1.65 (CALLABLE)	1.6500	01/27/2027	25,000,000.00	25,000,000.00	24,003,500.00
118616	FHLB 1.66 (CALLABLE)	1.6600	01/27/2027	25,000,000.00	25,000,000.00	24,051,000.00
118658	FHLB 1.70 (CALLABLE)	1.7000	01/27/2027	25,000,000.00	25,000,000.00	23,942,500.00
118659	FHLB 1.75 (CALLABLE)	1.7500	01/27/2027	25,000,000.00	25,000,000.00	24,042,750.00
113541	FHLB 1.20 (CALLABLE)	1.2000	04/27/2027	50,000,000.00	50,000,000.00	47,179,000.00
113600	FHLB 1.20 (CALLABLE)	1.2000	05/04/2027	19,444,444.45	19,444,444.45	18,264,555.56
114029	FHLB 1.00 (CALLABLE)	1.0000	06/25/2027	50,000,000.00	50,000,000.00	46,402,000.00
114118	FHLB 1.02 (CALLABLE)	1.0200	07/06/2027	24,185,000.00	24,180,446.41	22,257,455.50
114223	FHLB 0.77 (CALLABLE)	0.7700	07/28/2027	50,000,000.00	50,000,000.00	45,240,000.00
117891	FHLB 1.40 (CALLABLE)	1.4000	10/27/2027	25,000,000.00	25,000,000.00	23,656,500.00
118082	FHLB 1.39 (CALLABLE)	1.3900	11/23/2027	25,000,000.00	25,000,000.00	23,613,500.00
118252	FHLB 1.61 (CALLABLE)	1.6100	12/21/2027	25,000,000.00	25,000,000.00	23,816,500.00
118466	FHLB 1.50 (CALLABLE)	1.5000	12/29/2027	25,000,000.00	25,000,000.00	23,768,250.00
115529	FHLB 0.875 (CALLABLE)	0.8750	12/30/2027	22,000,000.00	22,000,000.00	20,166,740.00
116700	FHLB 1.45 (CALLABLE)	1.4500	05/18/2028	25,000,000.00	25,000,000.00	23,432,750.00
114337	FHLB 1.02 (CALLABLE)	1.0200	08/10/2028	32,995,000.00	32,995,000.00	30,101,668.45
117917	FHLB 1.60 (CALLABLE)	1.6000	11/17/2028	12,000,000.00	12,000,000.00	11,362,680.00
118218	FHLB 1.70 (CALLABLE)	1.7000	12/13/2028	25,000,000.00	25,000,000.00	23,743,000.00
118600	FHLB 1.77 (CALLABLE)	1.7700	01/19/2029	25,000,000.00	25,000,000.00	23,804,750.00
118607	FHLB 1.875 (CALLABLE)	1.8750	01/26/2029	25,000,000.00	25,000,000.00	23,911,000.00
116645	FHLB 1.55 (CALLABLE)	1.5500	04/27/2029	25,000,000.00	25,000,000.00	23,288,500.00
115952	FHLB 1.15 (CALLABLE)	1.1500	08/24/2029	25,000,000.00	25,000,000.00	22,682,000.00
118301	FHLB 1.80 (CALLABLE)	1.8000	12/14/2029	25,000,000.00	25,000,000.00	23,451,500.00
114617	FHLB 1.30 (CALLABLE)	1.3000	09/30/2030	39,950,000.00	39,950,000.00	36,007,734.00
114771	FHLB 1.08 (CALLABLE)	1.0800	10/02/2030	50,000,000.00	50,000,000.00	44,391,000.00
114733	FHLB 1.21 (CALLABLE)	1.2100	10/07/2030	50,000,000.00	50,000,000.00	44,781,000.00
114743	FHLB 1.21 (CALLABLE)	1.2100	10/07/2030	38,200,000.00	38,200,000.00	34,212,684.00
114722	FHLB 1.25 (CALLABLE)	1.2500	10/08/2030	50,000,000.00	50,000,000.00	43,962,500.00
115431	FHLB 1.28 (CALLABLE)	1.2800	12/16/2030	33,200,000.00	33,191,324.59	29,670,508.00
115526	FHLB 1.25 (CALLABLE)	1.2500	12/23/2030	50,000,000.00	50,000,000.00	44,765,000.00
115527	FHLB 1.25 (CALLABLE)	1.2500	12/23/2030	25,000,000.00	25,000,000.00	22,382,500.00
115557	FHLB 1.29 (CALLABLE)	1.2900	12/30/2030	19,875,000.00	19,875,000.00	17,396,388.75
115670	FHLB 1.25 (CALLABLE)	1.2500	12/30/2030	40,440,000.00	40,440,000.00	35,291,583.60

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115728	FHLB 1.26 (CALLABLE)	1.2600	01/27/2031	50,000,000.00	50,000,000.00	44,742,000.00
115815	FHLB 1.32 (CALLABLE)	1.3200	01/28/2031	50,000,000.00	50,000,000.00	44,926,500.00
115835	FHLB 1.32 (CALLABLE)	1.3200	02/03/2031	50,000,000.00	50,000,000.00	44,914,500.00
115953	FHLB 1.32 (CALLABLE)	1.3200	02/24/2031	50,000,000.00	50,000,000.00	44,878,500.00
116026	FHLB 1.25 (CALLABLE)	1.2500	02/24/2031	50,000,000.00	50,000,000.00	44,660,000.00
116035	FHLB 1.46 (CALLABLE)	1.4600	02/24/2031	25,000,000.00	25,000,000.00	22,653,000.00
116117	FHLB NOTE 1.50	1.5000	03/14/2031	25,000,000.00	24,752,862.13	22,692,500.00
118196	FHLB 2.08 (CALLABLE)	2.0800	12/08/2031	24,000,000.00	24,000,000.00	22,549,200.00
118606	FHLB 2.16 (CALLABLE)	2.1600	01/20/2032	25,000,000.00	25,000,000.00	23,590,250.00
115713	FHLB 1.34 (CALLABLE)	1.3400	01/27/2032	50,000,000.00	50,000,000.00	44,348,500.00
115714	FHLB 1.35 (CALLABLE)	1.3500	01/27/2032	50,000,000.00	50,000,000.00	44,382,000.00
115729	FHLB 1.37 (CALLABLE)	1.3700	01/27/2032	50,000,000.00	50,000,000.00	44,450,000.00
115730	FHLB 1.37 (CALLABLE)	1.3700	01/27/2032	25,000,000.00	25,000,000.00	22,225,000.00
118623	FHLB 2.25 (CALLABLE)	2.2500	01/27/2032	22,700,000.00	22,700,000.00	21,559,325.00
115907	FHLB 1.35 (CALLABLE)	1.3500	02/17/2032	50,000,000.00	50,000,000.00	44,344,000.00
118745	FHLB 2.40 (CALLABLE)	2.4000	02/17/2032	25,000,000.00	25,000,000.00	23,571,000.00
115740	FHLB 1.50 (CALLABLE)	1.5000	01/27/2033	50,000,000.00	50,000,000.00	44,062,500.00
115768	FHLB 1.495 (CALLABLE)	1.4950	01/27/2033	50,000,000.00	50,000,000.00	44,005,500.00
FHLB TOTAL				3,304,939,444.45	3,304,729,222.93	3,107,741,144.36
118603	FHLB D-N	0.0500	04/01/2022	50,000,000.00	50,000,000.00	50,000,000.00
118604	FHLB D-N	0.0500	04/01/2022	50,000,000.00	50,000,000.00	50,000,000.00
118637	FHLB D-N	0.0900	04/05/2022	50,000,000.00	49,999,500.00	49,999,000.00
118638	FHLB D-N	0.0900	04/05/2022	50,000,000.00	49,999,500.00	49,999,000.00
118645	FHLB D-N	0.0900	04/05/2022	50,000,000.00	49,999,500.00	49,999,000.00
116607	FHLB D-N	0.0550	04/14/2022	42,000,000.00	41,999,165.83	41,997,480.00
118627	FHLB D-N	0.1100	04/18/2022	50,000,000.00	49,997,402.78	49,996,000.00
118628	FHLB D-N	0.1100	04/18/2022	50,000,000.00	49,997,402.78	49,996,000.00
118654	FHLB D-N	0.1200	04/18/2022	50,000,000.00	49,997,166.67	49,996,000.00
118655	FHLB D-N	0.1200	04/18/2022	50,000,000.00	49,997,166.67	49,996,000.00
118341	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118342	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118361	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118362	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118387	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118388	FHLB D-N	0.0400	04/20/2022	50,000,000.00	49,998,944.44	49,995,500.00
118582	FHLB D-N	0.0500	04/20/2022	50,000,000.00	49,998,680.56	49,995,500.00
118610	FHLB D-N	0.0600	04/20/2022	50,000,000.00	49,998,416.67	49,995,500.00
118665	FHLB D-N	0.1700	04/20/2022	50,000,000.00	49,995,513.89	49,995,500.00
118666	FHLB D-N	0.1700	04/20/2022	10,000,000.00	9,999,102.78	9,999,100.00
118670	FHLB D-N	0.1500	04/22/2022	50,000,000.00	49,995,625.00	49,995,000.00
118671	FHLB D-N	0.1500	04/22/2022	50,000,000.00	49,995,625.00	49,995,000.00
118686	FHLB D-N	0.1790	04/22/2022	50,000,000.00	49,994,779.17	49,995,000.00
118696	FHLB D-N	0.1700	04/22/2022	47,549,000.00	47,544,284.72	47,544,245.10
118662	FHLB D-N	0.1200	04/25/2022	50,000,000.00	49,996,000.00	49,994,500.00
118537	FHLB D-N	0.0350	04/29/2022	50,000,000.00	49,998,638.89	49,993,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118679	FHLB D-N	0.1500	04/29/2022	50,000,000.00	49,994,166.67	49,993,500.00
118680	FHLB D-N	0.1500	04/29/2022	50,000,000.00	49,994,166.67	49,993,500.00
118687	FHLB D-N	0.1500	04/29/2022	50,000,000.00	49,994,166.67	49,993,500.00
118706	FHLB D-N	0.1500	04/29/2022	50,000,000.00	49,994,166.67	49,993,500.00
118724	FHLB D-N	0.1500	04/29/2022	50,000,000.00	49,994,166.67	49,993,500.00
118746	FHLB D-N	0.1940	04/29/2022	50,000,000.00	49,992,455.56	49,993,500.00
118747	FHLB D-N	0.1940	04/29/2022	50,000,000.00	49,992,455.56	49,993,500.00
118748	FHLB D-N	0.1940	04/29/2022	50,000,000.00	49,992,455.56	49,993,500.00
118749	FHLB D-N	0.1940	04/29/2022	50,000,000.00	49,992,455.56	49,993,500.00
118461	FHLB D-N	0.0500	05/02/2022	50,000,000.00	49,997,847.22	49,982,000.00
118462	FHLB D-N	0.0500	05/02/2022	50,000,000.00	49,997,847.22	49,982,000.00
118707	FHLB D-N	0.1500	05/02/2022	50,000,000.00	49,993,541.67	49,982,000.00
118708	FHLB D-N	0.1500	05/02/2022	50,000,000.00	49,993,541.67	49,982,000.00
116717	FHLB D-N	0.0450	05/03/2022	50,000,000.00	49,998,000.00	49,981,500.00
116736	FHLB D-N	0.0550	05/05/2022	50,000,000.00	49,997,402.78	49,980,000.00
116737	FHLB D-N	0.0550	05/05/2022	50,000,000.00	49,997,402.78	49,980,000.00
116738	FHLB D-N	0.0550	05/05/2022	50,000,000.00	49,997,402.78	49,980,000.00
116739	FHLB D-N	0.0550	05/05/2022	50,000,000.00	49,997,402.78	49,980,000.00
118652	FHLB D-N	0.1350	05/06/2022	50,000,000.00	49,993,437.50	49,979,500.00
118653	FHLB D-N	0.1350	05/06/2022	50,000,000.00	49,993,437.50	49,979,500.00
118780	FHLB D-N	0.1600	05/09/2022	50,000,000.00	49,991,555.56	49,978,000.00
118862	FHLB D-N	0.2500	05/11/2022	50,000,000.00	49,986,111.11	49,976,500.00
118863	FHLB D-N	0.2500	05/11/2022	50,000,000.00	49,986,111.11	49,976,500.00
118816	FHLB D-N	0.2200	05/13/2022	50,000,000.00	49,987,166.66	49,975,500.00
118882	FHLB D-N	0.2800	05/13/2022	50,000,000.00	49,983,666.67	49,975,500.00
118883	FHLB D-N	0.2800	05/13/2022	50,000,000.00	49,983,666.67	49,975,500.00
118855	FHLB D-N	0.4150	05/18/2022	50,000,000.00	49,972,909.72	49,972,500.00
118856	FHLB D-N	0.4150	05/18/2022	50,000,000.00	49,972,909.72	49,972,500.00
118865	FHLB D-N	0.4100	05/18/2022	50,000,000.00	49,973,236.12	49,972,500.00
118866	FHLB D-N	0.4100	05/18/2022	39,000,000.00	38,979,124.17	38,978,550.00
118828	FHLB D-N	0.2550	05/20/2022	50,000,000.00	49,982,645.84	49,971,500.00
118844	FHLB D-N	0.3150	05/20/2022	50,000,000.00	49,978,562.50	49,971,500.00
118845	FHLB D-N	0.3150	05/20/2022	50,000,000.00	49,978,562.50	49,971,500.00
118875	FHLB D-N	0.4000	05/20/2022	50,000,000.00	49,972,777.77	49,971,500.00
118876	FHLB D-N	0.4000	05/20/2022	50,000,000.00	49,972,777.77	49,971,500.00
118922	FHLB D-N	0.3300	05/23/2022	50,000,000.00	49,976,166.66	49,970,000.00
118938	FHLB D-N	0.3100	05/23/2022	50,000,000.00	49,977,611.11	49,970,000.00
118939	FHLB D-N	0.3100	05/23/2022	50,000,000.00	49,977,611.11	49,970,000.00
118192	FHLB D-N	0.0700	05/25/2022	50,000,000.00	49,994,750.01	49,968,500.00
118193	FHLB D-N	0.0700	05/25/2022	50,000,000.00	49,994,750.01	49,968,500.00
118728	FHLB D-N	0.2200	05/27/2022	50,000,000.00	49,982,888.89	49,967,500.00
118729	FHLB D-N	0.2200	05/27/2022	50,000,000.00	49,982,888.89	49,967,500.00
118888	FHLB D-N	0.3200	05/27/2022	50,000,000.00	49,975,111.12	49,967,500.00
118889	FHLB D-N	0.3200	05/27/2022	50,000,000.00	49,975,111.12	49,967,500.00
118913	FHLB D-N	0.3350	05/27/2022	50,000,000.00	49,973,944.44	49,967,500.00
118914	FHLB D-N	0.3350	05/27/2022	50,000,000.00	49,973,944.44	49,967,500.00

Los Angeles County Treasurer
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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118915	FHLB D-N	0.3350	05/27/2022	50,000,000.00	49,973,944.44	49,967,500.00
118916	FHLB D-N	0.3350	05/27/2022	50,000,000.00	49,973,944.44	49,967,500.00
118996	FHLB D-N	0.3300	05/27/2022	50,000,000.00	49,974,333.33	49,967,500.00
119077	FHLB D-N	0.3000	05/27/2022	50,000,000.00	49,976,666.67	49,967,500.00
118721	FHLB D-N	0.2000	05/31/2022	50,000,000.00	49,983,333.34	49,965,000.00
118722	FHLB D-N	0.2000	05/31/2022	50,000,000.00	49,983,333.34	49,965,000.00
118732	FHLB D-N	0.2200	05/31/2022	50,000,000.00	49,981,666.67	49,965,000.00
118733	FHLB D-N	0.2200	05/31/2022	50,000,000.00	49,981,666.67	49,965,000.00
118899	FHLB D-N	0.3200	05/31/2022	50,000,000.00	49,973,333.34	49,965,000.00
118473	FHLB D-N	0.0500	06/01/2022	50,000,000.00	49,995,763.89	49,947,500.00
118474	FHLB D-N	0.0500	06/01/2022	50,000,000.00	49,995,763.89	49,947,500.00
118475	FHLB D-N	0.0500	06/01/2022	50,000,000.00	49,995,763.89	49,947,500.00
118908	FHLB D-N	0.3600	06/01/2022	50,000,000.00	49,969,500.00	49,947,500.00
118974	FHLB D-N	0.3300	06/01/2022	50,000,000.00	49,972,041.67	49,947,500.00
118975	FHLB D-N	0.3300	06/01/2022	50,000,000.00	49,972,041.67	49,947,500.00
119000	FHLB D-N	0.3700	06/06/2022	50,000,000.00	49,966,083.34	49,943,500.00
119001	FHLB D-N	0.3700	06/06/2022	50,000,000.00	49,966,083.34	49,943,500.00
119025	FHLB D-N	0.3650	06/06/2022	50,000,000.00	49,966,541.67	49,943,500.00
117007	FHLB D-N	0.0500	06/13/2022	50,000,000.00	49,994,930.56	49,937,500.00
119017	FHLB D-N	0.4000	06/15/2022	50,000,000.00	49,958,333.33	49,935,500.00
118433	FHLB D-N	0.1320	06/17/2022	50,000,000.00	49,985,883.33	49,934,000.00
119055	FHLB D-N	0.4500	06/17/2022	50,000,000.00	49,951,875.00	49,934,000.00
119056	FHLB D-N	0.4500	06/17/2022	50,000,000.00	49,951,875.00	49,934,000.00
118470	FHLB D-N	0.1570	06/22/2022	50,000,000.00	49,982,119.44	49,929,500.00
119080	FHLB D-N	0.5200	06/22/2022	50,000,000.00	49,940,777.78	49,929,500.00
119081	FHLB D-N	0.5200	06/22/2022	50,000,000.00	49,940,777.78	49,929,500.00
119082	FHLB D-N	0.5200	06/22/2022	50,000,000.00	49,940,777.78	49,929,500.00
119083	FHLB D-N	0.5200	06/22/2022	50,000,000.00	49,940,777.78	49,929,500.00
118494	FHLB D-N	0.0600	06/24/2022	50,000,000.00	49,993,000.00	49,928,000.00
118495	FHLB D-N	0.0600	06/24/2022	50,000,000.00	49,993,000.00	49,928,000.00
119119	FHLB D-N	0.5290	06/24/2022	50,000,000.00	49,938,283.34	49,928,000.00
119120	FHLB D-N	0.5290	06/24/2022	50,000,000.00	49,938,283.34	49,928,000.00
119099	FHLB D-N	0.4500	06/30/2022	50,000,000.00	49,943,750.00	49,923,000.00
119100	FHLB D-N	0.4500	06/30/2022	50,000,000.00	49,943,750.00	49,923,000.00
119175	FHLB D-N	0.4500	07/01/2022	50,000,000.00	49,943,125.00	49,904,000.00
119176	FHLB D-N	0.4500	07/01/2022	50,000,000.00	49,943,125.00	49,904,000.00
118485	FHLB D-N	0.0700	07/05/2022	50,000,000.00	49,990,763.89	49,900,000.00
118486	FHLB D-N	0.0700	07/05/2022	50,000,000.00	49,990,763.89	49,900,000.00
118487	FHLB D-N	0.0700	07/05/2022	50,000,000.00	49,990,763.89	49,900,000.00
119060	FHLB D-N	0.4900	07/05/2022	50,000,000.00	49,935,347.22	49,900,000.00
119094	FHLB D-N	0.5500	07/05/2022	50,000,000.00	49,927,430.56	49,900,000.00
119095	FHLB D-N	0.5500	07/05/2022	50,000,000.00	49,927,430.56	49,900,000.00
119122	FHLB D-N	0.5400	07/05/2022	50,000,000.00	49,928,750.00	49,900,000.00
119123	FHLB D-N	0.5400	07/05/2022	50,000,000.00	49,928,750.00	49,900,000.00
118517	FHLB D-N	0.0700	07/06/2022	50,000,000.00	49,990,666.67	49,899,000.00
118518	FHLB D-N	0.0700	07/06/2022	50,000,000.00	49,990,666.67	49,899,000.00

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118538	FHLB D-N	0.0700	07/08/2022	50,000,000.00	49,990,472.23	49,897,000.00
118539	FHLB D-N	0.0700	07/08/2022	50,000,000.00	49,990,472.23	49,897,000.00
119186	FHLB D-N	0.4500	07/08/2022	50,000,000.00	49,938,750.00	49,897,000.00
119187	FHLB D-N	0.4500	07/08/2022	50,000,000.00	49,938,750.00	49,897,000.00
119047	FHLB D-N	0.5200	07/11/2022	50,000,000.00	49,927,055.55	49,894,000.00
119048	FHLB D-N	0.5200	07/11/2022	50,000,000.00	49,927,055.55	49,894,000.00
118635	FHLB D-N	0.2400	07/12/2022	50,000,000.00	49,966,000.00	49,893,000.00
119101	FHLB D-N	0.5100	07/13/2022	50,000,000.00	49,927,041.67	49,892,000.00
119138	FHLB D-N	0.5800	07/15/2022	50,000,000.00	49,915,416.66	49,889,500.00
119139	FHLB D-N	0.5800	07/15/2022	50,000,000.00	49,915,416.66	49,889,500.00
119112	FHLB D-N	0.6000	07/29/2022	50,000,000.00	49,900,833.34	49,875,000.00
119113	FHLB D-N	0.6000	07/29/2022	50,000,000.00	49,900,833.34	49,875,000.00
119132	FHLB D-N	0.6000	07/29/2022	50,000,000.00	49,900,833.33	49,875,000.00
119133	FHLB D-N	0.6000	07/29/2022	50,000,000.00	49,900,833.33	49,875,000.00
119151	FHLB D-N	0.6200	07/29/2022	50,000,000.00	49,897,527.77	49,875,000.00
119152	FHLB D-N	0.6200	07/29/2022	50,000,000.00	49,897,527.77	49,875,000.00
119164	FHLB D-N	0.6200	07/29/2022	50,000,000.00	49,897,527.77	49,875,000.00
119140	FHLB D-N	0.6700	08/05/2022	50,000,000.00	49,882,750.00	49,841,500.00
119141	FHLB D-N	0.6700	08/05/2022	50,000,000.00	49,882,750.00	49,841,500.00
118546	FHLB D-N	0.1400	08/08/2022	50,000,000.00	49,974,916.67	49,838,000.00
119117	FHLB D-N	0.6600	08/08/2022	50,000,000.00	49,881,750.00	49,838,000.00
119147	FHLB D-N	0.7500	08/30/2022	50,000,000.00	49,842,708.34	49,810,500.00
119148	FHLB D-N	0.7500	08/30/2022	50,000,000.00	49,842,708.34	49,810,500.00
119166	FHLB D-N	0.7500	08/30/2022	50,000,000.00	49,842,708.33	49,810,500.00
119167	FHLB D-N	0.7500	08/30/2022	47,000,000.00	46,852,145.83	46,821,870.00
119115	FHLB D-N	0.8700	09/20/2022	50,000,000.00	49,792,166.66	49,751,000.00
119116	FHLB D-N	0.8700	09/20/2022	50,000,000.00	49,792,166.66	49,751,000.00
118556	FHLB D-N	0.2150	10/03/2022	50,000,000.00	49,944,756.94	49,714,500.00
118557	FHLB D-N	0.2150	10/03/2022	50,000,000.00	49,944,756.94	49,714,500.00
FHLB DISC TOTAL				7,285,549,000.00	7,280,517,834.55	7,276,952,745.10
112901	FHLMC 1.50	1.5000	02/12/2025	25,000,000.00	24,988,945.80	24,322,500.00
113728	FHLMC 0.75 (CALLABLE)	0.7500	05/27/2025	50,000,000.00	50,000,000.00	47,633,500.00
113729	FHLMC 0.75 (CALLABLE)	0.7500	05/27/2025	50,000,000.00	50,000,000.00	47,633,500.00
113740	FHLMC 0.77 (CALLABLE)	0.7700	05/27/2025	50,000,000.00	50,000,000.00	47,679,000.00
113750	FHLMC 0.77 (CALLABLE)	0.7700	05/27/2025	50,000,000.00	50,000,000.00	47,679,000.00
113793	FHLMC 0.73 (CALLABLE)	0.7300	05/27/2025	50,000,000.00	50,000,000.00	47,591,000.00
114045	FHLMC 0.71 (CALLABLE)	0.7100	06/23/2025	50,000,000.00	50,000,000.00	47,401,000.00
115394	FHLMC 0.60 (CALLABLE)	0.6000	11/12/2025	50,000,000.00	50,000,000.00	46,680,000.00
115395	FHLMC 0.60 (CALLABLE)	0.6000	11/12/2025	31,739,000.00	31,739,000.00	29,631,530.40
115391	FHLMC 0.625 (CALLABLE)	0.6250	11/25/2025	50,000,000.00	50,089,399.30	47,029,000.00
115392	FHLMC 0.625 (CALLABLE)	0.6250	11/25/2025	50,000,000.00	50,089,399.30	47,029,000.00
115393	FHLMC 0.625 (CALLABLE)	0.6250	11/25/2025	50,000,000.00	50,089,399.30	47,029,000.00
113117	FHLMC 1.00 (CALLABLE)	1.0000	03/17/2026	50,000,000.00	50,000,000.00	47,534,500.00
113530	FHLMC 1.00 (CALLABLE)	1.0000	04/28/2026	50,000,000.00	50,000,000.00	47,297,000.00
114161	FHLMC 0.83 (CALLABLE)	0.8300	07/22/2026	25,000,000.00	25,000,000.00	23,415,750.00

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113668	FHLMC 1.05 (CALLABLE)	1.0500	05/04/2027	50,000,000.00	50,000,000.00	46,660,000.00
113767	FHLMC 1.05 (CALLABLE)	1.0500	05/27/2027	50,000,000.00	50,000,000.00	46,598,500.00
113774	FHLMC 1.07 (CALLABLE)	1.0700	05/27/2027	50,000,000.00	50,000,000.00	46,690,500.00
113992	FHLMC 1.00 (CALLABLE)	1.0000	06/23/2027	25,000,000.00	25,000,000.00	23,190,750.00
114019	FHLMC 1.00 (CALLABLE)	1.0000	06/28/2027	25,000,000.00	24,999,812.94	23,183,000.00
114217	FHLMC 1.00 (CALLABLE)	1.0000	07/29/2027	50,000,000.00	50,000,000.00	46,413,000.00
114224	FHLMC 0.83 (CALLABLE)	0.8300	07/29/2027	50,000,000.00	50,000,000.00	46,052,000.00
114390	FHLMC 1.07 (CALLABLE)	1.0700	08/25/2028	25,000,000.00	25,000,000.00	22,857,000.00
114623	FHLMC 1.00 (CALLABLE)	1.0000	09/28/2028	50,000,000.00	50,000,000.00	44,891,500.00
114642	FHLMC 1.00 (CALLABLE)	1.0000	09/28/2028	50,000,000.00	50,000,000.00	44,881,000.00
114643	FHLMC 1.00 (CALLABLE)	1.0000	09/28/2028	50,000,000.00	50,000,000.00	44,881,000.00
114308	FHLMC 1.10 (CALLABLE)	1.1000	02/12/2029	25,000,000.00	25,000,000.00	22,431,500.00
114371	FHLMC 1.10 (CALLABLE)	1.1000	08/20/2029	25,000,000.00	25,000,000.00	22,285,750.00
114378	FHLMC 1.15 (CALLABLE)	1.1500	08/24/2029	25,000,000.00	25,000,000.00	22,371,750.00
114391	FHLMC 1.25 (CALLABLE)	1.2500	08/26/2030	25,000,000.00	25,000,000.00	22,621,500.00
114454	FHLMC 1.20 (CALLABLE)	1.2000	08/27/2030	25,000,000.00	25,000,000.00	22,562,000.00
114393	FHLMC 1.26 (CALLABLE)	1.2600	09/03/2030	25,000,000.00	25,000,000.00	22,599,250.00
114465	FHLMC 1.20 (CALLABLE)	1.2000	09/09/2030	25,000,000.00	25,000,000.00	22,553,500.00
114490	FHLMC 1.25 (CALLABLE)	1.2500	09/09/2030	25,000,000.00	25,000,000.00	22,613,250.00
114506	FHLMC 1.25 (CALLABLE)	1.2500	09/16/2030	25,000,000.00	25,000,000.00	22,608,750.00
114491	FHLMC 1.28 (CALLABLE)	1.2800	09/17/2030	25,000,000.00	25,000,000.00	22,629,750.00
114526	FHLMC 1.32 (CALLABLE)	1.3200	09/17/2030	25,000,000.00	25,000,000.00	22,492,500.00
114640	FHLMC 1.25 (CALLABLE)	1.2500	09/23/2030	50,000,000.00	50,000,000.00	45,210,500.00
114641	FHLMC 1.25 (CALLABLE)	1.2500	09/23/2030	50,000,000.00	50,000,000.00	45,210,500.00
114624	FHLMC 1.33 (CALLABLE)	1.3300	09/26/2030	50,000,000.00	50,000,000.00	45,012,500.00
114660	FHLMC 1.25 (CALLABLE)	1.2500	09/30/2030	50,000,000.00	50,000,000.00	45,205,500.00
114675	FHLMC 1.25 (CALLABLE)	1.2500	09/30/2030	50,000,000.00	50,000,000.00	45,205,500.00
114702	FHLMC 1.24 (CALLABLE)	1.2400	09/30/2030	50,000,000.00	50,000,000.00	45,203,000.00
114744	FHLMC 1.24 (CALLABLE)	1.2400	10/08/2030	50,000,000.00	50,000,000.00	45,191,000.00
114792	FHLMC 1.25 (CALLABLE)	1.2500	10/15/2030	50,000,000.00	50,000,000.00	45,184,500.00
114819	FHLMC 1.26 (CALLABLE)	1.2600	10/15/2030	50,000,000.00	50,000,000.00	45,150,000.00
114841	FHLMC 1.27 (CALLABLE)	1.2700	10/21/2030	50,000,000.00	50,000,000.00	45,183,500.00
114842	FHLMC 1.29 (CALLABLE)	1.2900	10/21/2030	50,000,000.00	50,000,000.00	45,260,500.00
114793	FHLMC 1.25 (CALLABLE)	1.2500	10/22/2030	50,000,000.00	50,000,000.00	45,178,500.00
114829	FHLMC 1.26 (CALLABLE)	1.2600	10/22/2030	50,000,000.00	49,987,160.49	45,143,500.00
114830	FHLMC 1.26 (CALLABLE)	1.2600	10/22/2030	25,000,000.00	24,993,580.19	22,571,750.00
114831	FHLMC 1.27 (CALLABLE)	1.2700	10/22/2030	50,000,000.00	50,000,000.00	45,182,500.00
114843	FHLMC 1.30 (CALLABLE)	1.3000	10/28/2030	50,000,000.00	50,000,000.00	45,292,000.00
114844	FHLMC 1.30 (CALLABLE)	1.3000	10/28/2030	50,000,000.00	50,000,000.00	45,292,000.00
114854	FHLMC 1.30 (CALLABLE)	1.3000	10/28/2030	50,000,000.00	50,000,000.00	45,292,000.00
114875	FHLMC 1.30 (CALLABLE)	1.3000	10/28/2030	50,000,000.00	50,000,000.00	45,292,000.00
114876	FHLMC 1.31 (CALLABLE)	1.3100	10/28/2030	50,000,000.00	50,000,000.00	44,899,000.00
114884	FHLMC 1.31 (CALLABLE)	1.3100	10/28/2030	50,000,000.00	50,000,000.00	44,899,000.00
114892	FHLMC 1.30 (CALLABLE)	1.3000	10/28/2030	50,000,000.00	50,000,000.00	45,292,000.00
114972	FHLMC 1.31 (CALLABLE)	1.3100	11/12/2030	50,000,000.00	50,000,000.00	45,027,500.00
114973	FHLMC 1.31 (CALLABLE)	1.3100	11/12/2030	25,000,000.00	25,000,000.00	22,513,750.00

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115094	FHLMC 1.36 (CALLABLE)	1.3600	11/26/2030	50,000,000.00	50,000,000.00	45,154,500.00
115285	FHLMC 1.22 (CALLABLE)	1.2200	12/09/2030	50,000,000.00	50,000,000.00	44,705,500.00
115582	FHLMC 1.15 (CALLABLE)	1.1500	01/06/2031	50,000,000.00	50,000,000.00	43,315,000.00
115000	FHLMC 1.41 (CALLABLE)	1.4100	11/17/2031	50,000,000.00	50,000,000.00	44,704,500.00
115223	FHLMC 1.32 (CALLABLE)	1.3200	11/25/2031	50,000,000.00	50,000,000.00	44,393,000.00
115242	FHLMC 1.32 (CALLABLE)	1.3200	11/25/2031	50,000,000.00	50,000,000.00	44,393,000.00
115284	FHLMC 1.40 (CALLABLE)	1.4000	12/02/2031	50,000,000.00	50,000,000.00	44,647,000.00
115301	FHLMC 1.33 (CALLABLE)	1.3300	12/09/2031	50,000,000.00	50,000,000.00	44,402,000.00
115302	FHLMC 1.33 (CALLABLE)	1.3300	12/16/2031	50,000,000.00	50,000,000.00	44,388,500.00
115065	FHLMC 1.50 (CALLABLE)	1.5000	08/09/2032	50,000,000.00	50,000,000.00	44,551,000.00
114970	FHLMC 1.50 (CALLABLE)	1.5000	11/04/2032	50,000,000.00	50,000,000.00	44,728,500.00
114971	FHLMC 1.50 (CALLABLE)	1.5000	11/05/2032	50,000,000.00	50,000,000.00	44,727,500.00
115087	FHLMC 1.50 (CALLABLE)	1.5000	11/23/2032	50,000,000.00	50,000,000.00	44,370,500.00
115224	FHLMC 1.42 (CALLABLE)	1.4200	11/23/2032	50,000,000.00	50,000,000.00	44,081,500.00
115243	FHLMC 1.42 (CALLABLE)	1.4200	11/23/2032	50,000,000.00	50,000,000.00	44,081,500.00
115244	FHLMC 1.49 (CALLABLE)	1.4900	11/26/2032	50,000,000.00	50,000,000.00	44,327,000.00
115575	FHLMC 1.36 (CALLABLE)	1.3600	01/06/2033	50,000,000.00	50,000,000.00	43,542,000.00
FHLMC Fxd-(S) TOTAL				3,431,739,000.00	3,431,976,697.32	3,123,058,030.40
114030	FHLMC 0.75 (CALLABLE)	0.7500	12/26/2025	50,000,000.00	50,000,000.00	46,985,500.00
114100	FHLMC 0.73 (CALLABLE)	0.7300	07/09/2025	50,000,000.00	50,000,000.00	47,396,000.00
FHLMC Fxd-(Q) TOTAL				100,000,000.00	100,000,000.00	94,381,500.00
114028	FNMA 0.50	0.5000	06/17/2025	25,000,000.00	24,993,867.08	23,459,000.00
114179	FNMA 0.75 (CALLABLE)	0.7500	06/30/2025	21,000,000.00	21,000,000.00	19,817,280.00
114101	FNMA 0.71 (CALLABLE)	0.7100	07/09/2025	50,000,000.00	50,000,000.00	47,216,000.00
114155	FNMA 0.82 (CALLABLE)	0.8200	07/09/2026	50,000,000.00	50,000,000.00	46,840,000.00
114160	FNMA 0.95 (CALLABLE)	0.9500	07/15/2027	50,000,000.00	50,000,000.00	46,334,500.00
114285	FNMA 0.875 (CALLABLE)	0.8750	07/30/2027	25,000,000.00	25,000,000.00	23,074,000.00
115378	FNMA 0.95 (CALLABLE)	0.9500	12/08/2028	50,000,000.00	50,000,000.00	45,331,500.00
115379	FNMA 1.00 (CALLABLE)	1.0000	12/08/2028	50,000,000.00	50,000,000.00	45,458,000.00
114901	FNMA NOTE 0.875	0.8750	08/05/2030	50,000,000.00	49,455,775.18	43,704,500.00
115254	FNMA NOTE 0.875	0.8750	08/05/2030	50,000,000.00	49,189,581.52	43,704,500.00
115257	FNMA NOTE 0.875	0.8750	08/05/2030	50,000,000.00	49,212,169.49	43,704,500.00
115697	FNMA 0.875	0.8750	08/05/2030	25,000,000.00	24,437,815.28	21,852,250.00
115882	FNMA NOTE 0.875	0.8750	08/05/2030	50,000,000.00	49,070,517.81	43,704,500.00
114392	FNMA 1.18 (CALLABLE)	1.1800	08/26/2030	50,000,000.00	50,000,000.00	44,776,000.00
114503	FNMA 1.18 (CALLABLE)	1.1800	08/26/2030	25,000,000.00	25,000,000.00	22,388,000.00
114417	FNMA 1.25 (CALLABLE)	1.2500	08/27/2030	25,000,000.00	25,000,000.00	22,492,250.00
114525	FNMA 1.12 (CALLABLE)	1.1200	09/11/2030	25,000,000.00	25,000,000.00	22,281,750.00
114631	FNMA 1.20 (CALLABLE)	1.2000	09/27/2030	50,000,000.00	50,000,000.00	44,778,000.00
114632	FNMA 1.25 (CALLABLE)	1.2500	09/27/2030	50,000,000.00	50,000,000.00	44,929,500.00
114940	FNMA 1.20 (CALLABLE)	1.2000	10/28/2030	50,000,000.00	50,000,000.00	44,721,000.00
114986	FNMA 1.26 (CALLABLE)	1.2600	10/28/2030	50,000,000.00	50,000,000.00	44,904,500.00
115066	FNMA 1.27 (CALLABLE)	1.2700	11/18/2030	50,000,000.00	50,000,000.00	44,896,500.00
115127	FNMA 1.32 (CALLABLE)	1.3200	11/18/2030	50,000,000.00	50,000,000.00	45,048,500.00

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115109	FNMA 1.24 (CALLABLE)	1.2400	11/25/2030	50,000,000.00	50,000,000.00	44,792,500.00
115358	FNMA 1.33 (CALLABLE)	1.3300	12/09/2030	50,000,000.00	50,000,000.00	45,042,000.00
115359	FNMA 1.24 (CALLABLE)	1.2400	12/09/2030	50,000,000.00	50,000,000.00	44,767,500.00
115461	FNMA 1.33 (CALLABLE)	1.3300	12/10/2030	50,000,000.00	50,000,000.00	45,040,500.00
115492	FNMA 1.30 (CALLABLE)	1.3000	12/17/2030	25,000,000.00	24,989,108.73	22,469,000.00
114984	FNMA 1.365 (CALLABLE)	1.3650	10/28/2031	50,000,000.00	50,000,000.00	44,592,500.00
115344	FNMA 1.36 (CALLABLE)	1.3600	12/16/2031	50,000,000.00	50,000,000.00	44,489,500.00
115380	FNMA 1.35 (CALLABLE)	1.3500	12/16/2031	50,000,000.00	50,000,000.00	44,456,000.00
115698	FNMA 1.31 (CALLABLE)	1.3100	01/27/2032	50,000,000.00	50,000,000.00	44,246,000.00
115699	FNMA 1.31 (CALLABLE)	1.3100	01/27/2032	50,000,000.00	50,000,000.00	44,246,000.00
115058	FNMA 1.22 (CALLABLE)	1.2200	08/27/2032	50,000,000.00	49,449,959.44	43,396,000.00
115059	FNMA 1.22 (CALLABLE)	1.2200	08/27/2032	49,250,000.00	48,707,833.48	42,745,060.00
114983	FNMA 1.45 (CALLABLE)	1.4500	10/28/2032	50,000,000.00	50,000,000.00	44,237,000.00
115126	FNMA 1.50 (CALLABLE)	1.5000	11/16/2032	50,000,000.00	50,000,000.00	44,379,000.00
115001	FNMA 1.46 (CALLABLE)	1.4600	11/17/2032	50,000,000.00	50,000,000.00	44,234,000.00
114985	FNMA 1.45 (CALLABLE)	1.4500	11/18/2032	50,000,000.00	50,000,000.00	44,196,000.00
115128	FNMA 1.50 (CALLABLE)	1.5000	11/23/2032	50,000,000.00	50,000,000.00	44,370,500.00
115343	FNMA 1.515 (CALLABLE)	1.5150	12/08/2032	50,000,000.00	50,000,000.00	44,397,500.00
115691	FNMA 1.36 (CALLABLE)	1.3600	01/20/2033	50,000,000.00	50,000,000.00	43,514,500.00
115756	FNMA 1.61 (CALLABLE)	1.6100	01/27/2033	50,000,000.00	50,000,000.00	44,424,000.00
FNMA TOTAL				1,945,250,000.00	1,940,506,628.01	1,739,451,590.00
113929	FHLMC 1.75 (CALLABLE)	0.5000	12/09/2025	50,000,000.00	50,000,000.00	46,157,000.00
MCPN TOTAL				50,000,000.00	50,000,000.00	46,157,000.00
118319	ING U.S. FUNDING LLC CP	0.2200	04/01/2022	50,000,000.00	50,000,000.00	49,999,500.00
118320	ING U.S. FUNDING LLC CP	0.2200	04/01/2022	50,000,000.00	50,000,000.00	49,999,500.00
118502	ING U.S. FUNDING LLC CP	0.1900	04/01/2022	50,000,000.00	50,000,000.00	49,999,500.00
118570	SHEFFIELD RECEIVABLES	0.2000	04/01/2022	50,000,000.00	50,000,000.00	49,999,500.00
118377	ING U.S. FUNDING LLC CP	0.2300	04/04/2022	50,000,000.00	49,999,041.67	49,998,000.00
118497	CAFCO LLC CP	0.2100	04/04/2022	50,000,000.00	49,999,125.00	49,998,000.00
118551	OLD LINE FUNDING LLC CP	0.2100	04/04/2022	50,000,000.00	49,999,125.00	49,998,000.00
118550	THUNDER BAY FUNDING	0.2100	04/05/2022	50,000,000.00	49,998,833.33	49,997,500.00
118602	NATIXIS NY BRANCH CP	0.1800	04/05/2022	50,000,000.00	49,999,000.00	49,997,500.00
118614	TOYOTA MOTOR CREDIT	0.1800	04/05/2022	50,000,000.00	49,999,000.00	49,997,500.00
118636	CANADIAN IMP BK OF	0.2100	04/05/2022	25,000,000.00	24,999,416.67	24,998,750.00
118841	SHEFFIELD RECEIVABLES	0.3400	04/11/2022	50,000,000.00	49,995,277.78	49,994,500.00
118846	MONT BLANC CAPITAL	0.3600	04/12/2022	40,390,000.00	40,385,557.10	40,385,153.20
118646	JOHNSON & JOHNSON CO.	0.1100	04/13/2022	50,000,000.00	49,998,166.67	49,995,000.00
118619	CHARIOT FUNDING LLC CP	0.2200	04/18/2022	50,000,000.00	49,994,805.55	49,989,500.00
118648	JOHNSON & JOHNSON CO.	0.1100	04/18/2022	48,320,000.00	48,317,490.05	48,313,235.20
118663	ATLANTIC ASSET SEC LLC	0.2300	04/18/2022	50,000,000.00	49,994,569.45	49,989,500.00
118629	OLD LINE FUNDING LLC CP	0.2100	04/19/2022	50,000,000.00	49,994,750.00	49,988,500.00
118660	LA FAYETTE ASSET SEC LLC	0.2600	04/19/2022	50,000,000.00	49,993,500.00	49,988,500.00
119022	AUTOBAHN FUNDING CO	0.4900	04/19/2022	50,000,000.00	49,987,750.00	49,988,500.00
119066	JUPITER SEC COMPANY LLC	0.4900	04/19/2022	50,000,000.00	49,987,750.00	49,988,500.00

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118496	CRC FUNDING LLC CP	0.2200	04/20/2022	50,000,000.00	49,994,194.44	49,987,500.00
118624	JOHNSON & JOHNSON CO.	0.1000	04/20/2022	50,000,000.00	49,997,361.11	49,991,500.00
118625	JOHNSON & JOHNSON CO.	0.1000	04/20/2022	50,000,000.00	49,997,361.11	49,991,500.00
118642	SHEFFIELD RECEIVABLES	0.2200	04/20/2022	50,000,000.00	49,994,194.44	49,987,500.00
118643	NATIXIS NY BRANCH CP	0.1800	04/20/2022	50,000,000.00	49,995,250.00	49,989,500.00
118650	TOYOTA MOTOR CREDIT	0.2000	04/20/2022	50,000,000.00	49,994,722.22	49,987,500.00
118667	OLD LINE FUNDING LLC CP	0.2100	04/20/2022	49,500,000.00	49,494,513.75	49,487,625.00
118669	SHEFFIELD RECEIVABLES	0.2400	04/20/2022	50,000,000.00	49,993,666.67	49,987,500.00
118672	ATLANTIC ASSET SEC LLC	0.2500	04/20/2022	50,000,000.00	49,993,402.78	49,987,500.00
118673	TORONTO DOMINION	0.1700	04/20/2022	50,000,000.00	49,995,513.89	49,991,000.00
118676	MONT BLANC CAPITAL	0.2600	04/20/2022	50,000,000.00	49,993,138.89	49,987,500.00
118677	MONT BLANC CAPITAL	0.2600	04/20/2022	25,000,000.00	24,996,569.44	24,993,750.00
118753	TOYOTA MOTOR CREDIT	0.2500	04/20/2022	50,000,000.00	49,993,402.78	49,987,500.00
118754	CANCARA ASSET SEC LLC	0.1800	04/20/2022	50,000,000.00	49,995,250.00	49,987,000.00
118755	CANCARA ASSET SEC LLC	0.1800	04/20/2022	50,000,000.00	49,995,250.00	49,987,000.00
118768	CANCARA ASSET SEC LLC	0.2000	04/20/2022	30,000,000.00	29,996,833.33	29,992,200.00
118801	THUNDER BAY FUNDING	0.2400	04/20/2022	50,000,000.00	49,993,666.67	49,988,000.00
118802	THUNDER BAY FUNDING	0.2400	04/20/2022	25,000,000.00	24,996,833.33	24,994,000.00
119016	AUTOBAHN FUNDING CO	0.4900	04/20/2022	50,000,000.00	49,987,069.44	49,987,500.00
118651	CHARIOT FUNDING LLC CP	0.2200	04/22/2022	50,000,000.00	49,993,583.33	49,985,000.00
118688	LA FAYETTE ASSET SEC LLC	0.2500	04/22/2022	50,000,000.00	49,992,708.33	49,985,000.00
119065	CHARIOT FUNDING LLC CP	0.5100	04/22/2022	50,000,000.00	49,985,125.00	49,985,000.00
118697	LA FAYETTE ASSET SEC LLC	0.2500	04/25/2022	50,000,000.00	49,991,666.67	49,981,500.00
118699	ATLANTIC ASSET SEC LLC	0.2700	04/25/2022	50,000,000.00	49,991,000.00	49,981,500.00
118703	ATLANTIC ASSET SEC LLC	0.2800	04/25/2022	40,000,000.00	39,992,533.33	39,985,200.00
118711	NATIXIS NY BRANCH CP	0.2100	04/25/2022	50,000,000.00	49,993,000.00	49,986,000.00
118715	PROCTER & GAMBLE CO	0.1400	04/25/2022	50,000,000.00	49,995,333.33	49,988,500.00
118735	SHEFFIELD RECEIVABLES	0.2700	04/25/2022	50,000,000.00	49,991,000.00	49,981,500.00
118751	PROCTER & GAMBLE CO	0.1450	04/25/2022	50,000,000.00	49,995,166.67	49,988,500.00
118781	PROCTER & GAMBLE CO	0.1600	04/25/2022	29,300,000.00	29,296,874.67	29,293,261.00
118787	CANCARA ASSET SEC LLC	0.2000	04/25/2022	50,000,000.00	49,993,333.33	49,981,000.00
118788	CANCARA ASSET SEC LLC	0.2000	04/25/2022	50,000,000.00	49,993,333.33	49,981,000.00
118901	AUTOBAHN FUNDING CO	0.3800	04/25/2022	50,000,000.00	49,987,333.33	49,981,500.00
118902	AUTOBAHN FUNDING CO	0.3800	04/25/2022	10,000,000.00	9,997,466.67	9,996,300.00
118705	LA FAYETTE ASSET SEC LLC	0.2700	04/26/2022	50,000,000.00	49,990,625.00	49,980,500.00
118804	SHEFFIELD RECEIVABLES	0.2400	04/26/2022	50,000,000.00	49,991,666.67	49,980,500.00
119036	AUTOBAHN FUNDING CO	0.5000	04/26/2022	50,000,000.00	49,982,638.89	49,980,500.00
119037	AUTOBAHN FUNDING CO	0.5000	04/26/2022	10,000,000.00	9,996,527.78	9,996,100.00
118720	LA FAYETTE ASSET SEC LLC	0.2800	04/28/2022	50,000,000.00	49,989,500.00	49,977,500.00
118713	OLD LINE FUNDING LLC CP	0.2300	04/29/2022	50,000,000.00	49,991,055.56	49,976,500.00
118725	SHEFFIELD RECEIVABLES	0.2900	04/29/2022	48,691,000.00	48,680,017.47	48,668,115.23
118731	OLD LINE FUNDING LLC CP	0.2400	04/29/2022	40,000,000.00	39,992,533.33	39,981,200.00
118681	ING U.S. FUNDING LLC CP	0.2800	05/02/2022	50,000,000.00	49,987,944.45	49,980,000.00
118689	ING U.S. FUNDING LLC CP	0.2700	05/02/2022	50,000,000.00	49,988,375.00	49,980,000.00
118690	ING U.S. FUNDING LLC CP	0.2700	05/02/2022	50,000,000.00	49,988,375.00	49,980,000.00
118740	CANCARA ASSET SEC LLC	0.2600	05/02/2022	50,000,000.00	49,988,805.56	49,972,500.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118741	CANCARA ASSET SEC LLC	0.2600	05/02/2022	50,000,000.00	49,988,805.56	49,972,500.00
118742	CANCARA ASSET SEC LLC	0.2600	05/02/2022	48,750,000.00	48,739,085.42	48,723,187.50
118758	CANCARA ASSET SEC LLC	0.2700	05/02/2022	50,000,000.00	49,988,375.00	49,972,500.00
118759	CANCARA ASSET SEC LLC	0.2700	05/02/2022	50,000,000.00	49,988,375.00	49,972,500.00
118760	CANCARA ASSET SEC LLC	0.2700	05/02/2022	7,000,000.00	6,998,372.50	6,996,150.00
118765	LA FAYETTE ASSET SEC LLC	0.3100	05/02/2022	50,000,000.00	49,986,652.78	49,972,500.00
118766	LA FAYETTE ASSET SEC LLC	0.3100	05/02/2022	5,000,000.00	4,998,665.28	4,997,250.00
118773	CHARIOT FUNDING LLC CP	0.2900	05/02/2022	50,000,000.00	49,987,513.89	49,972,500.00
118774	CHARIOT FUNDING LLC CP	0.2900	05/02/2022	7,500,000.00	7,498,127.09	7,495,875.00
118776	SHEFFIELD RECEIVABLES	0.2900	05/03/2022	33,876,000.00	33,867,267.52	33,856,690.68
118782	LA FAYETTE ASSET SEC LLC	0.3300	05/03/2022	44,830,000.00	44,816,849.87	44,804,446.90
118783	LA FAYETTE ASSET SEC LLC	0.3300	05/03/2022	2,170,000.00	2,169,363.46	2,168,763.10
118784	ATLANTIC ASSET SEC LLC	0.3200	05/03/2022	45,900,000.00	45,886,944.00	45,873,837.00
118795	ING U.S. FUNDING LLC CP	0.3400	05/03/2022	50,000,000.00	49,984,888.89	49,979,500.00
118678	CRC FUNDING LLC CP	0.2800	05/04/2022	50,000,000.00	49,987,166.67	49,970,500.00
118698	CAFCO LLC CP	0.2900	05/04/2022	50,000,000.00	49,986,708.33	49,970,500.00
118764	CHARIOT FUNDING LLC CP	0.3000	05/04/2022	50,000,000.00	49,986,250.00	49,970,500.00
118778	AUTOBAHN FUNDING CO	0.2800	05/04/2022	50,000,000.00	49,987,166.67	49,970,500.00
118779	AUTOBAHN FUNDING CO	0.2800	05/04/2022	20,000,000.00	19,994,866.66	19,988,200.00
118792	LA FAYETTE ASSET SEC LLC	0.3500	05/04/2022	32,222,000.00	32,211,662.11	32,202,989.02
118822	ING U.S. FUNDING LLC CP	0.3600	05/04/2022	50,000,000.00	49,983,500.00	49,978,500.00
118847	ING U.S. FUNDING LLC CP	0.4500	05/04/2022	50,000,000.00	49,979,375.00	49,978,500.00
118860	CANCARA ASSET SEC LLC	0.3800	05/04/2022	50,000,000.00	49,982,583.33	49,970,500.00
118613	CAFCO LLC CP	0.2000	05/05/2022	19,215,000.00	19,211,370.50	19,203,086.70
118622	CAFCO LLC CP	0.2000	05/05/2022	15,471,000.00	15,468,077.70	15,461,407.98
118674	ATLANTIC ASSET SEC LLC	0.2500	05/05/2022	46,423,000.00	46,412,039.01	46,394,681.97
118704	CRC FUNDING LLC CP	0.2900	05/05/2022	44,250,000.00	44,237,880.42	44,222,565.00
118785	SHEFFIELD RECEIVABLES	0.2900	05/05/2022	50,000,000.00	49,986,305.55	49,969,000.00
118806	ING U.S. FUNDING LLC CP	0.3400	05/05/2022	50,000,000.00	49,983,944.45	49,977,500.00
118850	TORONTO DOMINION	0.3500	05/05/2022	50,000,000.00	49,983,472.22	49,982,000.00
118851	TORONTO DOMINION	0.3500	05/05/2022	50,000,000.00	49,983,472.22	49,982,000.00
118885	CHARIOT FUNDING LLC CP	0.3400	05/05/2022	50,000,000.00	49,983,944.45	49,969,000.00
118886	CHARIOT FUNDING LLC CP	0.3400	05/05/2022	10,000,000.00	9,996,788.89	9,993,800.00
118526	CRC FUNDING LLC CP	0.2400	05/06/2022	50,000,000.00	49,988,333.33	49,968,000.00
118714	CAFCO LLC CP	0.2600	05/06/2022	25,000,000.00	24,993,680.55	24,984,000.00
118738	TORONTO DOMINION	0.2100	05/06/2022	50,000,000.00	49,989,791.67	49,981,000.00
118762	THUNDER BAY FUNDING	0.2700	05/06/2022	40,000,000.00	39,989,500.00	39,975,200.00
118789	OLD LINE FUNDING LLC CP	0.2600	05/06/2022	50,000,000.00	49,987,361.11	49,968,000.00
118798	SHEFFIELD RECEIVABLES	0.3200	05/06/2022	50,000,000.00	49,984,444.45	49,968,000.00
118799	TOYOTA MOTOR CREDIT	0.3100	05/06/2022	50,000,000.00	49,984,930.55	49,969,000.00
118848	TOYOTA MOTOR CREDIT	0.3700	05/06/2022	50,000,000.00	49,982,013.89	49,969,000.00
118849	TOYOTA MOTOR CREDIT	0.3700	05/06/2022	50,000,000.00	49,982,013.89	49,969,000.00
119003	AUTOBAHN FUNDING CO	0.5500	05/06/2022	35,000,000.00	34,981,284.73	34,977,600.00
118769	THUNDER BAY FUNDING	0.2600	05/09/2022	50,000,000.00	49,986,277.78	49,965,500.00
118813	CREDIT AGRICOLE CIB NY	0.3300	05/09/2022	31,914,000.00	31,902,883.29	31,896,766.44
118823	ATLANTIC ASSET SEC LLC	0.3400	05/09/2022	41,002,000.00	40,987,284.84	40,973,298.60

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118861	CHARIOT FUNDING LLC CP	0.5000	05/09/2022	50,000,000.00	49,973,611.11	49,964,500.00
118872	CHARIOT FUNDING LLC CP	0.3500	05/09/2022	50,000,000.00	49,981,527.78	49,964,500.00
118873	CHARIOT FUNDING LLC CP	0.3500	05/09/2022	50,000,000.00	49,981,527.78	49,964,500.00
118800	MONT BLANC CAPITAL	0.3400	05/10/2022	25,821,000.00	25,811,489.27	25,801,892.46
118807	NATIXIS NY BRANCH CP	0.3500	05/10/2022	50,000,000.00	49,981,041.67	49,970,500.00
118817	ATLANTIC ASSET SEC LLC	0.3700	05/10/2022	50,000,000.00	49,979,958.33	49,964,000.00
118830	PROCTER & GAMBLE CO	0.3600	05/10/2022	34,000,000.00	33,986,740.00	33,983,680.00
118819	LA FAYETTE ASSET SEC LLC	0.3700	05/11/2022	30,000,000.00	29,987,666.67	29,976,900.00
118820	LA FAYETTE ASSET SEC LLC	0.3700	05/11/2022	21,015,000.00	21,006,360.50	20,998,818.45
118825	ATLANTIC ASSET SEC LLC	0.3700	05/11/2022	50,000,000.00	49,979,444.45	49,962,500.00
118832	NATIXIS NY BRANCH CP	0.4300	05/11/2022	50,000,000.00	49,976,111.11	49,969,000.00
118836	MONT BLANC CAPITAL	0.5400	05/11/2022	50,000,000.00	49,970,000.00	49,961,500.00
118837	MONT BLANC CAPITAL	0.5400	05/11/2022	9,150,000.00	9,144,510.00	9,142,954.50
118756	ING U.S. FUNDING LLC CP	0.3400	05/12/2022	50,000,000.00	49,980,638.89	49,970,000.00
118814	MONT BLANC CAPITAL	0.3500	05/12/2022	50,000,000.00	49,980,069.44	49,960,500.00
118815	MONT BLANC CAPITAL	0.3500	05/12/2022	7,187,000.00	7,184,135.18	7,181,322.27
118881	CHARIOT FUNDING LLC CP	0.3600	05/12/2022	50,000,000.00	49,979,500.00	49,960,500.00
118962	SHEFFIELD RECEIVABLES	0.7000	05/12/2022	50,000,000.00	49,960,138.89	49,960,500.00
118826	MONT BLANC CAPITAL	0.3800	05/13/2022	50,000,000.00	49,977,833.33	49,959,000.00
118827	MONT BLANC CAPITAL	0.3800	05/13/2022	47,690,000.00	47,668,857.43	47,650,894.20
118831	CREDIT AGRICOLE CIB NY	0.4200	05/13/2022	50,000,000.00	49,975,500.00	49,970,000.00
118838	OLD LINE FUNDING LLC CP	0.4100	05/13/2022	30,000,000.00	29,985,650.00	29,975,400.00
118852	LA FAYETTE ASSET SEC LLC	0.5200	05/13/2022	50,000,000.00	49,969,666.67	49,959,000.00
118895	CANCARA ASSET SEC LLC	0.4100	05/13/2022	49,400,000.00	49,376,370.33	49,359,492.00
118928	EMERSON ELECTRIC	0.4100	05/13/2022	50,000,000.00	49,976,083.34	49,971,500.00
118946	CANCARA ASSET SEC LLC	0.4700	05/13/2022	47,500,000.00	47,473,954.17	47,461,050.00
118840	THUNDER BAY FUNDING	0.4000	05/16/2022	50,000,000.00	49,975,000.00	49,956,000.00
118859	LA FAYETTE ASSET SEC LLC	0.5100	05/16/2022	50,000,000.00	49,968,125.00	49,955,000.00
118935	CHARIOT FUNDING LLC CP	0.4000	05/16/2022	50,000,000.00	49,975,000.00	49,955,000.00
118947	NATIXIS NY BRANCH CP	0.3900	05/16/2022	50,000,000.00	49,975,625.00	49,962,000.00
118961	CANCARA ASSET SEC LLC	0.5400	05/16/2022	36,400,000.00	36,375,430.00	36,367,240.00
118976	NATIXIS NY BRANCH CP	0.5900	05/16/2022	50,000,000.00	49,963,125.00	49,962,000.00
118878	CREDIT AGRICOLE CIB NY	0.4200	05/17/2022	50,000,000.00	49,973,166.67	49,967,500.00
118879	CREDIT AGRICOLE CIB NY	0.4200	05/17/2022	50,000,000.00	49,973,166.67	49,967,500.00
118965	NATIXIS NY BRANCH CP	0.5500	05/17/2022	50,000,000.00	49,964,861.11	49,960,500.00
118969	UNILEVER CAPITAL CORP	0.5000	05/17/2022	50,000,000.00	49,968,055.56	49,967,000.00
118970	UNILEVER CAPITAL CORP	0.5000	05/17/2022	50,000,000.00	49,968,055.56	49,967,000.00
118842	OLD LINE FUNDING LLC CP	0.4500	05/18/2022	50,000,000.00	49,970,625.00	49,952,000.00
118877	ATLANTIC ASSET SEC LLC	0.5200	05/18/2022	25,000,000.00	24,983,027.78	24,976,750.00
118984	CREDIT AGRICOLE CIB NY	0.6600	05/18/2022	50,000,000.00	49,956,916.66	49,966,500.00
119041	JUPITER SEC COMPANY LLC	0.8000	05/18/2022	25,000,000.00	24,973,888.89	24,976,000.00
118867	MONT BLANC CAPITAL	0.5200	05/19/2022	29,367,000.00	29,346,638.88	29,337,926.67
118936	EMERSON ELECTRIC	0.3900	05/19/2022	50,000,000.00	49,974,000.00	49,965,000.00
118972	CREDIT AGRICOLE CIB NY	0.5600	05/19/2022	50,000,000.00	49,962,666.67	49,966,000.00
118997	CREDIT AGRICOLE CIB NY	0.6900	05/19/2022	50,000,000.00	49,954,000.00	49,966,000.00
118793	THUNDER BAY FUNDING	0.3400	05/20/2022	50,000,000.00	49,976,861.11	49,950,500.00

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118794	THUNDER BAY FUNDING	0.3400	05/20/2022	50,000,000.00	49,976,861.11	49,950,500.00
118835	THUNDER BAY FUNDING	0.4300	05/20/2022	20,000,000.00	19,988,294.45	19,980,200.00
118869	SHEFFIELD RECEIVABLES	0.5200	05/20/2022	50,000,000.00	49,964,611.12	49,949,000.00
118871	ATLANTIC ASSET SEC LLC	0.5300	05/20/2022	50,000,000.00	49,963,930.55	49,950,500.00
118884	MONT BLANC CAPITAL	0.5300	05/20/2022	40,000,000.00	39,971,144.45	39,959,200.00
118892	CREDIT AGRICOLE CIB NY	0.4700	05/20/2022	50,000,000.00	49,968,013.89	49,965,000.00
118893	CREDIT AGRICOLE CIB NY	0.4700	05/20/2022	50,000,000.00	49,968,013.89	49,965,000.00
118896	THUNDER BAY FUNDING	0.5100	05/20/2022	25,000,000.00	24,982,645.83	24,975,250.00
118897	LA FAYETTE ASSET SEC LLC	0.5400	05/20/2022	50,000,000.00	49,963,250.00	49,949,000.00
118898	OLD LINE FUNDING LLC CP	0.5000	05/20/2022	50,000,000.00	49,965,972.23	49,949,000.00
118926	TOYOTA MOTOR CREDIT	0.4400	05/20/2022	50,000,000.00	49,970,055.55	49,949,000.00
118927	TOYOTA MOTOR CREDIT	0.4400	05/20/2022	50,000,000.00	49,970,055.55	49,949,000.00
118937	EMERSON ELECTRIC	0.3900	05/20/2022	50,000,000.00	49,973,458.34	49,963,500.00
118956	NATIXIS NY BRANCH CP	0.5400	05/20/2022	50,000,000.00	49,963,250.00	49,956,000.00
118957	NATIXIS NY BRANCH CP	0.5400	05/20/2022	50,000,000.00	49,963,250.00	49,956,000.00
118973	CHARIOT FUNDING LLC CP	0.6000	05/20/2022	50,000,000.00	49,959,166.67	49,950,000.00
118981	UNILEVER CAPITAL CORP	0.5000	05/20/2022	50,000,000.00	49,965,972.22	49,963,500.00
118987	EMERSON ELECTRIC	0.5400	05/20/2022	50,000,000.00	49,963,250.00	49,963,500.00
118991	CANCARA ASSET SEC LLC	0.6200	05/20/2022	50,000,000.00	49,957,805.55	49,949,000.00
119023	AUTOBAHN FUNDING CO	0.6200	05/20/2022	40,000,000.00	39,966,244.44	39,959,200.00
118910	THUNDER BAY FUNDING	0.5000	05/23/2022	50,000,000.00	49,963,888.89	49,946,000.00
118911	THUNDER BAY FUNDING	0.5000	05/23/2022	50,000,000.00	49,963,888.89	49,946,000.00
118948	UNILEVER CAPITAL CORP	0.4100	05/23/2022	50,000,000.00	49,970,388.89	49,959,500.00
119067	SHEFFIELD RECEIVABLES	0.7500	05/23/2022	50,000,000.00	49,945,833.33	49,944,500.00
118891	ATLANTIC ASSET SEC LLC	0.5200	05/24/2022	50,000,000.00	49,961,722.22	49,944,500.00
118900	ATLANTIC ASSET SEC LLC	0.5200	05/24/2022	38,590,000.00	38,560,457.21	38,547,165.10
118985	NATIXIS NY BRANCH CP	0.6100	05/24/2022	50,000,000.00	49,955,097.22	49,949,500.00
119004	NATIXIS NY BRANCH CP	0.6900	05/24/2022	50,000,000.00	49,949,208.33	49,949,500.00
119005	NATIXIS NY BRANCH CP	0.6900	05/24/2022	50,000,000.00	49,949,208.33	49,949,500.00
119015	SHEFFIELD RECEIVABLES	0.8000	05/24/2022	25,000,000.00	24,970,555.56	24,971,500.00
119029	JUPITER SEC COMPANY LLC	0.8000	05/24/2022	50,000,000.00	49,941,111.11	49,943,000.00
119045	EMERSON ELECTRIC	0.5400	05/24/2022	50,000,000.00	49,960,250.00	49,958,500.00
119002	LA FAYETTE ASSET SEC LLC	0.5900	05/25/2022	43,550,000.00	43,511,458.25	43,499,046.50
119024	CANCARA ASSET SEC LLC	0.7000	05/25/2022	50,000,000.00	49,947,500.00	49,941,500.00
118734	ING U.S. FUNDING LLC CP	0.3500	05/27/2022	50,000,000.00	49,972,777.78	49,946,500.00
118903	MONT BLANC CAPITAL	0.5400	05/27/2022	23,149,000.00	23,129,554.84	23,120,526.73
118906	JUPITER SEC COMPANY LLC	0.5100	05/27/2022	50,000,000.00	49,960,333.33	49,938,500.00
118907	JUPITER SEC COMPANY LLC	0.5100	05/27/2022	25,000,000.00	24,980,166.67	24,969,250.00
118932	ATLANTIC ASSET SEC LLC	0.5400	05/27/2022	50,000,000.00	49,958,000.00	49,940,000.00
119026	TOYOTA MOTOR CREDIT	0.8300	05/27/2022	50,000,000.00	49,935,444.44	49,938,500.00
119027	TOYOTA MOTOR CREDIT	0.8300	05/27/2022	50,000,000.00	49,935,444.44	49,938,500.00
119075	NESTLE CAPITAL CORP CP	0.4400	05/27/2022	50,000,000.00	49,965,777.78	49,956,500.00
119030	JUPITER SEC COMPANY LLC	0.8000	05/31/2022	50,000,000.00	49,933,333.34	49,932,000.00
119031	JUPITER SEC COMPANY LLC	0.8000	05/31/2022	15,000,000.00	14,980,000.00	14,979,600.00
119034	UNILEVER CAPITAL CORP	0.6800	05/31/2022	50,000,000.00	49,943,333.33	49,948,000.00
119035	UNILEVER CAPITAL CORP	0.6800	05/31/2022	50,000,000.00	49,943,333.33	49,948,000.00

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118933	CAFCO LLC CP	0.5800	06/01/2022	50,000,000.00	49,950,861.11	49,931,000.00
118934	CAFCO LLC CP	0.5800	06/01/2022	50,000,000.00	49,950,861.11	49,931,000.00
118941	EMERSON ELECTRIC	0.5400	06/01/2022	50,000,000.00	49,954,250.00	49,947,000.00
118942	EMERSON ELECTRIC	0.5400	06/01/2022	50,000,000.00	49,954,250.00	49,947,000.00
118950	THUNDER BAY FUNDING	0.5700	06/01/2022	50,000,000.00	49,951,708.33	49,932,000.00
118960	LA FAYETTE ASSET SEC LLC	0.7700	06/01/2022	50,000,000.00	49,934,763.89	49,930,000.00
118963	SHEFFIELD RECEIVABLES	0.9000	06/01/2022	50,000,000.00	49,923,750.00	49,930,000.00
119020	JUPITER SEC COMPANY LLC	0.8000	06/01/2022	50,000,000.00	49,932,222.22	49,930,000.00
119021	JUPITER SEC COMPANY LLC	0.8000	06/01/2022	25,000,000.00	24,966,111.11	24,965,000.00
119032	UNILEVER CAPITAL CORP	0.6900	06/01/2022	50,000,000.00	49,941,541.66	49,946,000.00
119033	UNILEVER CAPITAL CORP	0.6900	06/01/2022	50,000,000.00	49,941,541.66	49,946,000.00
119114	TORONTO DOMINION	0.4000	06/01/2022	50,000,000.00	49,966,111.11	49,944,500.00
119128	SHEFFIELD RECEIVABLES	0.7300	06/01/2022	50,000,000.00	49,938,152.78	49,930,000.00
119162	AUTOBAHN FUNDING CO	0.6400	06/01/2022	50,000,000.00	49,945,777.78	49,930,000.00
119126	JUPITER SEC COMPANY LLC	0.7500	06/02/2022	50,000,000.00	49,935,416.67	49,928,500.00
119127	JUPITER SEC COMPANY LLC	0.7500	06/02/2022	50,000,000.00	49,935,416.67	49,928,500.00
119157	SHEFFIELD RECEIVABLES	0.7200	06/02/2022	41,580,000.00	41,528,440.80	41,520,540.60
118752	CIESCO LLC CP	0.3500	06/03/2022	50,000,000.00	49,969,375.00	49,926,500.00
118918	CRC FUNDING LLC CP	0.5200	06/03/2022	50,000,000.00	49,954,500.00	49,926,500.00
118923	OLD LINE FUNDING LLC CP	0.5100	06/03/2022	50,000,000.00	49,955,375.00	49,926,500.00
118924	OLD LINE FUNDING LLC CP	0.5100	06/03/2022	2,750,000.00	2,747,545.62	2,745,957.50
118949	THUNDER BAY FUNDING	0.5800	06/03/2022	50,000,000.00	49,949,250.00	49,928,500.00
118994	CANADIAN IMP BK OF	0.7000	06/03/2022	50,000,000.00	49,938,750.00	49,965,500.00
118995	CANADIAN IMP BK OF	0.7000	06/03/2022	50,000,000.00	49,938,750.00	49,965,500.00
119046	UNILEVER CAPITAL CORP	0.6900	06/03/2022	50,000,000.00	49,939,625.00	49,943,000.00
119107	SHEFFIELD RECEIVABLES	0.8000	06/03/2022	50,000,000.00	49,930,000.00	49,926,500.00
118812	JOHNSON & JOHNSON CO.	0.3700	06/06/2022	50,000,000.00	49,966,083.33	49,942,000.00
118954	CAFCO LLC CP	0.7400	06/06/2022	50,000,000.00	49,932,166.67	49,922,000.00
118992	CANADIAN IMP BK OF	0.7000	06/06/2022	50,000,000.00	49,935,833.33	49,962,500.00
118919	CRC FUNDING LLC CP	0.5200	06/07/2022	50,000,000.00	49,951,611.11	49,919,500.00
118964	NATIXIS NY BRANCH CP	0.7400	06/07/2022	50,000,000.00	49,931,138.89	49,924,500.00
118967	OLD LINE FUNDING LLC CP	0.7700	06/07/2022	50,000,000.00	49,928,347.23	49,919,500.00
118983	THUNDER BAY FUNDING	0.7900	06/07/2022	50,000,000.00	49,926,486.11	49,921,500.00
119102	LA FAYETTE ASSET SEC LLC	0.7700	06/07/2022	32,100,000.00	32,053,998.92	32,048,319.00
118727	CRC FUNDING LLC CP	0.4400	06/13/2022	50,000,000.00	49,955,388.89	49,908,000.00
118993	MONT BLANC CAPITAL	0.8400	06/13/2022	50,000,000.00	49,914,833.34	49,908,000.00
118743	CAFCO LLC CP	0.4400	06/15/2022	50,000,000.00	49,954,166.67	49,905,000.00
118761	CIESCO LLC CP	0.4400	06/15/2022	50,000,000.00	49,954,166.67	49,904,000.00
118952	EMERSON ELECTRIC	0.5500	06/15/2022	50,000,000.00	49,942,708.34	49,923,000.00
118953	EMERSON ELECTRIC	0.5500	06/15/2022	50,000,000.00	49,942,708.34	49,923,000.00
119013	AUTOBAHN FUNDING CO	0.7500	06/15/2022	35,000,000.00	34,945,312.50	34,932,800.00
119014	CAFCO LLC CP	0.9500	06/15/2022	50,000,000.00	49,901,041.67	49,905,000.00
119163	OLD LINE FUNDING LLC CP	0.6400	06/16/2022	50,000,000.00	49,932,444.45	49,902,000.00
119145	OLD LINE FUNDING LLC CP	0.9100	06/21/2022	50,000,000.00	49,897,625.00	49,891,500.00
119144	TORONTO DOMINION	0.7700	06/27/2022	46,723,000.00	46,636,056.28	46,621,611.09
119134	TORONTO DOMINION	0.7500	06/30/2022	50,000,000.00	49,906,250.00	49,885,000.00

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119135	TORONTO DOMINION	0.7500	06/30/2022	50,000,000.00	49,906,250.00	49,885,000.00
119121	UNILEVER CAPITAL CORP	0.8000	07/01/2022	47,000,000.00	46,904,955.55	46,896,130.00
119105	UNILEVER CAPITAL CORP	0.8300	07/05/2022	50,000,000.00	49,890,486.11	49,883,000.00
119106	UNILEVER CAPITAL CORP	0.8300	07/05/2022	50,000,000.00	49,890,486.11	49,883,000.00
119092	CRC FUNDING LLC CP	1.0000	07/06/2022	50,000,000.00	49,866,666.67	49,860,000.00
119096	CAFCO LLC CP	0.9700	07/06/2022	50,000,000.00	49,870,666.67	49,861,500.00
119153	LA FAYETTE ASSET SEC LLC	1.0700	07/06/2022	50,000,000.00	49,857,333.33	49,860,000.00
119184	OLD LINE FUNDING LLC CP	0.8900	07/06/2022	30,000,000.00	29,928,800.00	29,916,000.00
119118	CRC FUNDING LLC CP	1.0000	07/07/2022	31,078,000.00	30,994,262.05	30,989,738.48
119124	CAFCO LLC CP	0.9900	07/08/2022	50,000,000.00	49,865,250.00	49,857,000.00
119156	CAFCO LLC CP	0.9400	07/08/2022	50,000,000.00	49,872,055.55	49,857,000.00
119149	CRC FUNDING LLC CP	1.0000	07/11/2022	50,000,000.00	49,859,722.23	49,849,500.00
119150	CRC FUNDING LLC CP	1.0000	07/11/2022	25,000,000.00	24,929,861.11	24,924,750.00
119174	CAFCO LLC CP	0.9200	07/11/2022	48,000,000.00	47,876,106.66	47,856,960.00
119183	CIESCO LLC CP	0.8900	07/13/2022	20,000,000.00	19,949,072.22	19,938,000.00
119177	LA FAYETTE ASSET SEC LLC	1.1600	07/15/2022	50,000,000.00	49,830,833.33	49,841,000.00
119178	LA FAYETTE ASSET SEC LLC	1.1600	07/15/2022	2,389,000.00	2,380,917.22	2,381,402.98
119190	CRC FUNDING LLC CP	1.0000	07/15/2022	50,000,000.00	49,854,166.67	49,841,000.00
119155	ING U.S. FUNDING LLC CP	1.1000	08/01/2022	50,000,000.00	49,813,611.11	49,816,000.00
119182	ATLANTIC ASSET SEC LLC	1.0500	08/02/2022	50,000,000.00	49,820,625.00	49,799,500.00
CPD TOTAL				12,126,163,000.00	12,117,409,313.88	12,115,011,154.05
117023	TOYOTA MOTOR CREDIT	0.5000	06/18/2024	11,000,000.00	10,990,337.78	10,508,960.00
CORP NOTE FXD TOTAL				11,000,000.00	10,990,337.78	10,508,960.00
112380	USTN 1.625	1.6250	11/15/2022	50,000,000.00	49,989,195.52	50,113,500.00
116829	USTN 0.25	0.2500	05/15/2024	50,000,000.00	49,928,964.25	47,826,000.00
116830	USTN 0.25	0.2500	05/15/2024	50,000,000.00	49,928,964.25	47,826,000.00
116831	USTN 0.25	0.2500	05/15/2024	50,000,000.00	49,928,964.25	47,826,000.00
116832	USTN 0.25	0.2500	05/15/2024	50,000,000.00	49,928,964.25	47,826,000.00
117095	USTN 0.25	0.2500	06/15/2024	50,000,000.00	49,791,455.85	47,720,500.00
117096	USTN 0.25	0.2500	06/15/2024	50,000,000.00	49,791,455.85	47,720,500.00
117097	USTN 0.25	0.2500	06/15/2024	50,000,000.00	49,791,455.85	47,720,500.00
117098	USTN 0.25	0.2500	06/15/2024	50,000,000.00	49,791,455.85	47,720,500.00
117099	USTN 0.25	0.2500	06/15/2024	50,000,000.00	49,791,455.85	47,720,500.00
118177	USTN 0.75	0.7500	11/15/2024	50,000,000.00	49,750,324.76	47,832,000.00
118178	USTN 0.75	0.7500	11/15/2024	50,000,000.00	49,750,324.76	47,832,000.00
118179	USTN 0.75	0.7500	11/15/2024	50,000,000.00	49,750,324.76	47,832,000.00
118180	USTN 0.75	0.7500	11/15/2024	50,000,000.00	49,750,324.76	47,832,000.00
116457	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116458	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116459	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116460	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116461	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116462	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,719,551.66	46,681,500.00
116467	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,733,630.24	46,681,500.00

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116468	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,733,630.24	46,681,500.00
116469	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,733,630.24	46,681,500.00
116470	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,733,630.24	46,681,500.00
116492	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,812,182.54	46,681,500.00
116493	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,812,182.54	46,681,500.00
116494	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,812,182.54	46,681,500.00
116495	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,812,182.54	46,681,500.00
116496	USTN 0.75	0.7500	03/31/2026	50,000,000.00	49,812,182.54	46,681,500.00
116837	USTN 0.75	0.7500	04/30/2026	50,000,000.00	49,880,371.02	46,627,000.00
116838	USTN 0.75	0.7500	04/30/2026	50,000,000.00	49,880,371.02	46,627,000.00
117105	USTN 0.75	0.7500	05/31/2026	50,000,000.00	49,765,904.43	46,558,500.00
117106	USTN 0.75	0.7500	05/31/2026	50,000,000.00	49,765,904.43	46,558,500.00
117107	USTN 0.75	0.7500	05/31/2026	50,000,000.00	49,765,904.43	46,558,500.00
117108	USTN 0.75	0.7500	05/31/2026	50,000,000.00	49,765,904.43	46,558,500.00
117109	USTN 0.75	0.7500	05/31/2026	50,000,000.00	49,765,904.43	46,558,500.00
115335	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,961,996.75	45,197,500.00
115336	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,961,996.75	45,197,500.00
115337	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,961,996.75	45,197,500.00
115338	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,961,996.75	45,197,500.00
115374	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,860,654.60	45,197,500.00
115375	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,860,654.60	45,197,500.00
115376	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,860,654.60	45,197,500.00
115377	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,860,654.60	45,197,500.00
115382	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,930,245.34	45,197,500.00
115383	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,930,245.34	45,197,500.00
115384	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,930,245.34	45,197,500.00
115385	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,930,245.34	45,197,500.00
115417	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,949,249.40	45,197,500.00
115418	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,949,249.40	45,197,500.00
115594	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,948,969.03	45,197,500.00
115595	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,948,969.03	45,197,500.00
115622	USTN 0.625	0.6250	11/30/2027	50,000,000.00	49,897,655.32	45,197,500.00
117703	USTN 1.125	1.1250	08/31/2028	50,000,000.00	49,522,093.70	46,119,000.00
117713	USTN 1.125	1.1250	08/31/2028	50,000,000.00	49,404,036.37	46,119,000.00
115286	USTN 0.875	0.8750	11/15/2030	50,000,000.00	50,000,000.00	44,312,500.00
115287	USTN 0.875	0.8750	11/15/2030	50,000,000.00	50,000,000.00	44,312,500.00
115731	USTN 0.875	0.8750	11/15/2030	50,000,000.00	49,082,726.60	44,312,500.00
UST NOTES TOTAL				2,900,000,000.00	2,889,281,174.23	2,691,150,000.00
118369	UST BILL	0.0500	04/05/2022	50,000,000.00	49,999,722.22	49,999,000.00
118370	UST BILL	0.0500	04/05/2022	50,000,000.00	49,999,722.22	49,999,000.00
118488	UST BILL	0.0625	04/19/2022	50,000,000.00	49,998,437.50	49,996,500.00
118489	UST BILL	0.0625	04/19/2022	50,000,000.00	49,998,437.50	49,996,500.00
118490	UST BILL	0.0625	04/19/2022	50,000,000.00	49,998,437.50	49,996,500.00
116659	UST BILL	0.0550	04/21/2022	50,000,000.00	49,998,472.22	49,996,500.00
116692	UST BILL	0.0420	04/21/2022	50,000,000.00	49,998,833.33	49,996,500.00

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116693	UST BILL	0.0420	04/21/2022	50,000,000.00	49,998,833.33	49,996,500.00
116787	UST BILL	0.0400	04/21/2022	50,000,000.00	49,998,888.89	49,996,500.00
116788	UST BILL	0.0400	04/21/2022	50,000,000.00	49,998,888.89	49,996,500.00
116802	UST BILL	0.0380	04/21/2022	50,000,000.00	49,998,944.44	49,996,500.00
116825	UST BILL	0.0250	04/21/2022	50,000,000.00	49,999,305.56	49,996,500.00
116826	UST BILL	0.0250	04/21/2022	50,000,000.00	49,999,305.56	49,996,500.00
118530	UST BILL	0.0900	04/26/2022	50,000,000.00	49,996,875.00	49,995,500.00
118531	UST BILL	0.0900	04/26/2022	50,000,000.00	49,996,875.00	49,995,500.00
118286	UST BILL	0.0700	04/28/2022	50,000,000.00	49,997,375.00	49,995,000.00
118287	UST BILL	0.0700	04/28/2022	50,000,000.00	49,997,375.00	49,995,000.00
118716	UST BILL	0.1800	04/28/2022	50,000,000.00	49,993,250.00	49,995,000.00
118717	UST BILL	0.1800	04/28/2022	50,000,000.00	49,993,250.00	49,995,000.00
118718	UST BILL	0.1750	05/03/2022	50,000,000.00	49,992,222.22	49,993,000.00
118719	UST BILL	0.1750	05/03/2022	50,000,000.00	49,992,222.22	49,993,000.00
118810	UST BILL	0.2250	05/10/2022	50,000,000.00	49,987,812.50	49,989,000.00
118811	UST BILL	0.2250	05/10/2022	50,000,000.00	49,987,812.50	49,989,000.00
118540	UST BILL	0.0800	05/19/2022	50,000,000.00	49,994,666.67	49,983,500.00
118541	UST BILL	0.0800	05/19/2022	50,000,000.00	49,994,666.67	49,983,500.00
118288	UST BILL	0.0940	06/02/2022	50,000,000.00	49,991,905.56	49,971,500.00
118337	UST BILL	0.1100	06/09/2022	50,000,000.00	49,989,458.33	49,964,000.00
118338	UST BILL	0.1100	06/09/2022	50,000,000.00	49,989,458.33	49,964,000.00
118479	UST BILL	0.1100	06/09/2022	50,000,000.00	49,989,458.34	49,964,000.00
118480	UST BILL	0.1100	06/09/2022	50,000,000.00	49,989,458.34	49,964,000.00
118979	UST BILL	0.3700	06/14/2022	50,000,000.00	49,961,972.22	49,959,000.00
118980	UST BILL	0.3700	06/14/2022	50,000,000.00	49,961,972.22	49,959,000.00
118444	UST BILL	0.1050	06/16/2022	50,000,000.00	49,988,916.66	49,956,500.00
118445	UST BILL	0.1050	06/16/2022	50,000,000.00	49,988,916.66	49,956,500.00
118482	UST BILL	0.1550	06/23/2022	50,000,000.00	49,982,131.94	49,946,000.00
118483	UST BILL	0.1550	06/23/2022	50,000,000.00	49,982,131.94	49,946,000.00
118510	UST BILL	0.1475	06/23/2022	50,000,000.00	49,982,996.53	49,946,000.00
118511	UST BILL	0.1475	06/23/2022	50,000,000.00	49,982,996.53	49,946,000.00
118512	UST BILL	0.1475	06/23/2022	50,000,000.00	49,982,996.53	49,946,000.00
118513	UST BILL	0.1475	06/23/2022	50,000,000.00	49,982,996.53	49,946,000.00
118527	UST BILL	0.1600	06/23/2022	50,000,000.00	49,981,555.56	49,946,000.00
118528	UST BILL	0.1600	06/23/2022	50,000,000.00	49,981,555.56	49,946,000.00
118611	UST BILL	0.2325	07/07/2022	50,000,000.00	49,968,677.09	49,922,500.00
118612	UST BILL	0.2325	07/07/2022	50,000,000.00	49,968,677.09	49,922,500.00
119103	UST BILL	0.5400	07/12/2022	50,000,000.00	49,923,500.00	49,915,500.00
119104	UST BILL	0.5400	07/12/2022	50,000,000.00	49,923,500.00	49,915,500.00
118631	UST BILL	0.2500	07/14/2022	50,000,000.00	49,963,888.89	49,912,000.00
119078	UST BILL	0.6900	07/19/2022	50,000,000.00	49,895,541.66	49,898,000.00
119079	UST BILL	0.6900	07/19/2022	50,000,000.00	49,895,541.66	49,898,000.00
119069	UST BILL	0.6550	08/04/2022	50,000,000.00	49,886,284.72	49,861,500.00
119070	UST BILL	0.6550	08/04/2022	50,000,000.00	49,886,284.72	49,861,500.00
119071	UST BILL	0.6850	08/11/2022	50,000,000.00	49,874,416.67	49,847,500.00
119072	UST BILL	0.6850	08/11/2022	50,000,000.00	49,874,416.67	49,847,500.00

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119136	UST BILL	0.8550	09/01/2022	50,000,000.00	49,818,312.50	49,805,500.00
119137	UST BILL	0.8550	09/01/2022	50,000,000.00	49,818,312.50	49,805,500.00
118223	UST BILL	0.1300	09/08/2022	50,000,000.00	49,971,111.11	49,799,000.00
118224	UST BILL	0.1300	09/08/2022	50,000,000.00	49,971,111.11	49,799,000.00
118542	UST BILL	0.1800	09/08/2022	50,000,000.00	49,960,000.00	49,799,000.00
118543	UST BILL	0.1800	09/08/2022	50,000,000.00	49,960,000.00	49,799,000.00
119042	UST BILL	0.7800	09/15/2022	50,000,000.00	49,819,083.33	49,785,000.00
119043	UST BILL	0.7800	09/15/2022	50,000,000.00	49,819,083.33	49,785,000.00
119061	UST BILL	0.7800	09/15/2022	50,000,000.00	49,819,083.34	49,785,000.00
119062	UST BILL	0.7800	09/15/2022	50,000,000.00	49,819,083.34	49,785,000.00
119142	UST BILL	0.8950	09/15/2022	50,000,000.00	49,792,409.72	49,785,000.00
119143	UST BILL	0.8950	09/15/2022	50,000,000.00	49,792,409.72	49,785,000.00
119188	UST BILL	0.9600	09/29/2022	50,000,000.00	49,758,666.66	49,746,500.00
119189	UST BILL	0.9600	09/29/2022	50,000,000.00	49,758,666.66	49,746,500.00
118073	UST BILL	0.1475	11/03/2022	50,000,000.00	49,955,750.00	49,699,500.00
118074	UST BILL	0.1475	11/03/2022	50,000,000.00	49,955,750.00	49,699,500.00
118198	UST BILL	0.1875	11/03/2022	50,000,000.00	49,943,750.01	49,699,500.00
118199	UST BILL	0.1875	11/03/2022	50,000,000.00	49,943,750.01	49,699,500.00
118246	UST BILL	0.2450	12/01/2022	50,000,000.00	49,916,972.22	49,622,000.00
118247	UST BILL	0.2450	12/01/2022	50,000,000.00	49,916,972.22	49,622,000.00
118323	UST BILL	0.2700	12/01/2022	50,000,000.00	49,908,500.00	49,622,000.00
118324	UST BILL	0.2700	12/01/2022	50,000,000.00	49,908,500.00	49,622,000.00
118325	UST BILL	0.2700	12/01/2022	50,000,000.00	49,908,500.00	49,622,000.00
118326	UST BILL	0.2700	12/01/2022	50,000,000.00	49,908,500.00	49,622,000.00
118506	UST BILL	0.2400	12/01/2022	50,000,000.00	49,918,666.66	49,622,000.00
118507	UST BILL	0.2400	12/01/2022	50,000,000.00	49,918,666.66	49,622,000.00
119090	UST BILL	1.1350	01/26/2023	50,000,000.00	49,527,083.33	49,443,500.00
119091	UST BILL	1.2800	02/23/2023	50,000,000.00	49,416,888.89	49,357,500.00
119165	UST BILL	1.3950	02/23/2023	50,000,000.00	49,364,500.00	49,357,500.00
119093	UST BILL	1.5100	03/23/2023	50,000,000.00	49,253,388.89	49,230,000.00
119130	UST BILL	1.5350	03/23/2023	50,000,000.00	49,241,027.78	49,230,000.00
119131	UST BILL	1.5350	03/23/2023	50,000,000.00	49,241,027.78	49,230,000.00
119154	UST BILL	1.6000	03/23/2023	50,000,000.00	49,208,888.89	49,230,000.00
US TBILLS TOTAL				4,300,000,000.00	4,290,916,655.55	4,285,752,500.00
113999	LACCAL BANS	3.2500	06/30/22	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				5,000,000.00	5,000,000.00	5,000,000.00
113129	SAN JOSE CA REDEV AGY	2.9580	08/01/2024	23,000,000.00	23,992,821.73	23,084,410.00
CA MUNI BDN TOTAL				23,000,000.00	23,992,821.73	23,084,410.00
118736	MUFG UNION BANK NA CD	0.2000	05/05/2022	50,000,000.00	50,000,000.00	49,990,000.00
118737	MUFG UNION BANK NA CD	0.2000	05/05/2022	50,000,000.00	50,000,000.00	49,990,000.00
NEG CDS TOTAL				100,000,000.00	100,000,000.00	99,980,000.00
118579	NORDEA BANK ABP NY CD	0.1500	04/01/2022	50,000,000.00	50,000,000.00	50,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2022 to March 31, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118581	CANADIAN IMP. BK OF	0.1500	04/01/2022	50,000,000.00	50,000,000.00	50,000,000.00
118609	NORDEA BANK ABP NY CD	0.1600	04/05/2022	50,000,000.00	50,000,000.00	49,999,000.00
118641	BARCLAYS BANK PLC NY CD	0.1900	04/14/2022	50,000,000.00	50,000,000.00	49,990,500.00
118668	CREDIT AGRICOLE CIB NY	0.1900	04/19/2022	50,000,000.00	50,000,000.00	49,994,000.00
118657	DNB BANK ASA NY CD	0.1200	04/20/2022	50,000,000.00	50,000,000.00	49,995,500.00
118771	SVENSKA	0.1800	04/20/2022	50,000,000.00	50,000,000.00	49,994,000.00
118700	NORDEA BANK ABP NY CD	0.1800	04/25/2022	50,000,000.00	50,000,000.00	49,990,500.00
118730	DNB BANK ASA NY CD	0.2000	04/29/2022	50,000,000.00	50,000,000.00	49,996,500.00
118790	CREDIT SUISSE NY CD	0.3600	05/10/2022	50,000,000.00	50,000,000.00	49,989,500.00
118786	CREDIT AGRICOLE CIB NY	0.3300	05/13/2022	50,000,000.00	50,000,000.00	49,990,000.00
118858	NORDEA BANK ABP NY CD	0.3900	05/13/2022	50,000,000.00	50,000,000.00	49,988,000.00
118839	DNB BANK ASA NY CD	0.3700	05/16/2022	50,000,000.00	50,000,000.00	49,997,500.00
118805	CREDIT AGRICOLE CIB NY	0.3700	05/20/2022	50,000,000.00	50,000,000.00	49,991,000.00
118890	SVENSKA	0.3700	05/20/2022	50,000,000.00	50,000,000.00	49,984,000.00
118894	NORDEA BANK ABP NY CD	0.3600	05/20/2022	50,000,000.00	50,000,000.00	49,980,500.00
118904	CREDIT SUISSE NY CD	0.5000	05/20/2022	50,000,000.00	50,000,000.00	49,991,500.00
118905	CREDIT SUISSE NY CD	0.5000	05/20/2022	50,000,000.00	50,000,000.00	49,991,500.00
119068	DNB BANK ASA NY CD	0.4200	05/27/2022	50,000,000.00	50,000,000.00	49,994,500.00
118958	SVENSKA	0.7000	06/01/2022	50,000,000.00	50,000,000.00	50,001,500.00
118971	CREDIT SUISSE NY CD	0.9300	06/06/2022	50,000,000.00	50,000,000.00	50,015,000.00
118982	BANK OF MONTREAL	0.8600	06/07/2022	50,000,000.00	50,000,000.00	50,021,500.00
119044	CREDIT AGRICOLE CIB NY	0.9000	06/15/2022	50,000,000.00	50,000,000.00	50,018,500.00
119050	BNP PARIBAS NY CD	0.9200	06/15/2022	50,000,000.00	50,000,000.00	50,015,500.00
119089	TORONTO DOMINION	0.8000	06/21/2022	50,000,000.00	50,000,000.00	49,995,000.00
119129	SVENSKA	0.8200	06/30/2022	50,000,000.00	50,000,000.00	49,998,000.00
119146	TORONTO DOMINION	0.8400	06/30/2022	50,000,000.00	50,000,000.00	49,989,500.00
119185	TORONTO DOMINION	1.0000	07/18/2022	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				1,400,000,000.00	1,400,000,000.00	1,399,912,500.00
PSI - NTRD TOTAL				43,223,004,444.45	43,182,858,835.72	41,838,209,802.50
PSI - NTRD HISTORICAL COST TOTAL					43,172,502,500.73	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2022 to March 31, 2022
Fund: Specific Purpose Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE)	2.0300	07/27/40	25,230,000.00	25,230,000.00	20,958,056.40
FHLB TOTAL				25,230,000.00	25,230,000.00	20,958,056.40
AVCCD TOTAL				25,230,000.00	25,230,000.00	20,958,056.40
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	6,947,290.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	8,989,110.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,936,400.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	15,936,400.00
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION BOND 1997	5.0000	12/02/27	2,855,000.00	2,855,000.00	2,855,000.00
LONG TERM BDS TOTAL				2,855,000.00	2,855,000.00	2,855,000.00
GF TOTAL				2,855,000.00	2,855,000.00	2,855,000.00
PHHPA-PH HABITAT PRESERVATION AU						
117243	FFCB 2.50 (CALLABLE)	2.5000	07/29/41	22,675,000.00	22,675,000.00	19,849,695.00
FFCB TOTAL				22,675,000.00	22,675,000.00	19,849,695.00
114424	FHLMC 2.00 (CALLABLE)	2.0000	08/27/43	9,500,000.00	9,500,000.00	7,482,580.00
FHLMC TOTAL				9,500,000.00	9,500,000.00	7,482,580.00
PHHPA TOTAL				32,175,000.00	32,175,000.00	27,332,275.00
SICP61 - SCAQMD - GENERAL FUND						
119011	USTN 1.50	1.5000	02/29/24	10,000,000.00	9,957,348.33	9,861,300.00
UST NOTES TOTAL				10,000,000.00	9,957,348.33	9,861,300.00
SICP61 - SCAQMD TOTAL				10,000,000.00	9,957,348.33	9,861,300.00
SICP6G - SCAQMD - INVESTMENT						
119012	USTN 1.50	1.5000	02/29/24	10,000,000.00	9,957,348.33	9,861,300.00
UST NOTES TOTAL				10,000,000.00	9,957,348.33	9,861,300.00
SICP6G - SCAQMD TOTAL				10,000,000.00	9,957,348.33	9,861,300.00
SICP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND						
119010	USTN 1.50	1.5000	02/29/24	20,000,000.00	19,914,696.65	19,722,600.00
UST NOTES TOTAL				20,000,000.00	19,914,696.65	19,722,600.00
SICP9A - SCAQMD TOTAL				20,000,000.00	19,914,696.65	19,722,600.00
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/22	37,051,054.03	37,051,054.03	37,051,054.03
COLLATERIZED TDS TOTAL				37,051,054.03	37,051,054.03	37,051,054.03
SCAQM TOTAL				37,051,054.03	37,051,054.03	37,051,054.03

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 For the Period: March 1, 2022 to March 31, 2022
 Fund: Specific Purpose Investments
 Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.0000	12/31/22	3,431,976.40	3,431,976.40	3,431,976.40
COLLATERIZED TDS TOTAL				3,431,976.40	3,431,976.40	3,431,976.40
SLIM TOTAL				3,431,976.40	3,431,976.40	3,431,976.40
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.0000	12/31/22	41,459.88	41,459.88	41,459.88
COLLATERIZED TDS TOTAL				41,459.88	41,459.88	41,459.88
WASIA TOTAL				41,459.88	41,459.88	41,459.88
SPI TOTAL				156,784,490.31	156,613,883.62	147,051,421.71
SPI HISTORICAL COST TOTAL				156,609,490.31		

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
May 20, 2022 Investment Oversight Committee Meeting
May 2022 - April 2023



Fund #	Fund Name	Estimate May-22	Estimate Jun-22	Estimate Jul-22	Estimate Aug-22	Estimate Sep-22	Estimate Oct-22	Estimate Nov-22	Estimate Dec-22	Estimate Jan-23	Estimate Feb-23	Estimate Mar-23	Estimate Apr-23
1	General Fund	\$98,857,427	\$105,227,621	\$116,388,839	\$112,290,610	\$113,124,324	\$109,883,834	\$115,444,954	\$111,901,008	\$111,043,015	\$107,449,876	\$106,702,098	\$102,164,254
2	Infrastructure Improvement	\$1,725,305	\$1,569,439	\$1,413,492	\$1,257,465	\$1,101,357	\$945,169	\$788,899	\$632,549	\$476,119	\$319,607	\$163,015	\$6,341
7	Debt Service	\$120,788	\$80,615	\$40,422	\$208	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$1,065,826	\$711,346	\$356,683	\$1,836	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$826,143	\$802,979	\$779,802	\$756,613	\$733,413	\$710,200	\$686,975	\$663,739	\$640,490	\$617,229	\$593,957	\$570,672
17	Advanced Technology	\$3,449,903	\$3,376,686	\$3,303,430	\$3,230,137	\$3,156,806	\$3,083,437	\$3,010,030	\$2,936,585	\$2,863,103	\$2,789,582	\$2,716,023	\$2,642,427
20	Air Quality Assistance	\$1,550,096	\$1,410,059	\$1,269,949	\$1,129,766	\$989,512	\$849,184	\$708,785	\$568,313	\$427,768	\$287,150	\$146,460	\$5,697
22	Air Quality Improvement	\$5,422,861	\$7,225,663	\$1,803,733	\$3,604,665	\$5,406,528	\$3,604,656	\$5,406,518	\$7,209,312	\$3,606,518	\$5,408,382	\$7,211,176	\$3,606,520
23	MSRC	\$108,156,434	\$104,996,478	\$102,834,890	\$100,672,184	\$98,508,362	\$96,343,421	\$94,177,362	\$92,010,183	\$89,841,885	\$87,672,467	\$85,501,928	\$83,330,267
27	Air Quality Investment	\$102,718,565	\$100,464,378	\$98,209,026	\$95,952,509	\$93,694,827	\$91,435,977	\$89,175,961	\$86,914,777	\$84,652,424	\$82,388,903	\$80,124,212	\$77,858,352
31	Clean Fuels	\$61,890,861	\$56,491,943	\$55,915,236	\$55,338,231	\$54,760,928	\$54,183,326	\$53,605,426	\$53,027,228	\$52,448,731	\$51,869,935	\$51,290,839	\$50,711,445
32	Carl Moyer	\$185,767,241	\$179,100,311	\$175,242,436	\$171,382,568	\$167,520,706	\$163,656,848	\$159,790,994	\$205,220,018	\$200,047,513	\$194,872,336	\$189,694,485	\$184,513,959
33	Lower Emission School Bus	\$8,630,618	\$8,164,677	\$7,698,496	\$7,232,073	\$6,765,410	\$6,298,505	\$5,831,360	\$5,363,973	\$4,896,344	\$4,428,474	\$3,960,362	\$3,492,008
34	Zero Emission Vehicle Incentive	\$652,365	\$593,430	\$534,464	\$475,467	\$416,441	\$357,383	\$298,295	\$239,177	\$180,028	\$120,848	\$61,638	\$2,398
35	AES Settlement Projects	\$654,851	\$595,779	\$536,676	\$477,543	\$418,380	\$359,185	\$299,961	\$240,705	\$181,419	\$122,102	\$62,755	\$3,377
36	Rule 1309.1 Priority Reserve	\$5,005,460	\$4,854,557	\$4,703,577	\$4,552,518	\$4,401,382	\$4,250,167	\$4,098,874	\$3,947,503	\$3,796,054	\$3,644,526	\$3,492,921	\$3,341,237
37	CARB ERC Bank	\$502,233	\$405,962	\$309,641	\$213,270	\$116,849	\$20,378	\$17,370	\$14,360	\$11,349	\$8,336	\$5,322	\$2,306
38	LADWP Settlement Projects	\$20,565	\$18,707	\$16,848	\$14,988	\$13,127	\$11,266	\$9,403	\$7,540	\$5,675	\$3,810	\$1,943	\$76
39	State Emission Mitigation	\$109,666	\$109,723	\$109,779	\$109,836	\$109,893	\$109,950	\$110,006	\$110,063	\$110,120	\$110,177	\$110,234	\$110,291
40	Natural Gas Vehicle Partnership	\$264,288	\$238,970	\$213,640	\$188,296	\$162,940	\$137,570	\$130,038	\$122,501	\$114,960	\$107,416	\$99,868	\$92,315
41	State BUG	\$254,522	\$232,491	\$210,449	\$188,395	\$166,330	\$144,253	\$122,166	\$100,066	\$77,956	\$55,833	\$33,700	\$11,555
44	Rule 1173 Mitigation Fee	\$2,695,613	\$2,452,088	\$2,208,437	\$1,964,660	\$1,720,758	\$1,476,729	\$1,232,575	\$988,294	\$743,887	\$499,353	\$254,694	\$9,908
45	CBE/Children's Earth Settlement	\$204,710	\$186,100	\$167,490	\$148,880	\$130,270	\$111,660	\$93,050	\$74,440	\$55,830	\$37,220	\$18,610	\$0
46	BP Arco Settlement Projects	\$3,689,755	\$3,573,162	\$3,456,510	\$3,339,797	\$3,223,024	\$3,106,190	\$2,989,296	\$2,872,342	\$2,755,328	\$2,638,252	\$2,521,117	\$2,403,921
48	Health Effects Research	\$3,830,466	\$3,832,445	\$3,834,425	\$3,836,406	\$3,838,388	\$3,840,372	\$3,842,356	\$3,844,341	\$3,846,327	\$3,848,314	\$3,850,303	\$3,852,292
49	CEQA Green House Mitigation	\$121,994	\$110,973	\$99,946	\$88,914	\$77,876	\$66,832	\$55,782	\$44,727	\$33,666	\$22,599	\$11,527	\$448
54	Rule 1118 Mitigation	\$21,078,146	\$19,130,774	\$17,182,396	\$15,233,011	\$13,282,619	\$11,331,219	\$10,279,061	\$9,226,359	\$8,173,113	\$7,119,324	\$6,064,989	\$5,010,111
56	HEROS II Special Revenue	\$5,307,239	\$5,034,678	\$4,761,976	\$4,489,134	\$4,216,150	\$3,943,026	\$3,780,801	\$3,618,494	\$3,456,102	\$3,293,626	\$3,131,066	\$2,968,423
58	AB 1318 Mitigation Fees	\$14,145,382	\$13,748,752	\$13,351,916	\$12,954,876	\$12,557,630	\$12,160,179	\$11,762,522	\$11,364,661	\$10,966,593	\$10,568,320	\$10,169,841	\$9,771,157
59	VIP Special Revenue	\$4,442,414	\$4,183,533	\$3,924,519	\$3,665,371	\$3,406,090	\$3,146,674	\$2,887,124	\$2,627,440	\$2,367,622	\$2,107,670	\$1,847,583	\$1,587,362
61	Adv. Tech. Goods Movement	\$1,690,977	\$1,459,288	\$1,226,986	\$994,564	\$762,022	\$529,360	\$454,059	\$378,719	\$303,339	\$227,921	\$152,464	\$76,968
62	Rule 1470 Risk Reduction	\$2,341,534	\$2,129,997	\$1,918,351	\$1,706,595	\$1,494,730	\$1,282,755	\$1,070,671	\$858,478	\$646,174	\$433,761	\$221,239	\$8,606
64	Rule 1420.1	\$87,817	\$79,883	\$71,946	\$64,004	\$56,058	\$48,108	\$40,154	\$32,196	\$24,234	\$16,268	\$8,297	\$323
66	Rule 1304.1	\$107,782,019	\$104,759,856	\$101,736,131	\$98,710,844	\$95,683,994	\$92,655,580	\$89,625,602	\$86,594,058	\$83,560,947	\$80,526,270	\$77,490,025	\$74,452,210
67	GHG Reduction Projects	\$15,669,974	\$14,559,406	\$13,448,264	\$12,336,547	\$11,224,257	\$10,111,391	\$8,997,951	\$7,883,935	\$6,769,344	\$5,654,177	\$4,538,433	\$3,422,114
68	Exxon Mobile Settlement Projects	\$401,231	\$339,508	\$277,754	\$215,967	\$154,149	\$92,299	\$77,123	\$61,939	\$46,747	\$31,548	\$16,340	\$1,125
69	LADWP Variance Special Fund	\$1,229,410	\$1,118,344	\$1,007,220	\$896,039	\$784,800	\$673,504	\$562,150	\$450,739	\$339,270	\$227,744	\$116,160	\$4,519
75	Air Filtration Fund	\$1,560,368	\$1,419,402	\$1,278,364	\$1,137,253	\$996,069	\$854,811	\$713,481	\$572,078	\$430,602	\$289,053	\$147,431	\$5,735
76	SoCal Gas Settlement Fund	\$148,022	\$125,559	\$103,084	\$80,598	\$58,100	\$35,591	\$29,737	\$23,879	\$18,019	\$12,155	\$6,289	\$419
77	Community Air Protection AB 134	\$126,976,504	\$118,441,870	\$114,738,990	\$111,034,195	\$107,327,487	\$103,618,864	\$99,908,325	\$96,195,868	\$92,481,493	\$88,765,200	\$85,046,986	\$81,326,851
78	Rule 1180 Special Fund	\$182,018	\$156,125	\$130,219	\$104,299	\$78,365	\$52,418	\$26,458	\$485	\$0	\$0	\$0	\$0
79	VW Mitigation	\$38,547,686	\$36,386,993	\$34,225,184	\$32,062,257	\$29,898,214	\$27,733,052	\$25,566,772	\$23,399,372	\$21,230,852	\$19,061,212	\$16,890,452	\$14,718,569
80	Carl Moyer Program AB 923	\$142,703,734	\$138,842,024	\$134,978,318	\$131,112,615	\$127,244,916	\$123,375,218	\$119,503,521	\$115,629,823	\$111,754,124	\$107,876,423	\$103,996,718	\$100,115,009
81	Prop 1B - Goods Movement	\$68,080,085	\$65,156,851	\$62,232,107	\$59,305,851	\$56,378,084	\$53,448,804	\$50,518,010	\$47,585,703	\$44,651,880	\$41,716,541	\$38,779,686	\$35,841,313
83	Clean Shipping Tech Demo	\$9,827,625	\$9,254,923	\$8,681,925	\$8,108,631	\$7,535,041	\$6,961,155	\$6,386,972	\$5,812,492	\$5,237,716	\$4,662,643	\$4,087,272	\$3,511,604
84	Aliso Canyon Air Filtration	\$5,960,364	\$4,808,745	\$3,656,530	\$2,503,720	\$1,350,315	\$196,313	\$165,882	\$135,436	\$104,973	\$74,495	\$44,001	\$13,491
85	Aliso Fund Porter Ranch SEP	\$2,297,794	\$2,090,209	\$1,882,516	\$1,674,716	\$1,466,808	\$1,258,793	\$1,050,671	\$842,441	\$634,104	\$425,659	\$217,106	\$8,445
86	Rule 2305 Mitigation Fee Alternate C	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total All Funds		\$1,168,648,899	\$1,130,053,300	\$1,102,473,009	\$1,066,838,927	\$1,036,513,724	\$998,495,609	\$975,333,484	\$992,348,337	\$956,053,759	\$922,412,739	\$891,601,565	\$851,576,420

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
May 20, 2022 Investment Oversight Committee Meeting
May 2023 - April 2024

Fund #	Fund Name	Estimate May-23	Estimate Jun-23	Estimate Jul-23	Estimate Aug-23	Estimate Sep-23	Estimate Oct-23	Estimate Nov-23	Estimate Dec-23	Estimate Jan-24	Estimate Feb-24	Estimate Mar-24	Estimate Apr-24
1	General Fund	\$98,323,209	\$105,227,621	\$116,342,259	\$111,948,306	\$112,614,346	\$109,082,671	\$114,578,399	\$110,736,263	\$109,639,165	\$105,733,882	\$104,678,979	\$99,803,567
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$547,375	\$524,067	\$500,746	\$477,413	\$454,068	\$430,711	\$407,342	\$383,961	\$360,568	\$337,163	\$313,745	\$290,316
17	Advanced Technology	\$2,568,792	\$2,495,119	\$2,421,408	\$2,347,659	\$2,273,872	\$2,200,047	\$2,126,184	\$2,052,282	\$1,978,343	\$1,904,365	\$1,830,349	\$1,756,294
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$5,408,383	\$7,211,178	\$1,803,726	\$3,604,658	\$5,406,520	\$3,604,656	\$5,406,518	\$7,209,312	\$3,606,518	\$5,408,382	\$7,211,176	\$3,606,520
23	MSRC	\$81,157,484	\$77,983,579	\$75,808,034	\$73,631,365	\$71,453,571	\$69,274,652	\$67,094,607	\$64,913,436	\$62,731,138	\$60,547,712	\$58,363,159	\$56,177,476
27	Air Quality Investment	\$75,591,320	\$73,323,117	\$71,053,742	\$68,783,195	\$66,511,475	\$64,238,581	\$61,964,512	\$59,689,269	\$57,412,850	\$55,135,255	\$52,856,483	\$50,576,534
31	Clean Fuels	\$49,306,751	\$43,901,332	\$43,318,120	\$42,734,606	\$42,150,791	\$41,566,674	\$40,982,256	\$40,397,536	\$39,812,513	\$39,227,188	\$38,641,561	\$38,055,631
32	Carl Moyer	\$179,330,756	\$171,332,375	\$166,142,362	\$160,949,667	\$155,754,289	\$150,556,227	\$145,355,480	\$189,448,920	\$182,940,142	\$176,428,001	\$169,912,495	\$163,393,623
33	Lower Emission School Bus	\$3,206,186	\$2,920,216	\$2,634,098	\$2,347,832	\$2,061,419	\$1,774,857	\$1,488,148	\$1,201,290	\$914,284	\$627,130	\$339,828	\$52,377
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$3,298	\$3,219	\$3,140	\$3,061	\$2,982	\$2,903	\$2,824	\$2,745	\$2,666	\$2,586	\$2,507	\$2,428
36	Rule 1309.1 Priority Reserve	\$3,238,056	\$3,134,822	\$3,031,535	\$2,928,194	\$2,824,800	\$2,721,353	\$2,617,852	\$2,514,297	\$2,410,689	\$2,307,028	\$2,203,313	\$2,099,544
37	CARB ERC Bank	\$2,211	\$2,115	\$2,020	\$1,925	\$1,829	\$1,734	\$1,638	\$1,543	\$1,447	\$1,351	\$1,256	\$1,160
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$110,348	\$110,405	\$110,462	\$110,519	\$110,576	\$110,633	\$110,690	\$110,748	\$110,805	\$110,862	\$110,919	\$110,977
40	Natural Gas Vehicle Partnership	\$84,759	\$77,199	\$69,635	\$62,067	\$54,496	\$46,920	\$39,340	\$31,757	\$24,170	\$16,578	\$8,983	\$1,384
41	State BUG	\$10,678	\$9,801	\$8,923	\$8,045	\$7,167	\$6,288	\$5,408	\$4,528	\$3,648	\$2,767	\$1,886	\$1,004
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$2,305,817	\$2,207,662	\$2,109,457	\$2,011,201	\$1,912,894	\$1,814,536	\$1,716,128	\$1,617,669	\$1,519,159	\$1,420,598	\$1,321,986	\$1,223,323
48	Health Effects Research	\$3,854,282	\$3,856,274	\$3,858,266	\$3,860,260	\$3,862,254	\$3,864,250	\$3,866,246	\$3,868,244	\$3,870,242	\$3,872,242	\$3,874,243	\$3,876,244
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$4,602,127	\$4,193,933	\$3,785,528	\$3,376,912	\$2,968,085	\$2,559,047	\$2,149,797	\$1,740,336	\$1,330,663	\$920,779	\$510,683	\$100,375
56	HEROS II Special Revenue	\$2,847,362	\$2,726,238	\$2,605,052	\$2,483,803	\$2,362,492	\$2,241,118	\$2,119,681	\$1,998,181	\$1,876,619	\$1,754,994	\$1,633,306	\$1,511,555
58	AB 1318 Mitigation Fees	\$9,372,266	\$8,973,169	\$8,573,866	\$8,174,357	\$7,774,641	\$7,374,719	\$6,974,590	\$6,574,255	\$6,173,712	\$5,772,963	\$5,372,006	\$4,970,843
59	VIP Special Revenue	\$1,327,007	\$1,066,517	\$805,892	\$545,133	\$284,239	\$23,210	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$71,070	\$65,189	\$59,285	\$53,378	\$47,467	\$41,554	\$35,638	\$29,718	\$23,796	\$17,870	\$11,941	\$6,010
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$71,412,827	\$68,371,873	\$65,329,348	\$62,285,251	\$59,239,581	\$56,192,337	\$53,143,519	\$50,093,126	\$47,041,157	\$43,987,611	\$40,932,487	\$37,875,785
67	GHG Reduction Projects	\$2,305,217	\$1,187,743	\$69,693	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$77,604,794	\$73,880,814	\$71,095,929	\$68,309,605	\$65,521,841	\$62,732,637	\$59,941,992	\$57,149,905	\$54,356,376	\$51,561,403	\$48,764,986	\$45,967,125
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$14,120,342	\$13,521,806	\$12,922,961	\$12,323,807	\$11,724,343	\$11,124,569	\$10,524,485	\$9,924,092	\$9,323,388	\$8,722,373	\$8,121,049	\$7,519,413
80	Carl Moyer Program AB 923	\$96,849,835	\$93,582,975	\$90,314,427	\$87,044,190	\$83,772,264	\$80,498,647	\$77,223,338	\$73,946,338	\$70,667,644	\$67,387,256	\$64,105,174	\$60,821,395
81	Prop 1B - Goods Movement	\$32,901,423	\$29,960,013	\$27,017,084	\$24,072,634	\$21,126,663	\$18,179,169	\$15,230,153	\$12,279,613	\$9,327,549	\$6,373,960	\$3,418,844	\$462,202
83	Clean Shipping Tech Demo	\$2,935,639	\$2,359,376	\$1,782,816	\$1,205,958	\$628,801	\$51,347	\$0	\$0	\$0	\$0	\$0	\$0
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate C	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total All Funds		\$821,399,616	\$794,209,749	\$773,579,814	\$745,685,000	\$722,907,767	\$692,316,047	\$675,106,767	\$697,919,363	\$667,459,250	\$639,582,299	\$614,543,343	\$580,263,104

South Coast Air Quality Management District
Summary of Cash Flows by Fund - Cash Balance by Month
May 20, 2022 Investment Oversight Committee Meeting
May 2024 - April 2025

Fund #	Fund Name	Estimate May-24	Estimate Jun-24	Estimate Jul-24	Estimate Aug-24	Estimate Sep-24	Estimate Oct-24	Estimate Nov-24	Estimate Dec-24	Estimate Jan-25	Estimate Feb-25	Estimate Mar-25	Estimate Apr-25
1	General Fund	\$95,646,313	\$102,327,621	\$113,151,071	\$108,497,274	\$108,949,061	\$105,144,681	\$110,445,868	\$106,329,249	\$104,970,008	\$100,774,924	\$99,375,793	\$94,200,796
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$266,874	\$243,421	\$219,955	\$196,477	\$172,987	\$149,485	\$125,970	\$102,444	\$78,905	\$55,354	\$31,791	\$8,216
17	Advanced Technology	\$1,682,202	\$1,608,071	\$1,533,902	\$1,459,694	\$1,385,448	\$1,311,164	\$1,236,842	\$1,162,481	\$1,088,081	\$1,013,643	\$939,167	\$864,652
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$5,408,383	\$7,211,178	\$1,803,726	\$3,604,658	\$5,406,520	\$3,604,656	\$5,406,518	\$7,209,312	\$3,606,518	\$5,408,382	\$7,211,176	\$3,606,520
23	MSRC	\$55,425,868	\$53,673,872	\$50,485,767	\$47,296,014	\$44,104,614	\$40,911,565	\$37,716,866	\$34,520,516	\$31,322,515	\$28,122,862	\$24,921,555	\$21,718,595
27	Air Quality Investment	\$48,295,407	\$46,013,101	\$43,729,616	\$41,444,952	\$39,159,107	\$36,872,080	\$34,583,873	\$32,294,483	\$30,003,910	\$27,712,153	\$25,419,213	\$23,125,088
31	Clean Fuels	\$36,644,399	\$31,232,437	\$29,817,679	\$28,402,190	\$26,985,970	\$25,569,018	\$24,151,334	\$22,732,918	\$21,313,769	\$19,893,886	\$18,473,270	\$17,051,920
32	Carl Moyer	\$156,871,383	\$147,533,274	\$141,002,839	\$134,469,031	\$127,931,846	\$121,391,284	\$114,847,343	\$157,596,896	\$149,743,536	\$141,886,118	\$134,024,641	\$126,159,102
33	Lower Emission School Bus	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
36	Rule 1309.1 Priority Reserve	\$2,014,982	\$1,930,376	\$1,845,726	\$1,761,032	\$1,676,294	\$1,591,513	\$1,506,688	\$1,421,819	\$1,336,906	\$1,251,950	\$1,166,949	\$1,081,905
37	CARB ERC Bank	\$1,064	\$968	\$872	\$776	\$680	\$584	\$488	\$392	\$296	\$199	\$103	\$7
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$111,034	\$111,091	\$111,149	\$111,206	\$111,264	\$111,321	\$111,379	\$111,436	\$111,494	\$111,551	\$111,609	\$111,667
40	Natural Gas Vehicle Partnership	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
41	State BUG	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$1,124,609	\$1,025,844	\$927,028	\$828,161	\$729,243	\$630,274	\$531,254	\$432,182	\$333,060	\$233,886	\$134,661	\$35,384
48	Health Effects Research	\$3,878,247	\$3,880,251	\$3,882,256	\$3,884,261	\$3,886,268	\$3,888,276	\$3,890,285	\$3,892,295	\$3,894,306	\$3,896,318	\$3,898,331	\$3,900,345
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
56	HEROS II Special Revenue	\$1,389,741	\$1,267,865	\$1,145,925	\$1,023,922	\$901,857	\$779,728	\$657,536	\$535,281	\$412,963	\$290,581	\$168,137	\$45,629
58	AB 1318 Mitigation Fees	\$4,569,472	\$4,167,894	\$3,766,108	\$3,364,115	\$2,961,914	\$2,559,505	\$2,156,888	\$1,754,063	\$1,351,031	\$947,790	\$544,340	\$140,682
59	VIP Special Revenue	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$34,817,504	\$31,757,642	\$28,696,200	\$25,633,176	\$22,568,569	\$19,502,379	\$16,434,604	\$13,365,245	\$10,294,300	\$7,221,768	\$4,147,648	\$1,071,941
67	GHG Reduction Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$43,167,817	\$40,367,064	\$37,564,863	\$34,761,215	\$31,956,118	\$29,149,572	\$26,341,575	\$23,532,128	\$20,721,230	\$17,908,879	\$15,095,075	\$12,279,817
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$6,917,467	\$6,315,210	\$5,712,641	\$5,109,761	\$4,506,570	\$3,903,067	\$3,299,252	\$2,695,125	\$2,090,687	\$1,485,935	\$880,872	\$275,495
80	Carl Moyer Program AB 923	\$60,191,539	\$59,561,358	\$58,930,850	\$58,300,017	\$57,668,859	\$57,037,374	\$56,405,562	\$55,773,425	\$55,140,960	\$54,508,169	\$53,875,051	\$53,241,606
81	Prop 1B - Goods Movement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
83	Clean Shipping Tech Demo	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate C	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Total All Funds		\$558,424,306	\$540,228,535	\$524,328,173	\$500,147,933	\$481,063,188	\$454,107,526	\$439,850,126	\$465,461,690	\$437,814,473	\$412,724,350	\$390,419,384	\$358,919,369

75% of the Lowest Month's Balance is \$269,189,527
Arrows indicate the three lowest cash balance months.

South Coast Air Quality Management District Market Update

Quarter Ending March 31, 2022

May 20, 2022

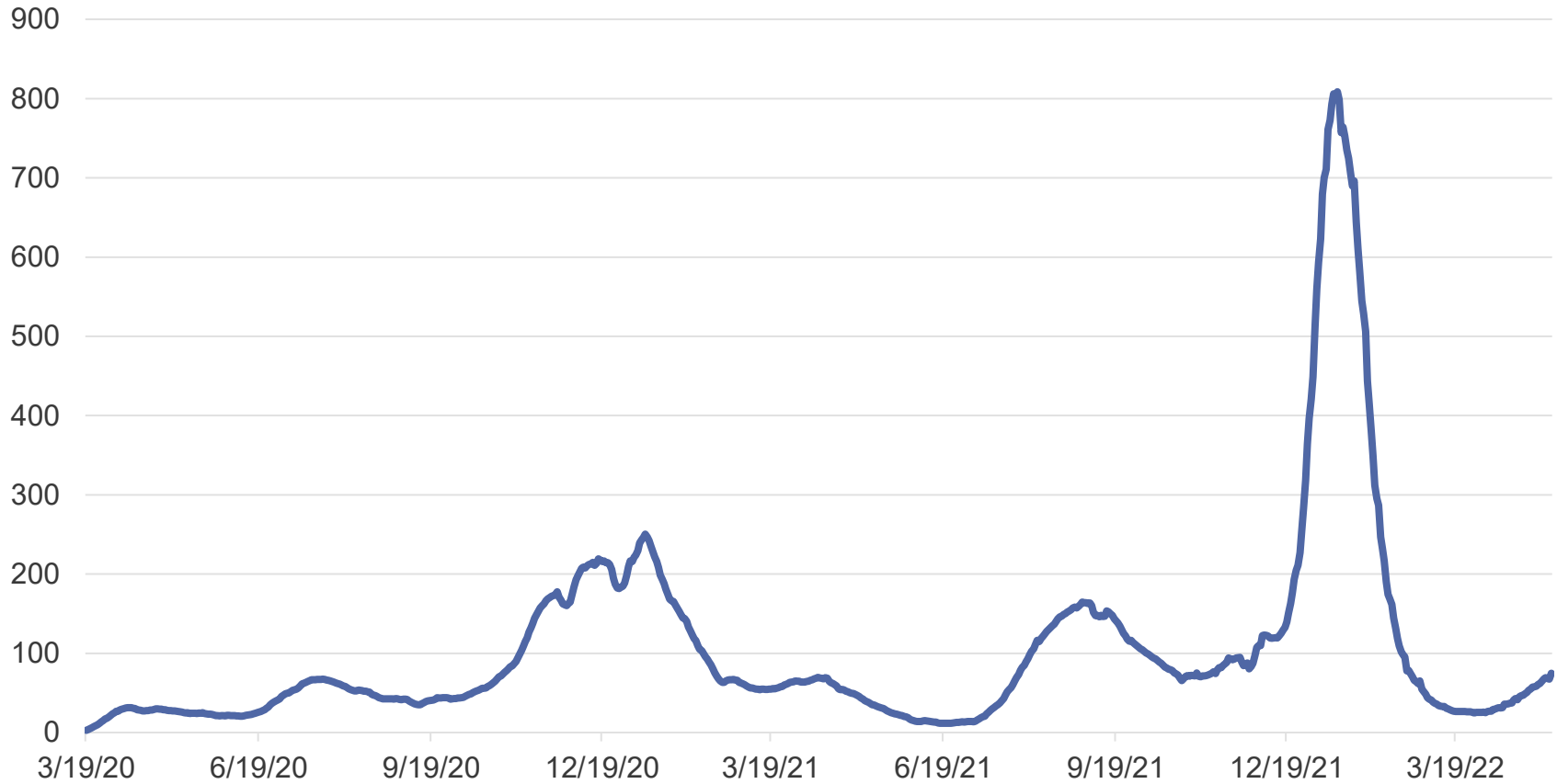
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PFM Asset Management LLC

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

Domestic COVID Cases Are Rising Again

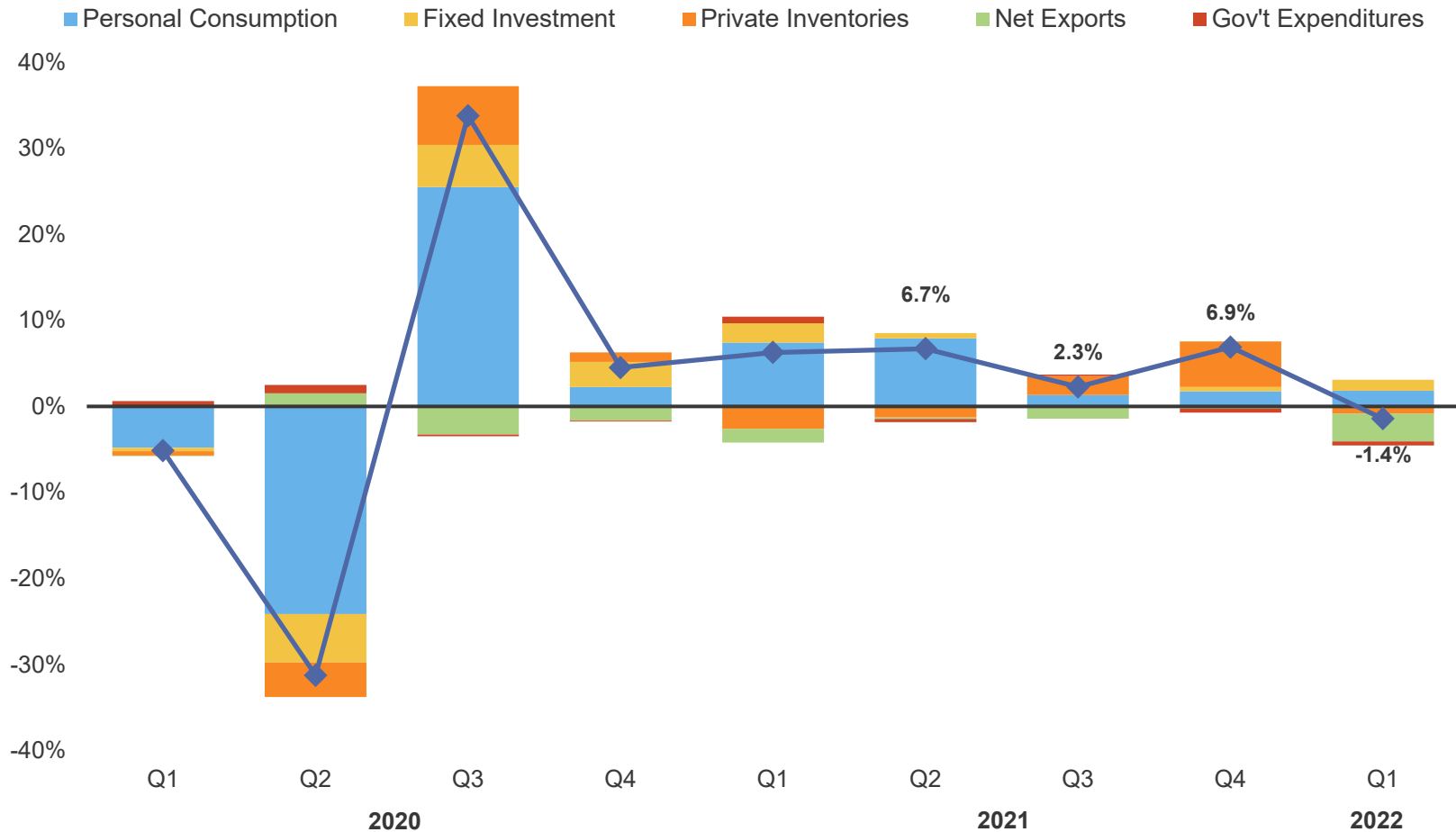
U.S. 7-Day Average COVID Cases



Source: CDC COVID tracker May 9, 2022.

U.S. Economy Contracted in the First Quarter of 2022, but Underlying Measures Were Solid

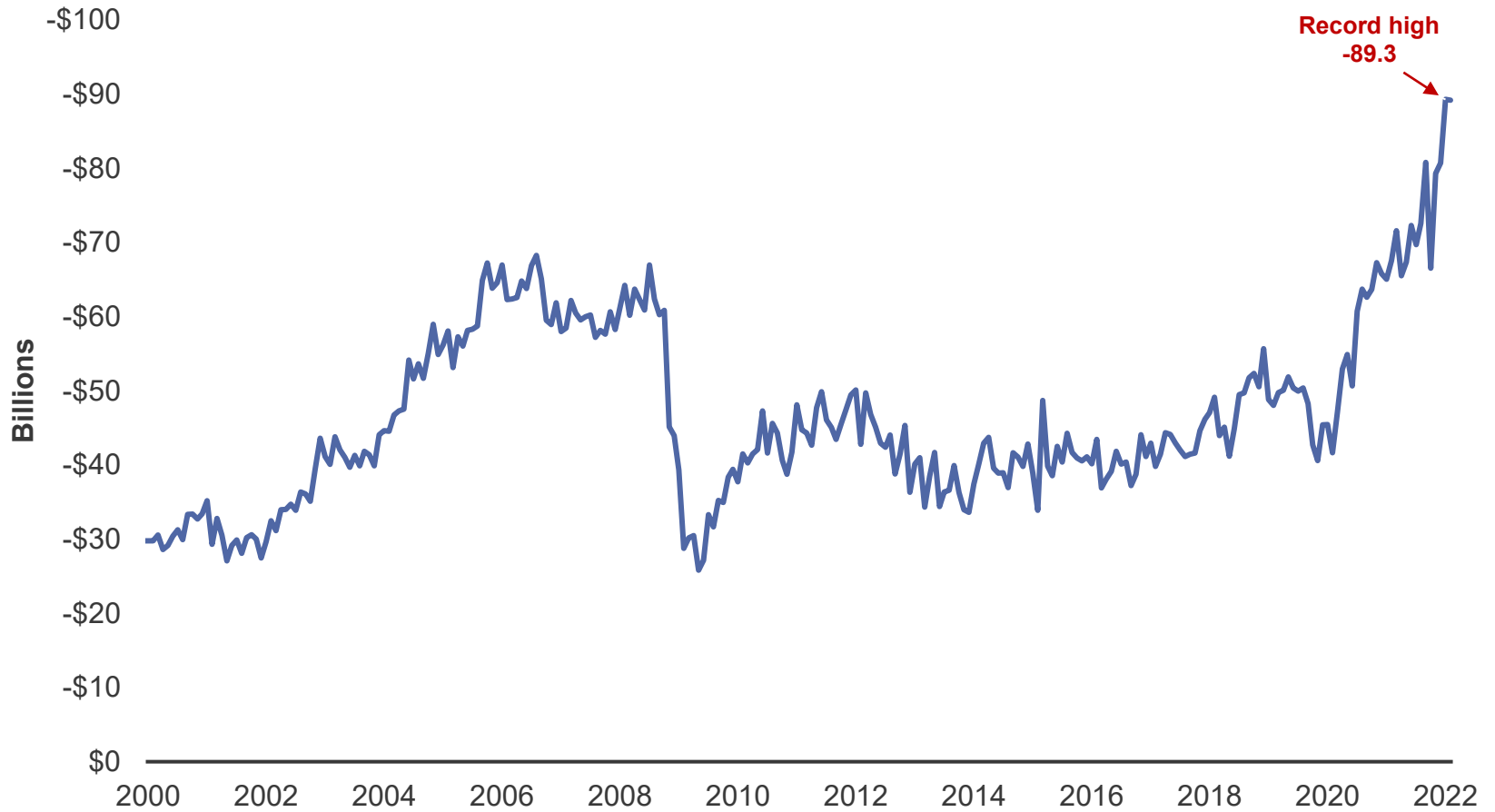
U.S. Real GDP Contributors and Detractors



Source: Bloomberg, Bureau of Economic Analysis, as of April 2022.

U.S. Trade Deficit

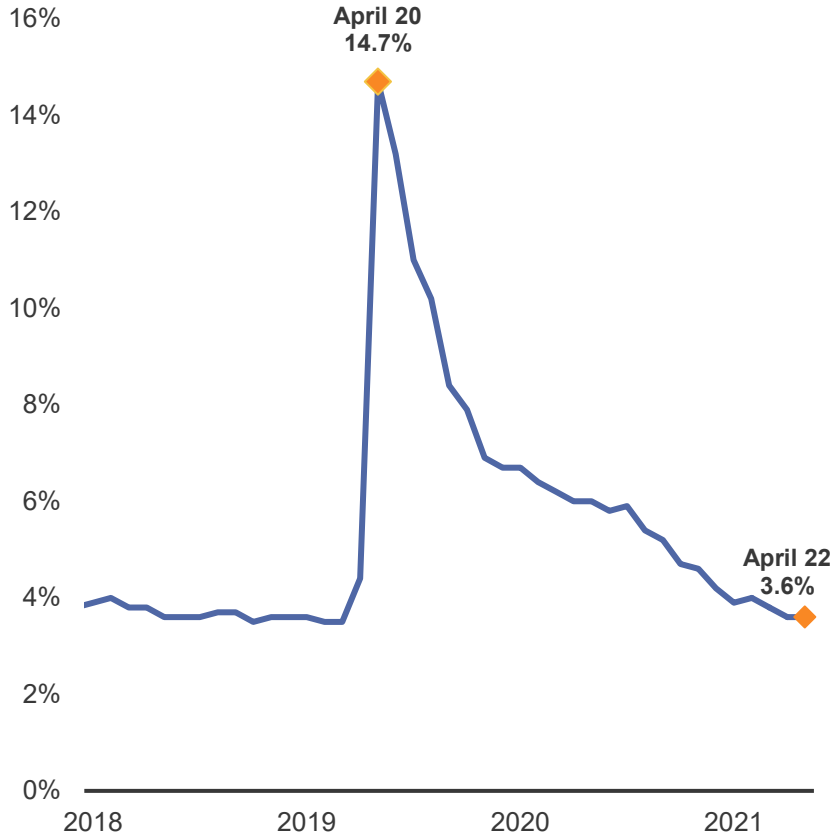
U.S. Monthly Trade Deficit



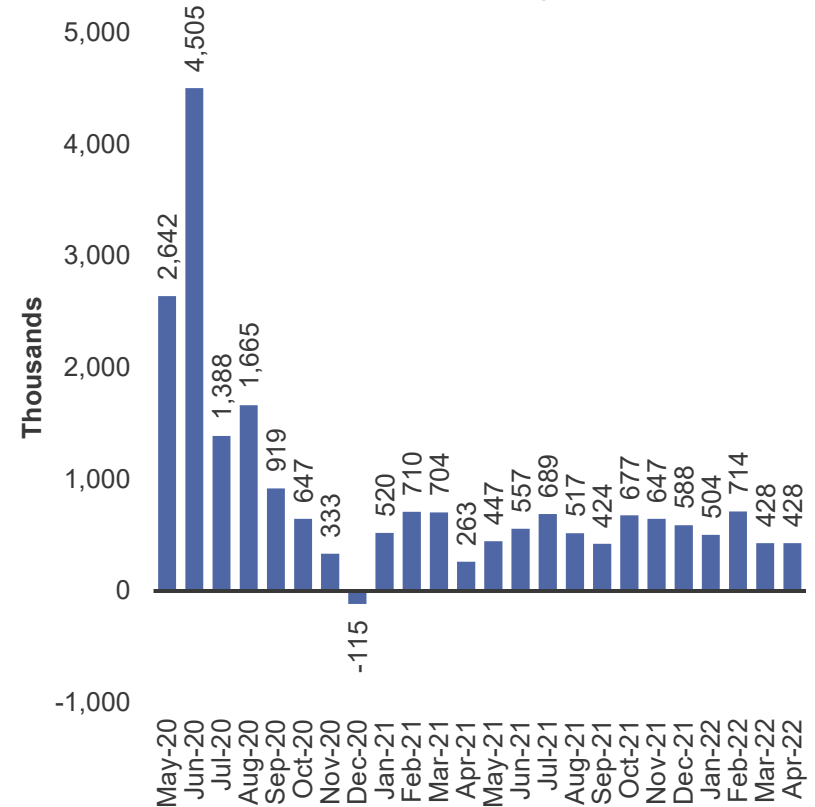
Source: Bloomberg, as of March 2022.

U.S. Economy Added 428,000 Jobs in April; Unemployment Remained at 3.6%

Unemployment Rate

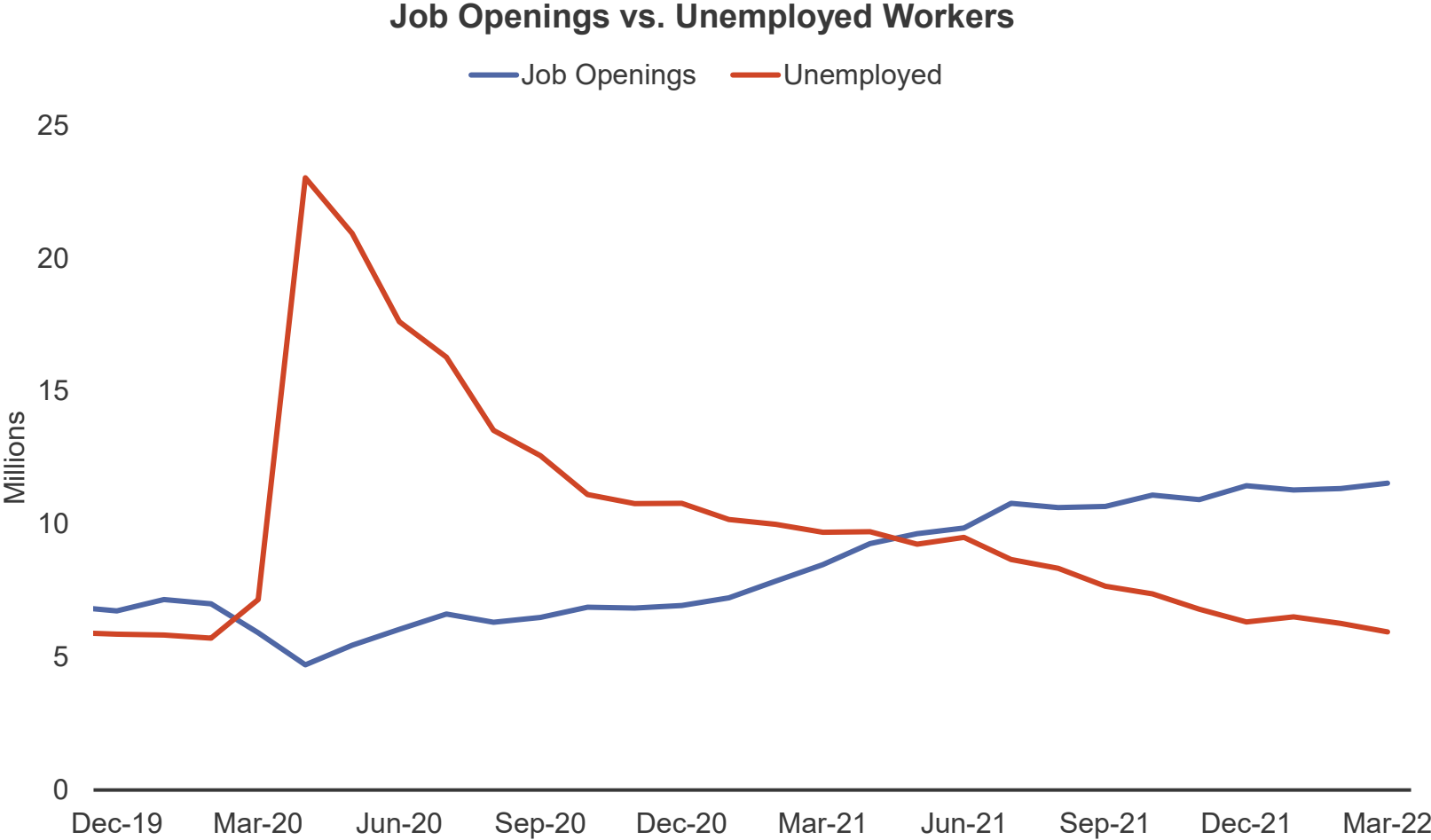


Monthly Change In Nonfarm Payrolls



Source: Bloomberg, as of April 2022. Data is seasonally adjusted.

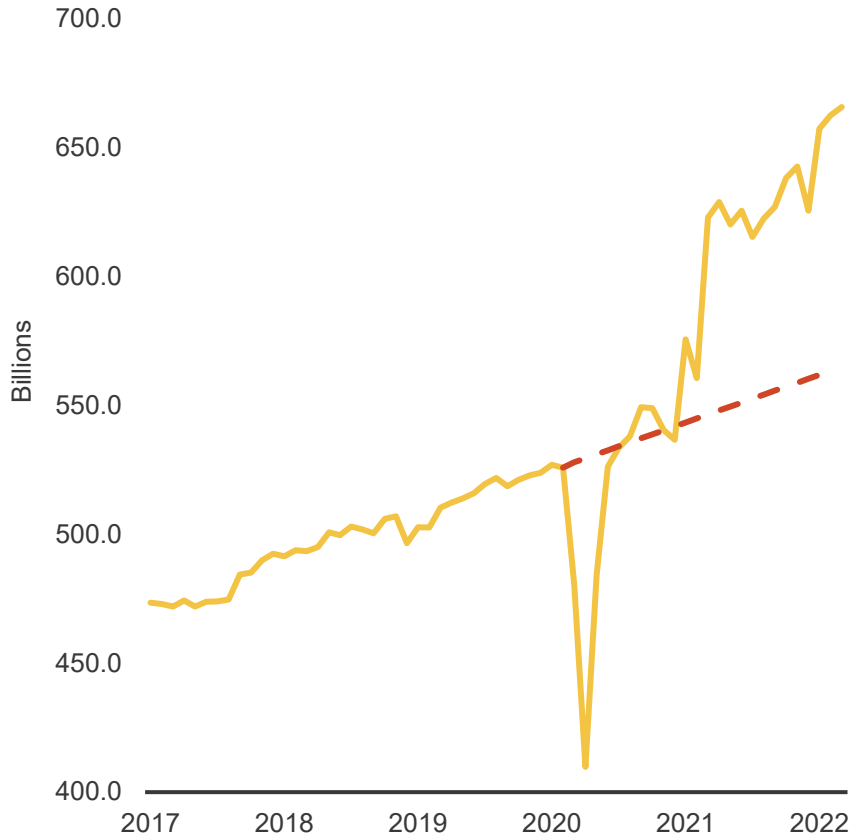
Job Openings Remain High as Businesses Struggle to Find Workers



Source: JOLTS and BLS, as of March 2022.

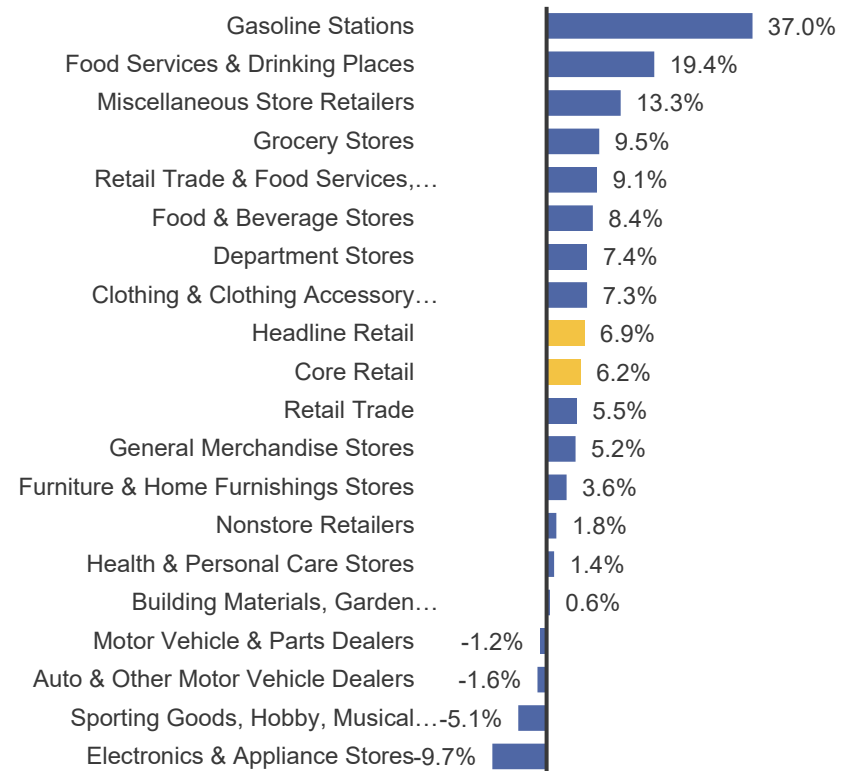
Retail Sales Stall; Gasoline Purchases Remain Biggest Contributor to Headline Sales

Retail Sales (Monthly)



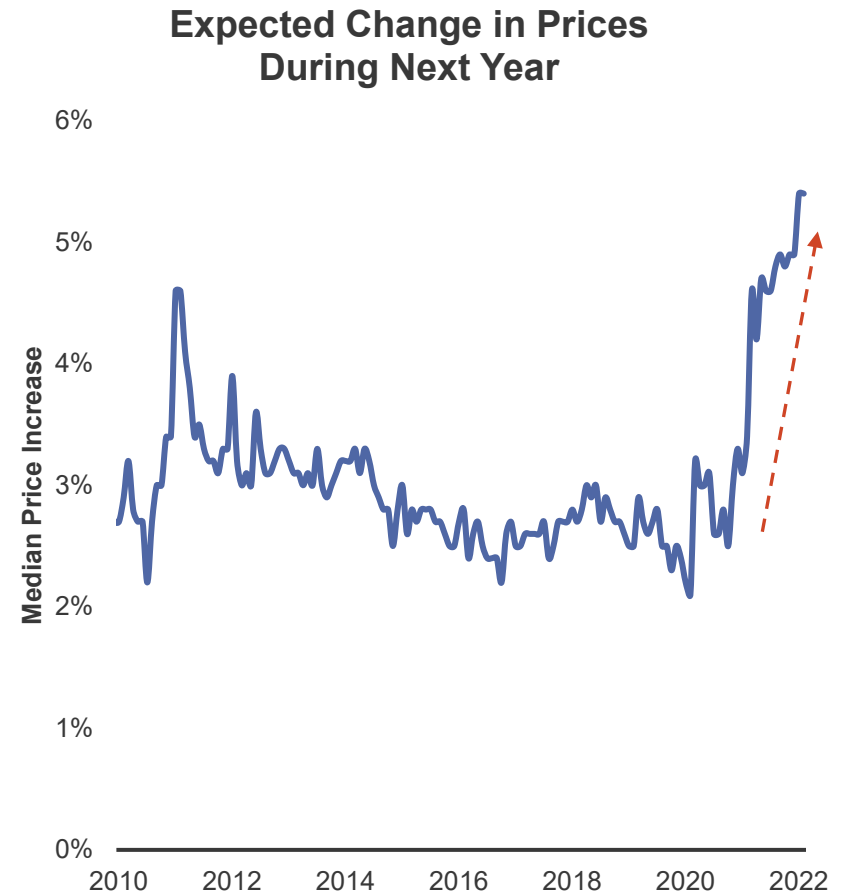
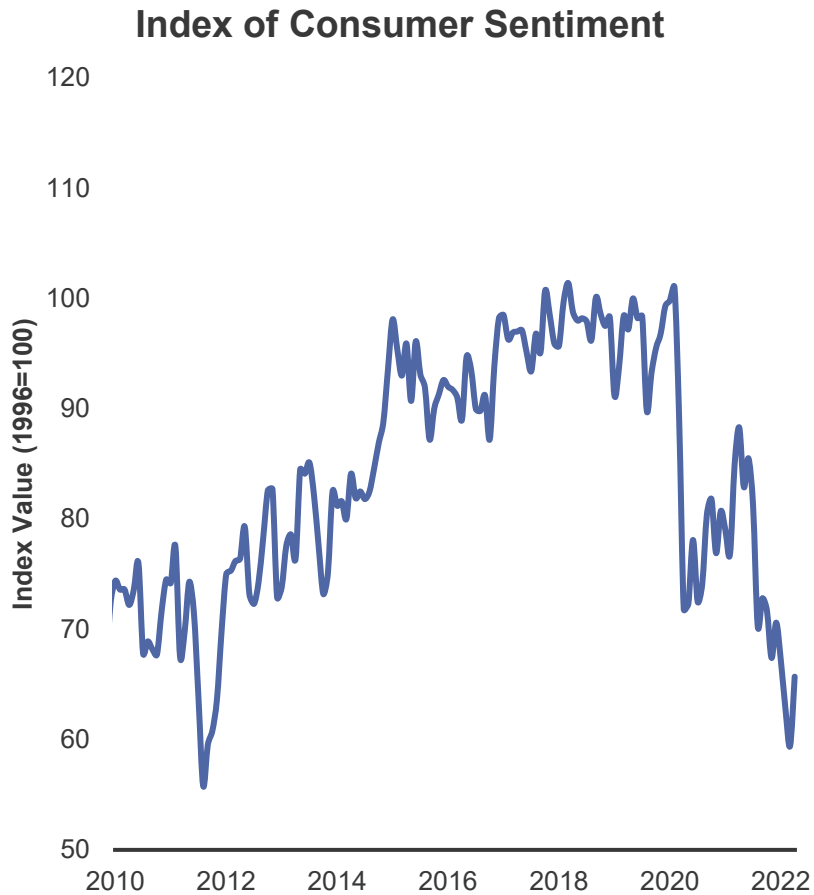
Retail Sales (Year over Year)

March 2022



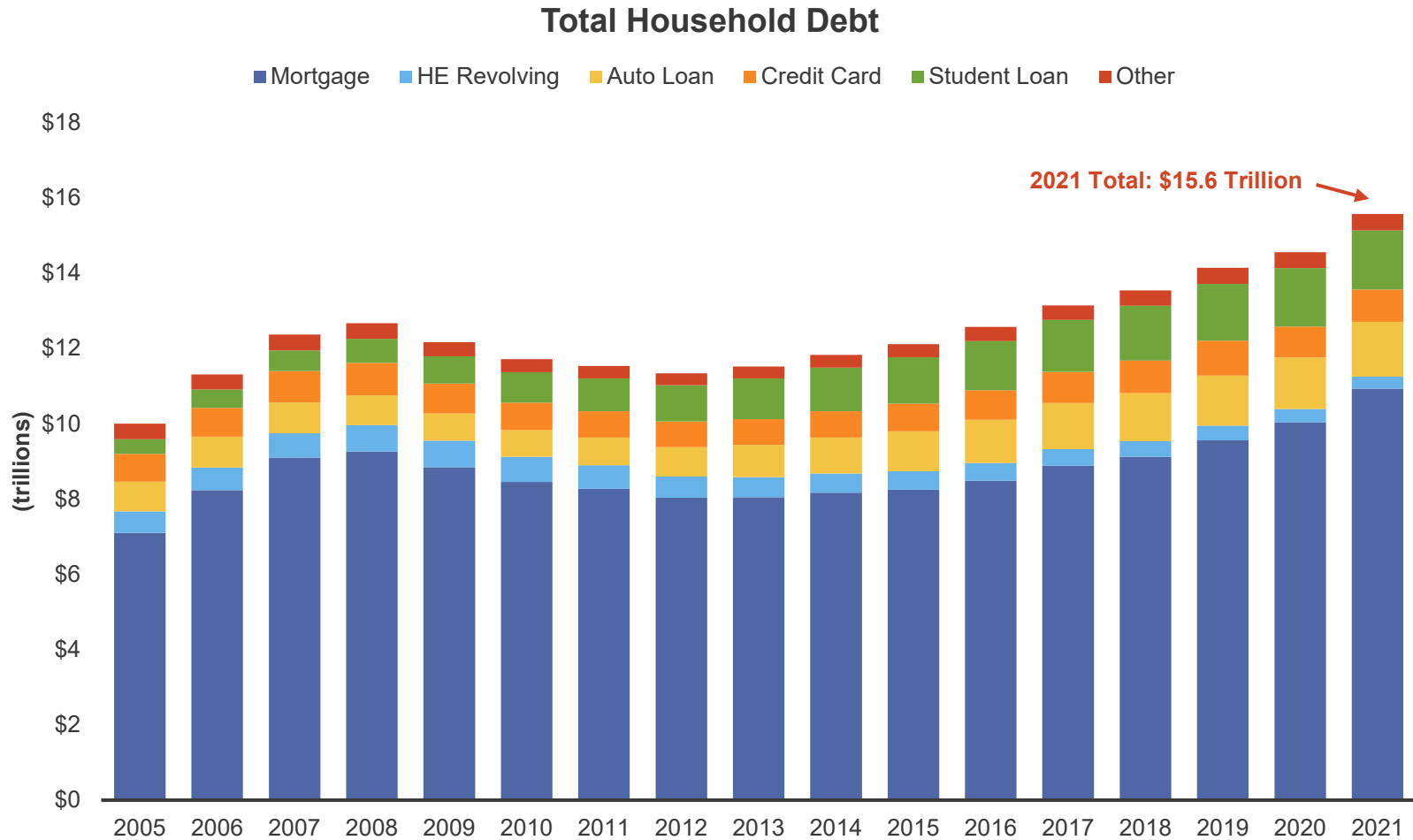
Source: Bloomberg, as of March 2022.

Consumer Sentiment Bounces, But Remains Troubling



Source: Bloomberg, University of Michigan Consumer Sentiment and underlying index components, as of April 2022.

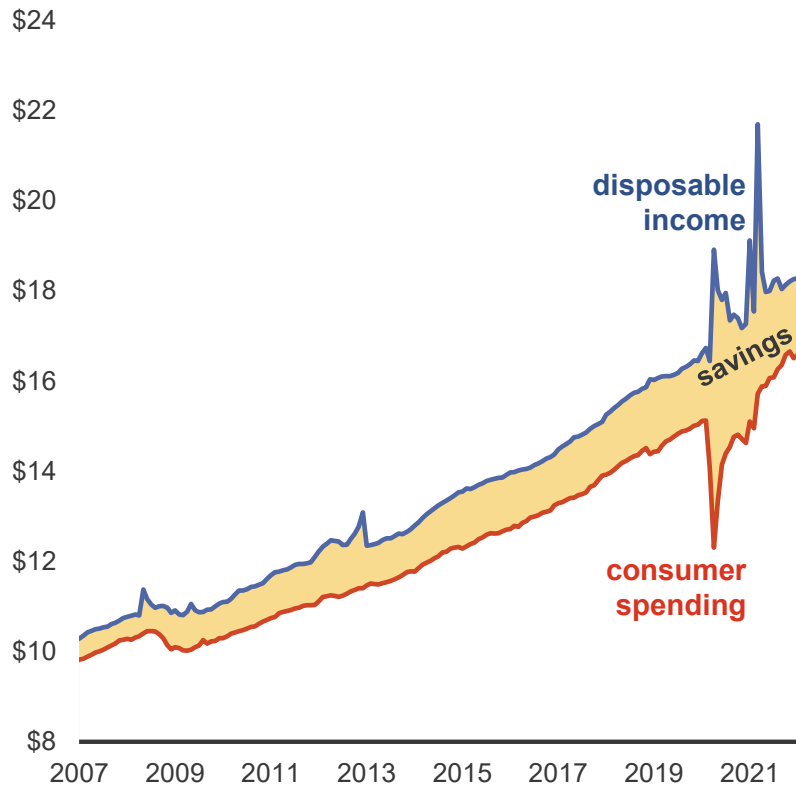
Household Debt Climbs to \$15.6 Trillion in 2021



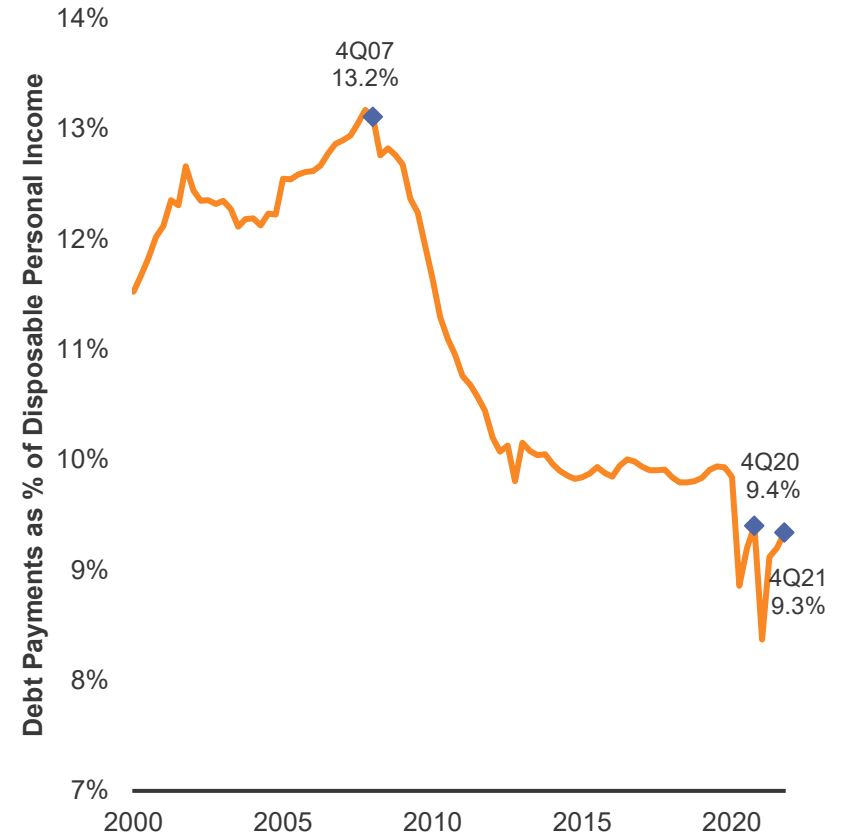
Source: Federal Reserve Bank of New York Consumer Credit Panel/Equifax, as of Q4 2021.

Households Continue to Benefit From Accumulated Savings and Low Debt Service

Personal Savings in U.S. (trillions)

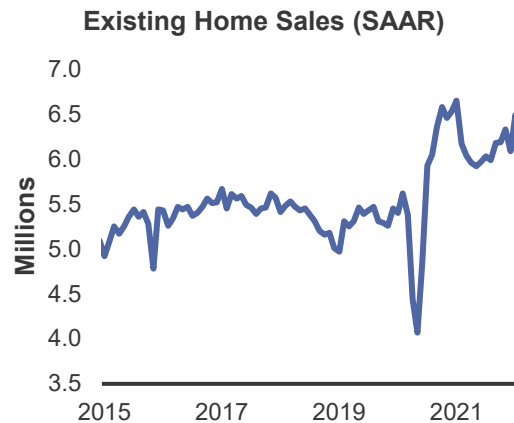
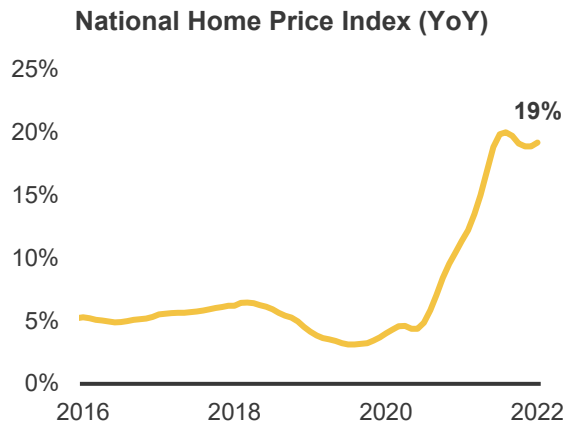
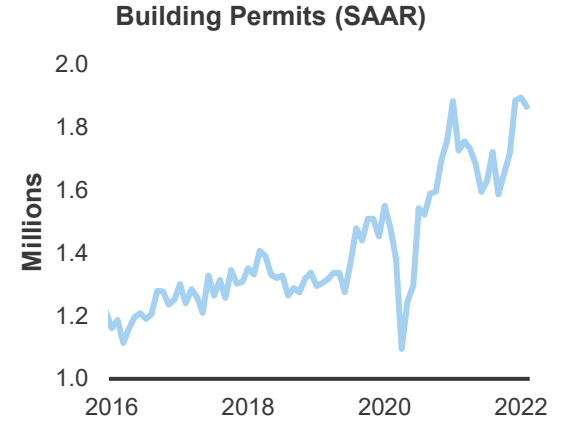
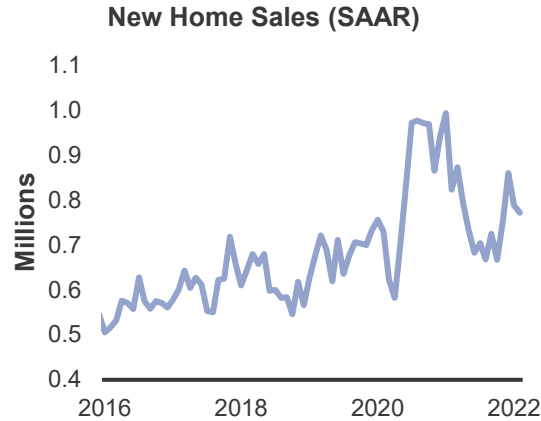
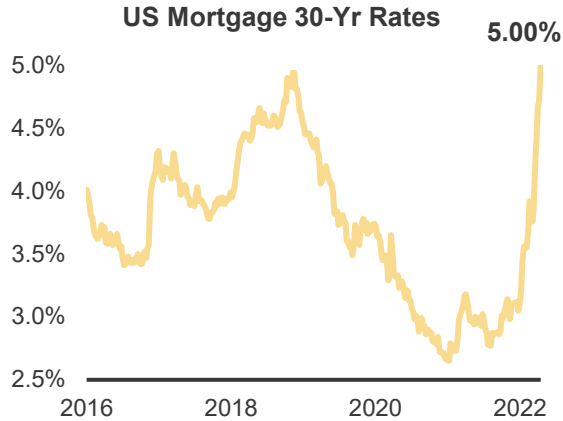


Household Debt Service Ratio



Source (left): Federal Reserve, as of April 2022. Sources (right): U.S. Bureau of Economic Analysis.

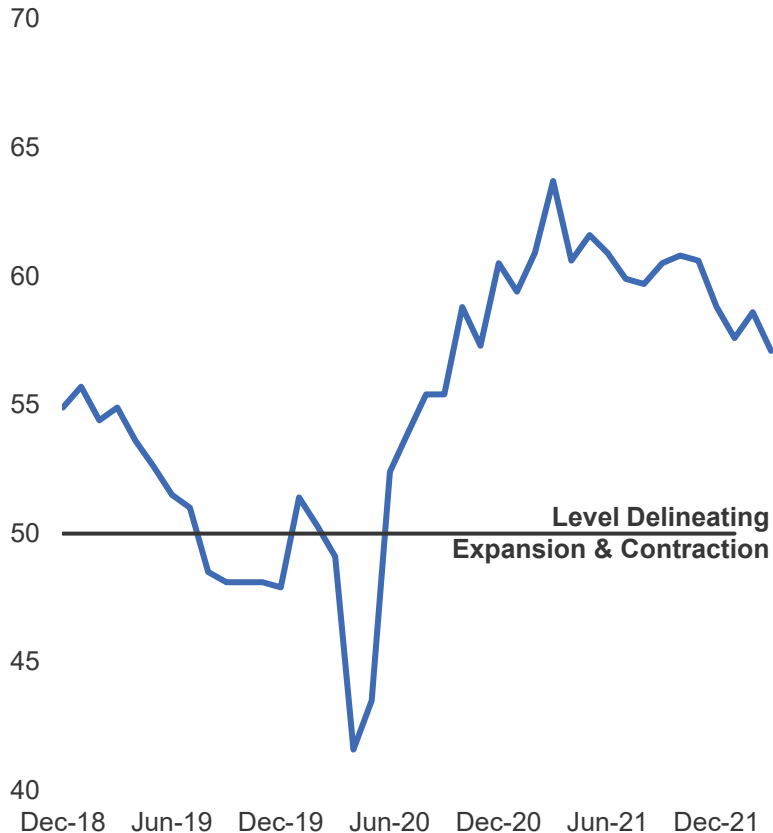
Mortgage Rates Surge to Highest Level Since 2011; Housing Market Still Strong For Now



Source: Bloomberg, Freddie Mac Commitment Rates, S&P/Case-Shiller, National Association of REALTORS. Most recent data as of April 2022.

Manufacturing Activity Decelerates in March

ISM Manufacturing PMI

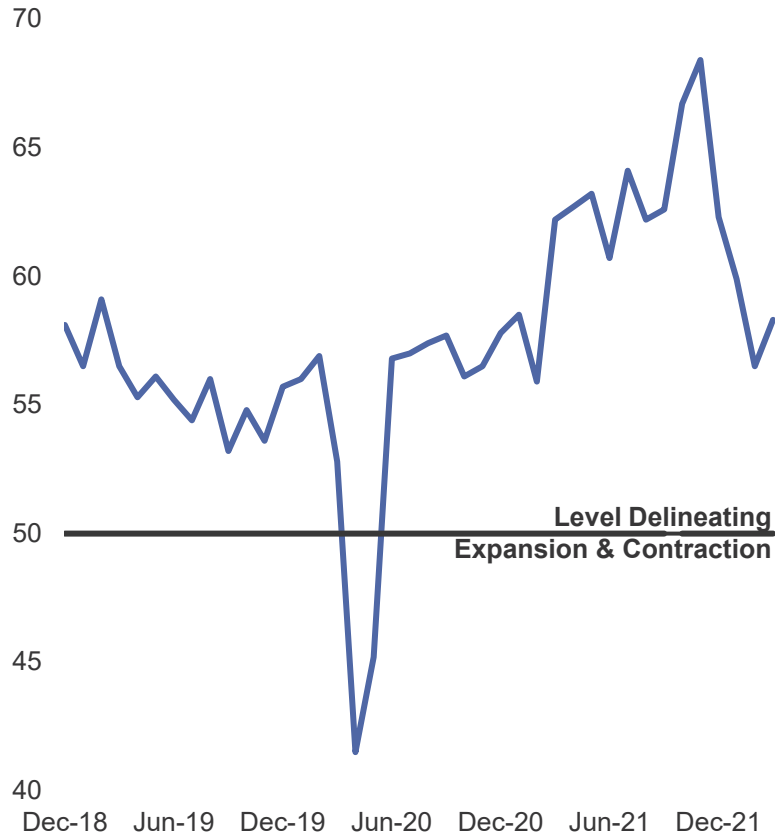


What Respondents Are Saying

- “No letup in supply chain challenges, especially electronic components. Relying more and more on the broker market.” [Computer & Electronic Products]
- “Generally speaking, the business environment is slowly improving for aerospace component manufacturers. Supply chain disruptions and still-extending lead times continue to keep purchasing busy. This further causes reevaluation of the current year’s business plan and cost assumptions.” [Transportation Equipment]
- “Overall business conditions are challenging in both domestic and international transportation. The Russian invasion of Ukraine has created uncertainty in the grain markets, causing upward pricing pressure. In addition, inflationary pressures across all categories have made it challenging to manage cost and profitability.” [Food, Beverage & Tobacco Products]
- “Prices are increasing on steel and steel products after a slight decrease from highs last month. Transportation costs are going up significantly with the increase in fuel prices.” [Machinery]
- “Backlog continues to be strong as we ship delinquent orders resulting from COVID-19 slowdowns.” [Fabricated Metal Products]
- “Demand continues to be strong. Backlog is still increasing – currently at about three months of production. Availability of purchased material continues to constrain production, causing the increased backlog.” [Electrical Equipment, Appliances & Components]

Service Sector Activity Accelerates in March

ISM Non-Manufacturing PMI

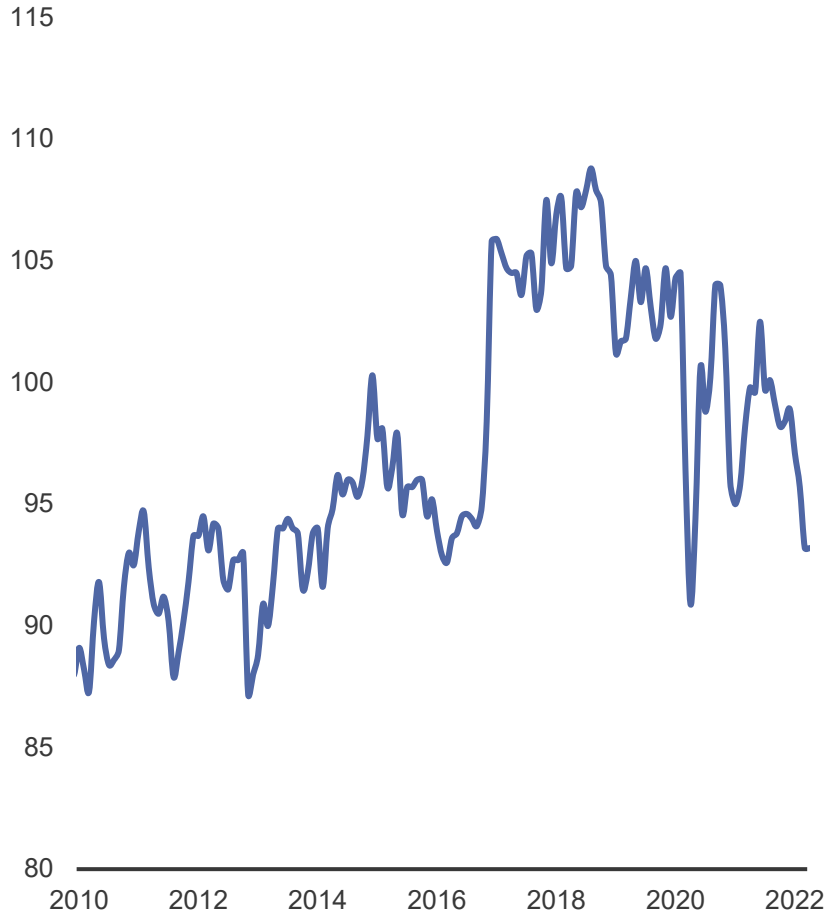


What Respondents Are Saying

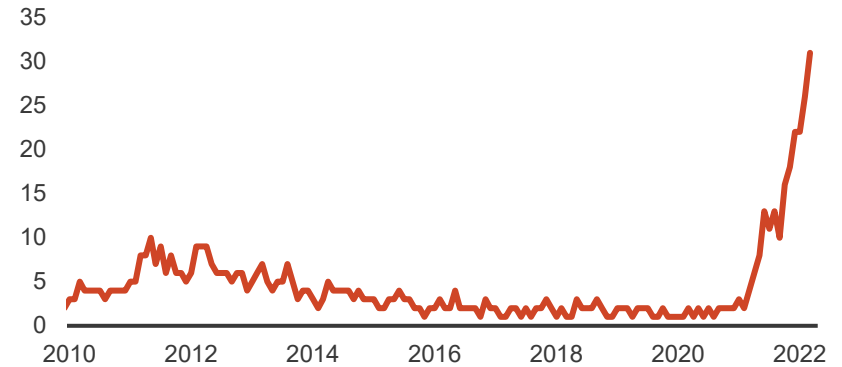
- “Supply chain challenges continue at about the same levels as last month. Employment has improved as COVID-19 cases are declining. Restaurant sales have improved since Valentine’s Day, with mask and vaccine verification mandates being dropped.” [Accommodation & Food Services]
- “Grain and fertilizer prices are near all-time highs, resulting in decreased purchasing.” [Agriculture, Forestry, Fishing & Hunting]
- “Labor and inflation continue to push costs higher across the board for food and food-service supplies” [Educational Services]
- “Pricing pressures are stronger than ever due to the Russia-Ukraine [war], and energy costs are skyrocketing.” [Construction]
- “We are still seeing raw material subcomponent shortages, transportation delays and price increases.” [Utilities]
- “Supply chain disruptions are still a problem due to reduced allocations and manufacturer back orders. Demand continues to outpace manufacturing capacity.” [Health Care & Social Assistance]

Business Optimism Deteriorates Further in March

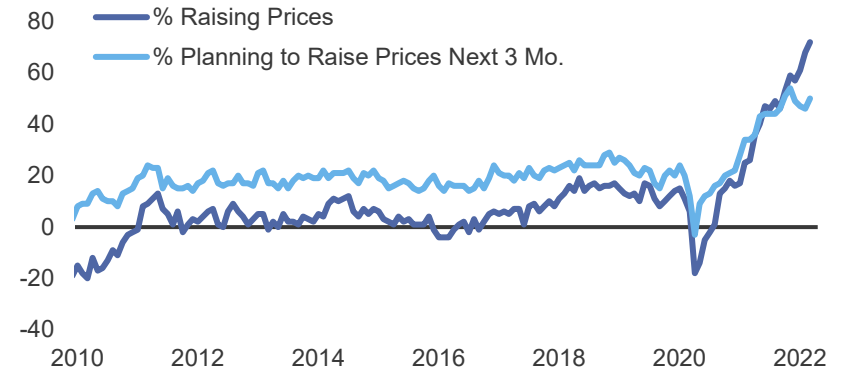
NFIB Small Business Optimism Index



Inflation Single Most Important Problem



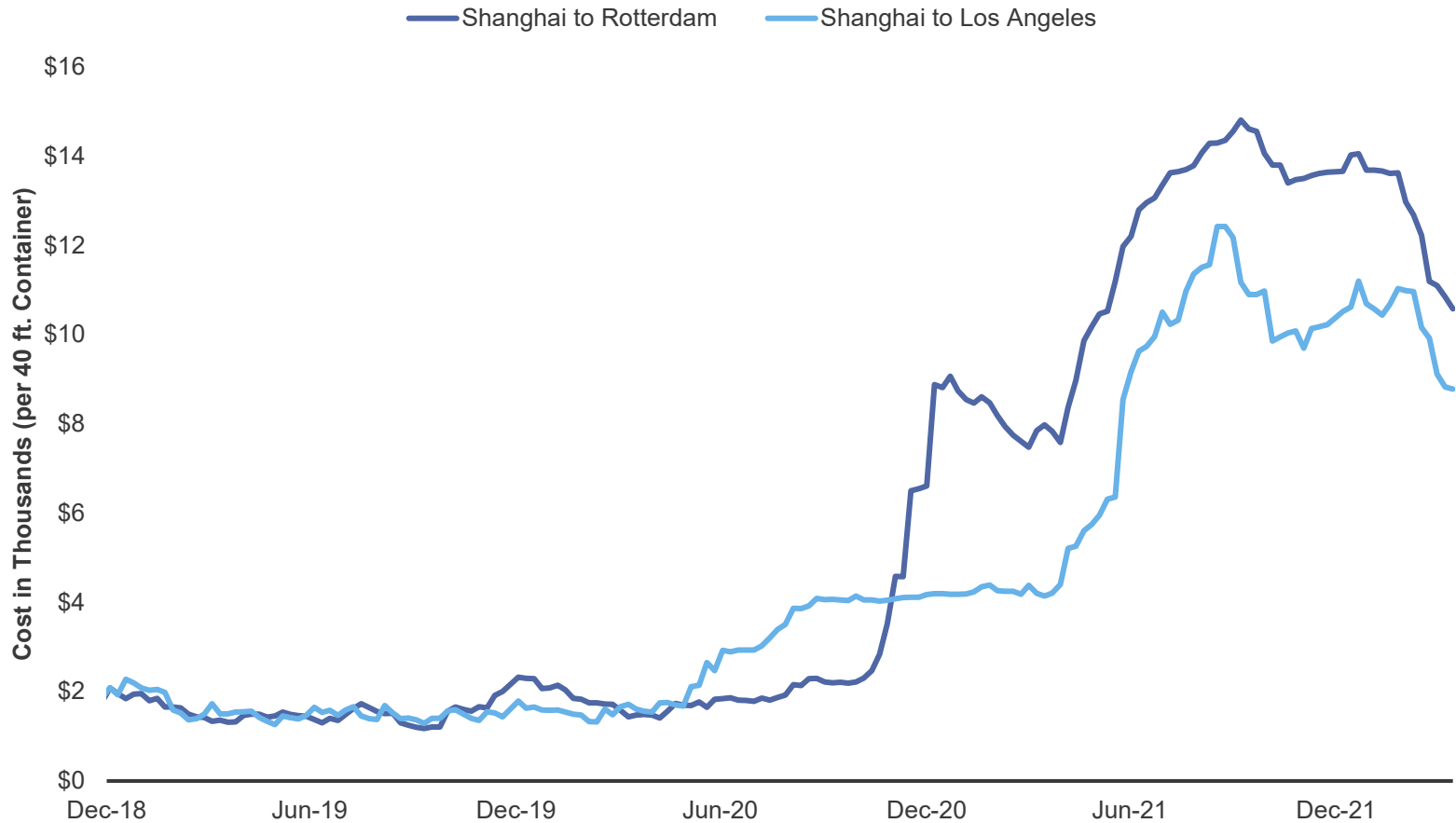
Small Business Selling Prices



Source: NFIB Small Business Survey, as of March 2022.

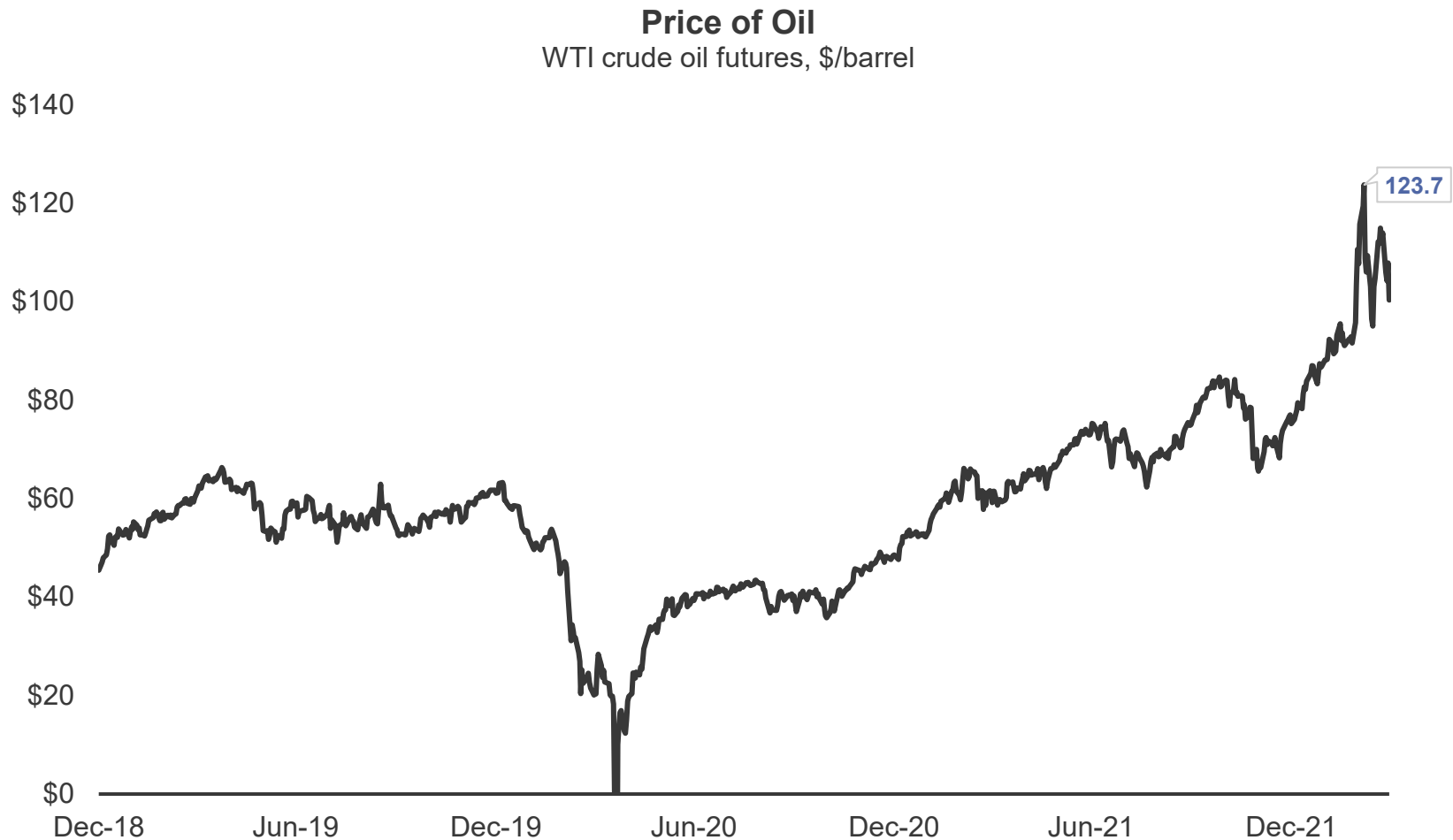
Shipping Costs Decline on Reduced Volume and Covid-19 Lockdown in China

World Container Index



Source: Bloomberg, Drewry World Container Index, as of 4/14/2022. Drewry reports actual spot container freight rates for major East West trade routes. All indices are reported in USD per 40 ft. Container.

Oil Prices Drop from Recent Peak

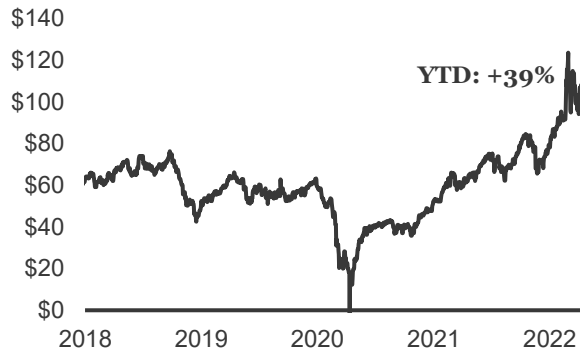


Source: Bloomberg, as of 3/31/2022.

Commodity Prices Remain High

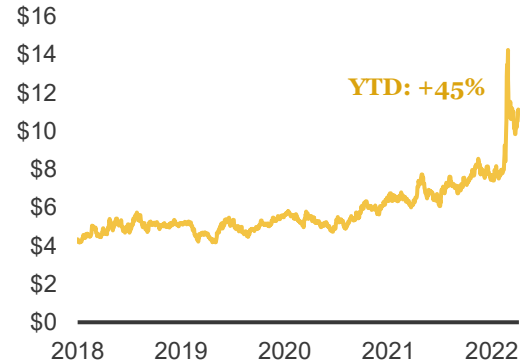
Energy

WTI Crude Oil (per barrel)



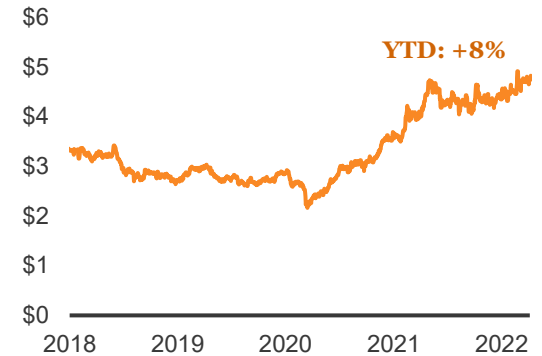
Agriculture

Wheat (per bushel)

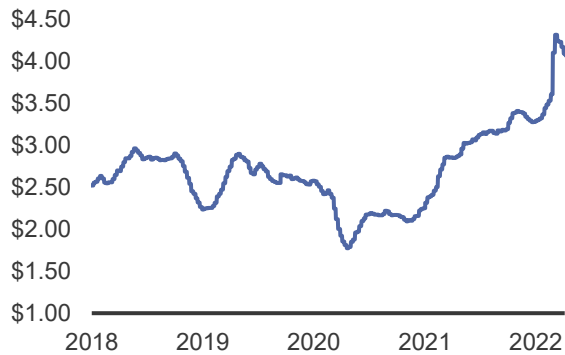


Industrial Metals

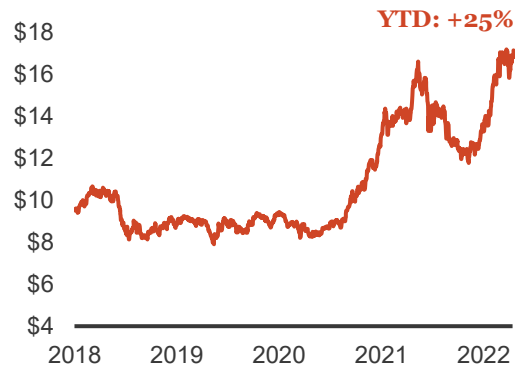
Copper (per lb.)



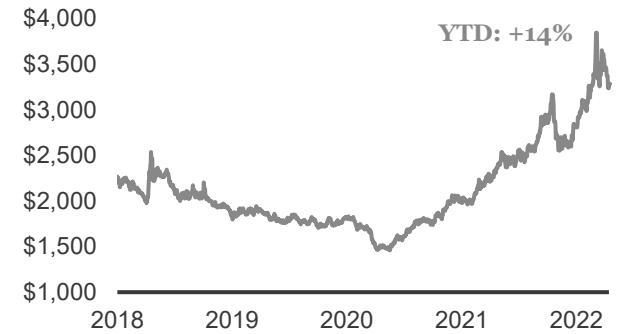
Retail Gasoline (per gallon)



Soybean (per bushel)



Aluminum (per metric ton)



Auto Sales Decline Amid Low Inventory and Higher Prices

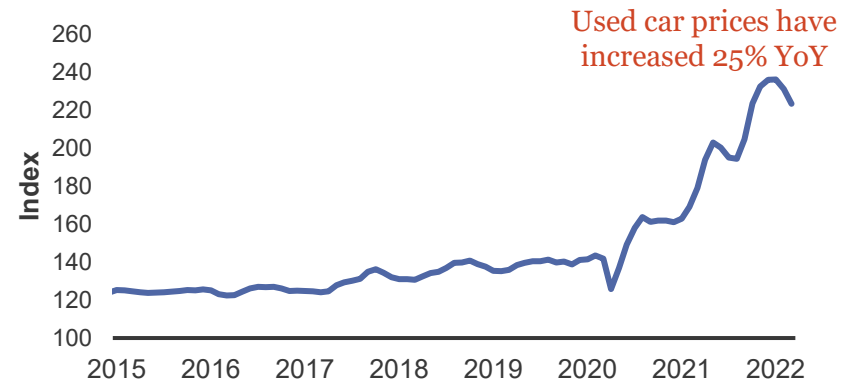
WARD Total Vehicle Sales Annual Rate



Auto Inventory/Sales Ratio



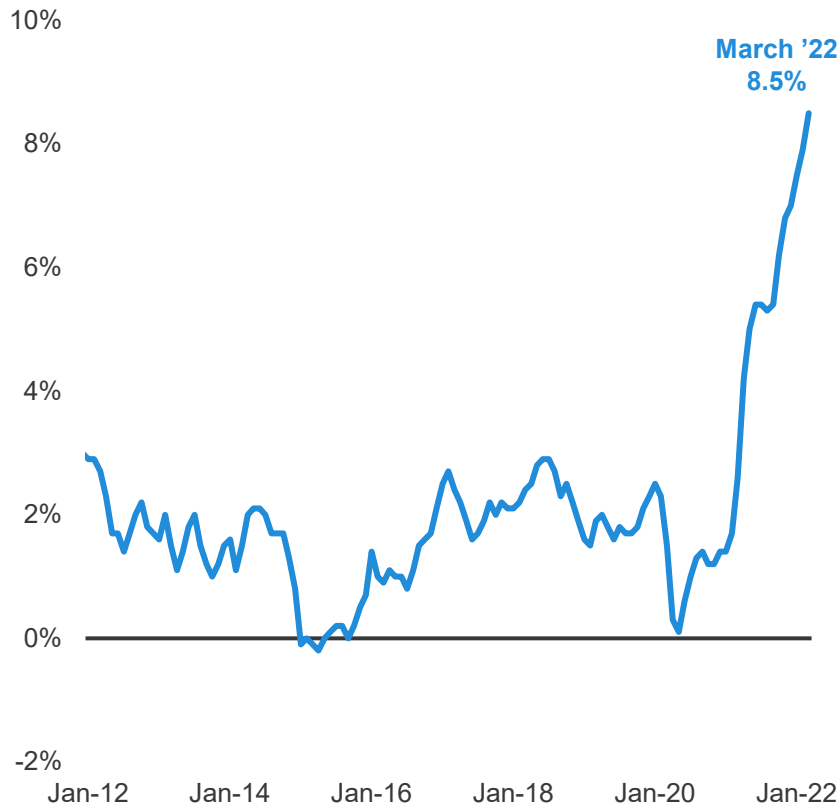
Manheim Used Vehicle Value SA



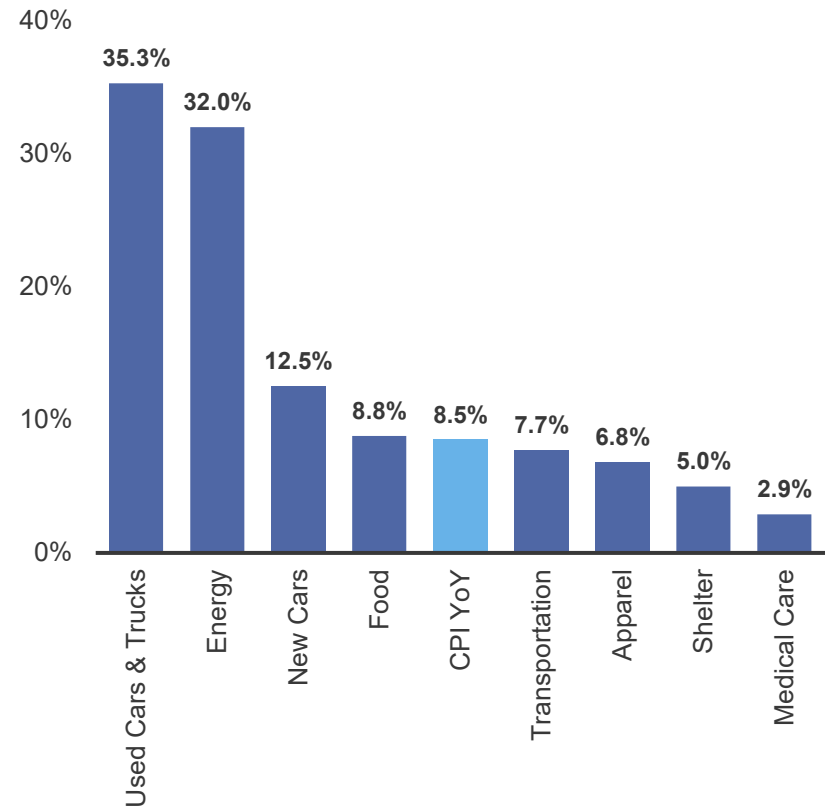
Source: Bloomberg, WARD's Automotive Group, BEA, as of March 2022.

Consumer Inflation Skyrocketed to 8.5%

Consumer Price Index % Change YoY



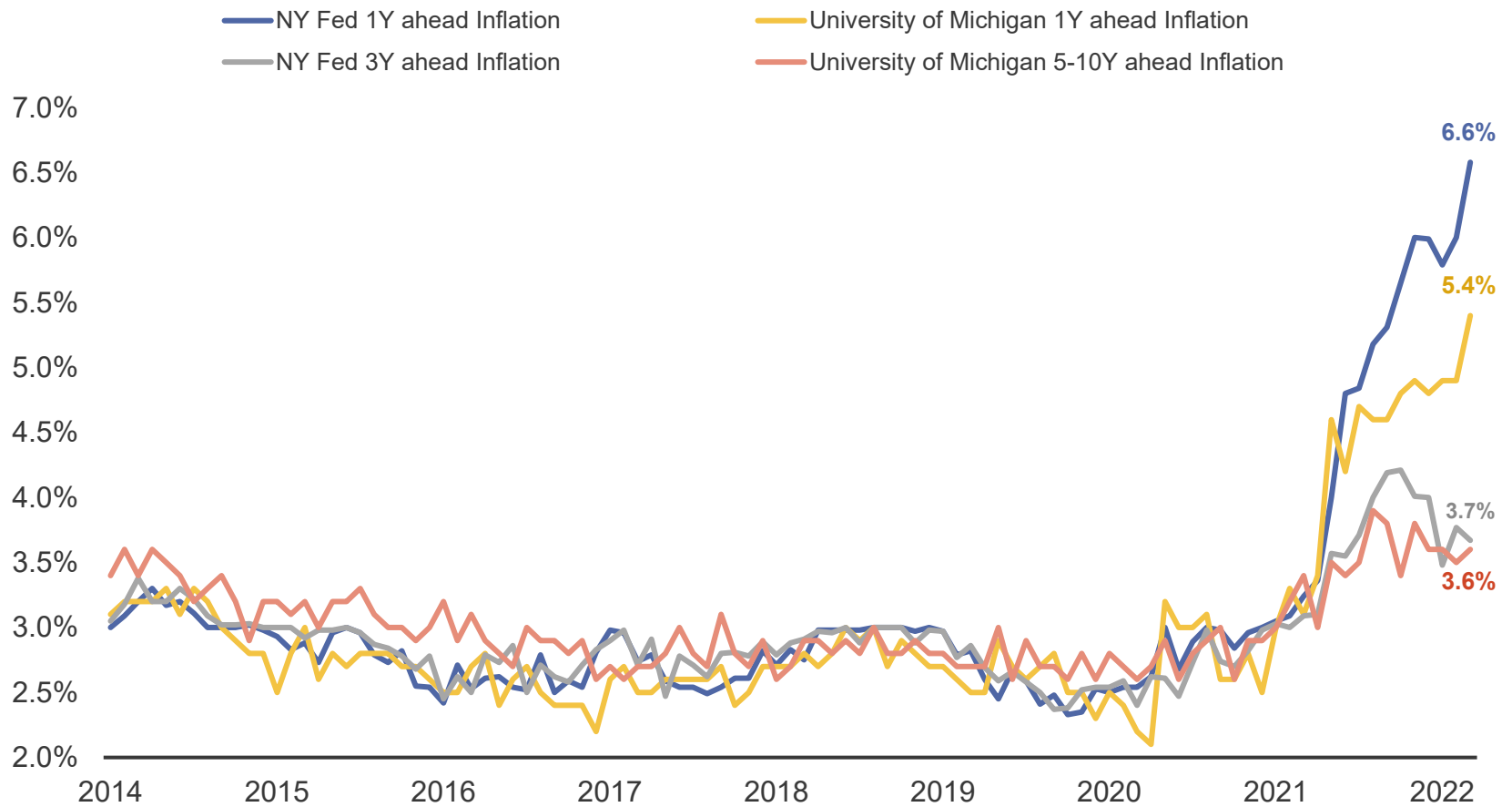
Key Consumer Price Index Components % Change YoY



Source: Bloomberg, as of March 2022.

Consumers' Inflation Expectations Accelerate

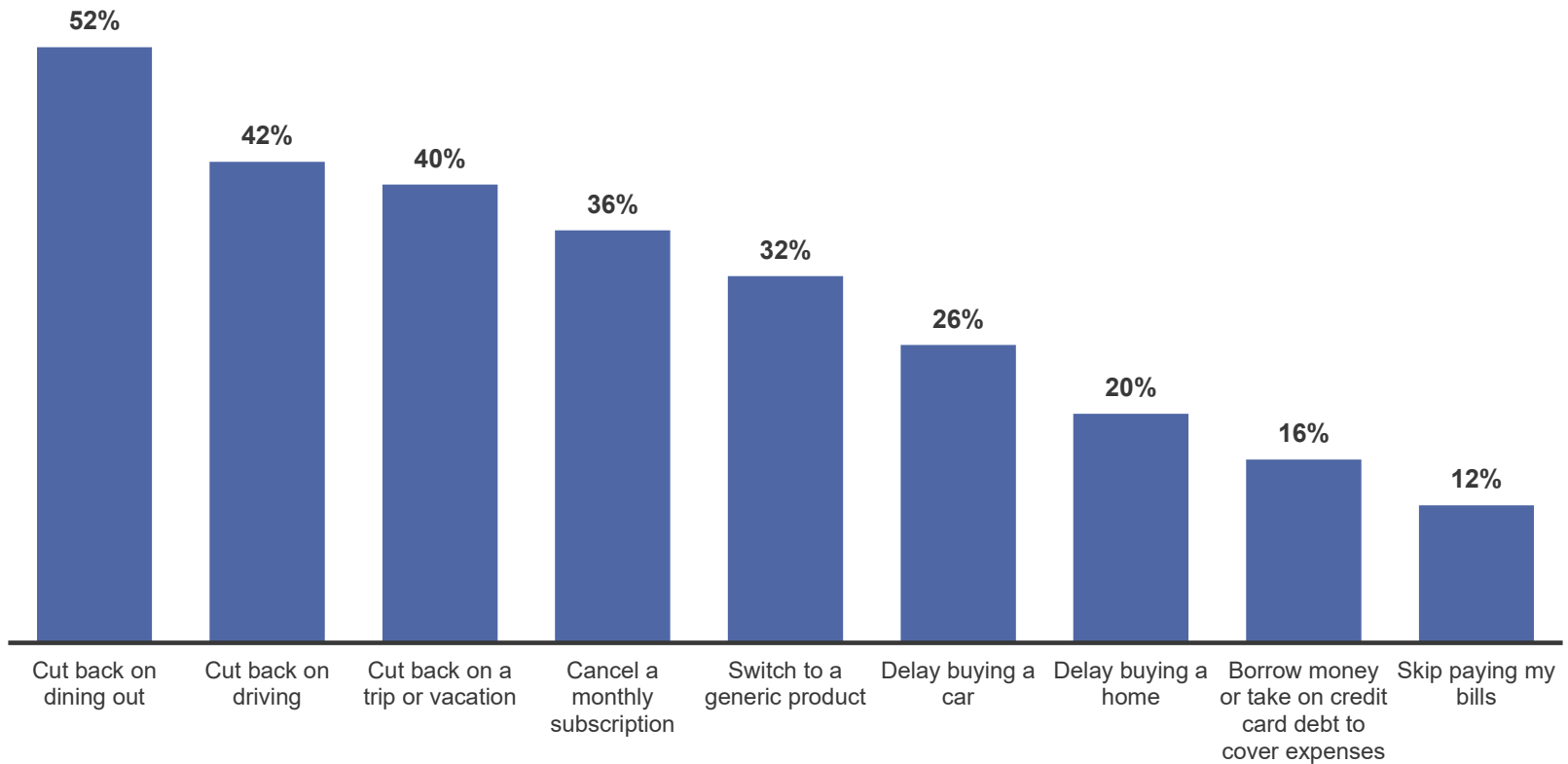
Consumer Inflation Expectations



Source: Bloomberg, Federal Reserve Bank of New York Survey of Consumer Expectations, University of Michigan, as of March 2022.

Consumers Are Becoming More Cautious Amid Rising Prices

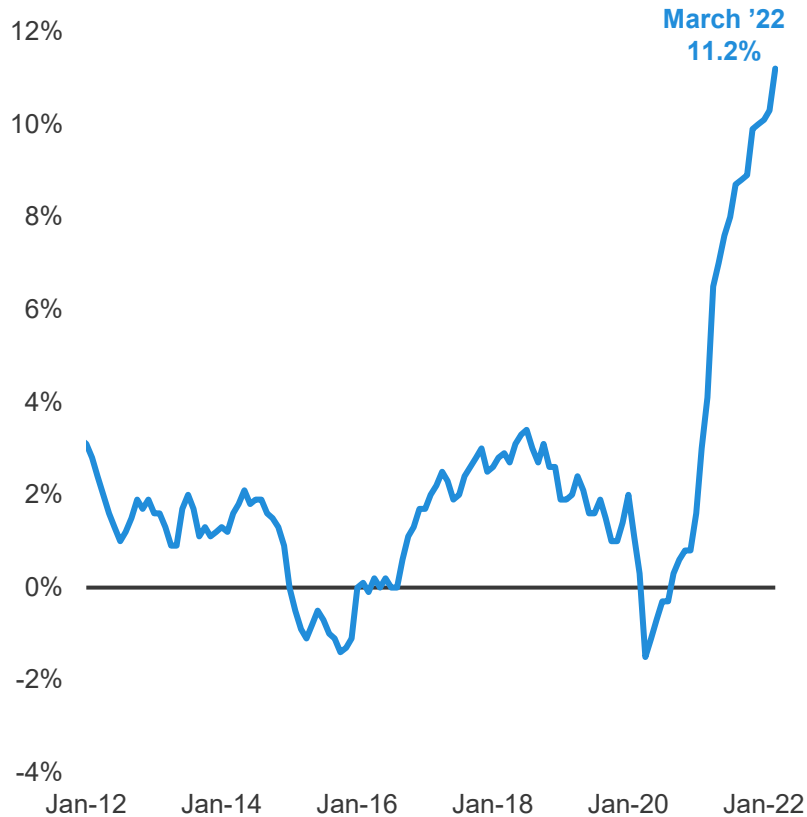
Which of the following, if any, will you consider doing if higher prices persist?



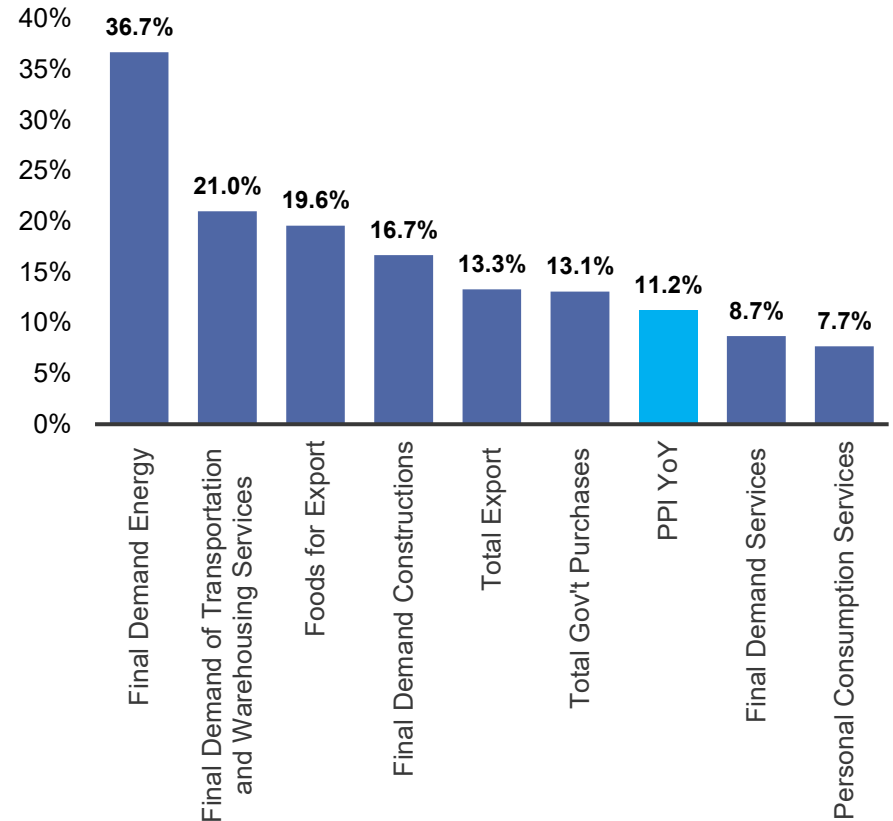
Source: Conducted by Momentive, as of April 2022.

Producer Prices Remained Elevated in March

Producer Price Index % Change YoY



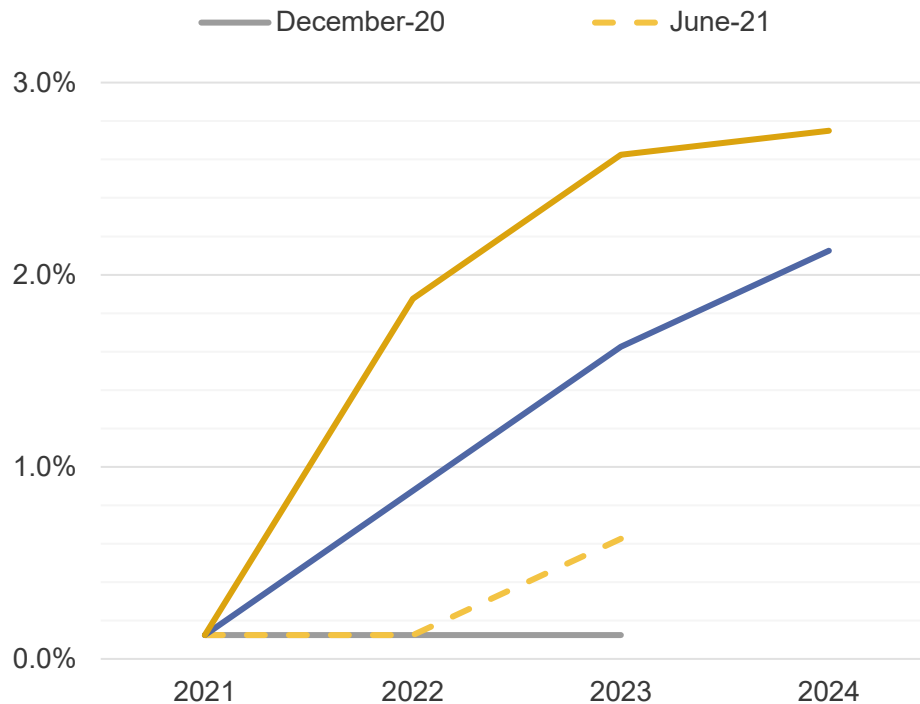
Key Producer Price Index Components %Change YoY



Source: Bloomberg, as of March 2022.

Federal Reserve Pivots on Monetary Policy

Fed Participants' Assessments of 'Appropriate' Monetary Policy



December 2020: With Inflation running persistently under its goal, the median assessment sees no rate hikes through 2023.

2-Year U.S. Treasury: 0.13%

June 2021: Inflation up but largely due to transitory factors. Widening dispersion between Fed participant's views on monetary policy as economy improves; more officials indicate rate-lift off is expected by end of 2023.

2-Year U.S. Treasury: 0.21%

December 2021: Inflation has exceeded the target range for some time; therefore, the Fed expects to maintain the target range until maximum employment is reached. The Fed announces an accelerated tapering of asset purchases; the median assessment is for three rate hikes in 2022.

2-Year U.S. Treasury: 0.69%

March 2022: Indicators of economic activity continued to strengthen; inflation remains elevated; the Fed executed its first rate hike; the median forecast is for a total of seven rate hikes during 2022.

2-Year U.S. Treasury: 1.95%

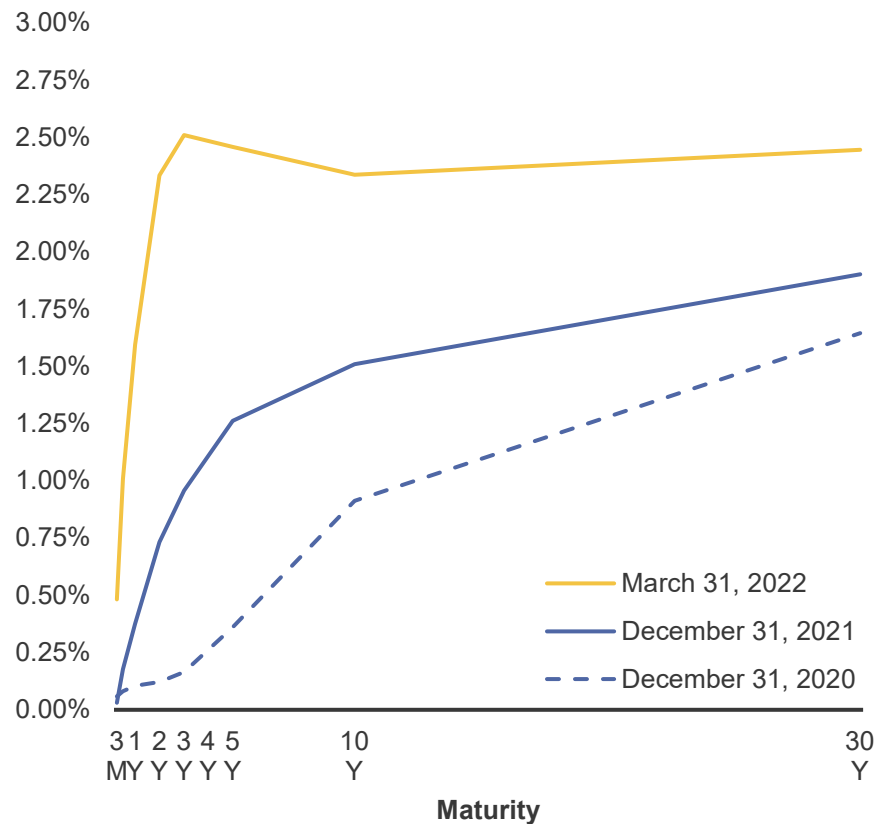
Source: Federal Reserve and Bloomberg, as of 3/31/22. Lines represent the median assessment based on each Fed members' judgement of the midpoint of the appropriate target range for the federal funds rate at each year-end for each meeting.

Source: Bloomberg, as of April 2022.

Treasury Yield Curve

Tenor	3/31/2022	12/31/21	12/31/20
3 month	0.48%	0.03%	0.06%
1 year	1.60%	0.38%	0.10%
2 year	2.34%	0.73%	0.12%
3 year	2.51%	0.96%	0.16%
5 year	2.46%	1.26%	0.36%
10 year	2.34%	1.51%	0.91%
30 year	2.45%	1.90%	1.64%

U.S. Treasury Yield Curve

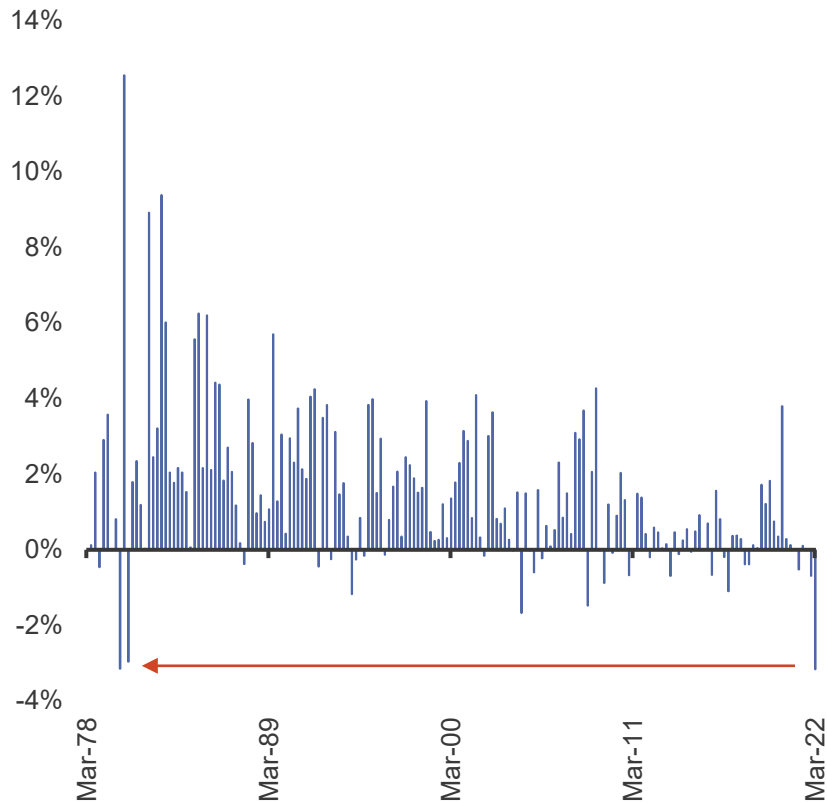


Source: Bloomberg, as of 3/31/2022.

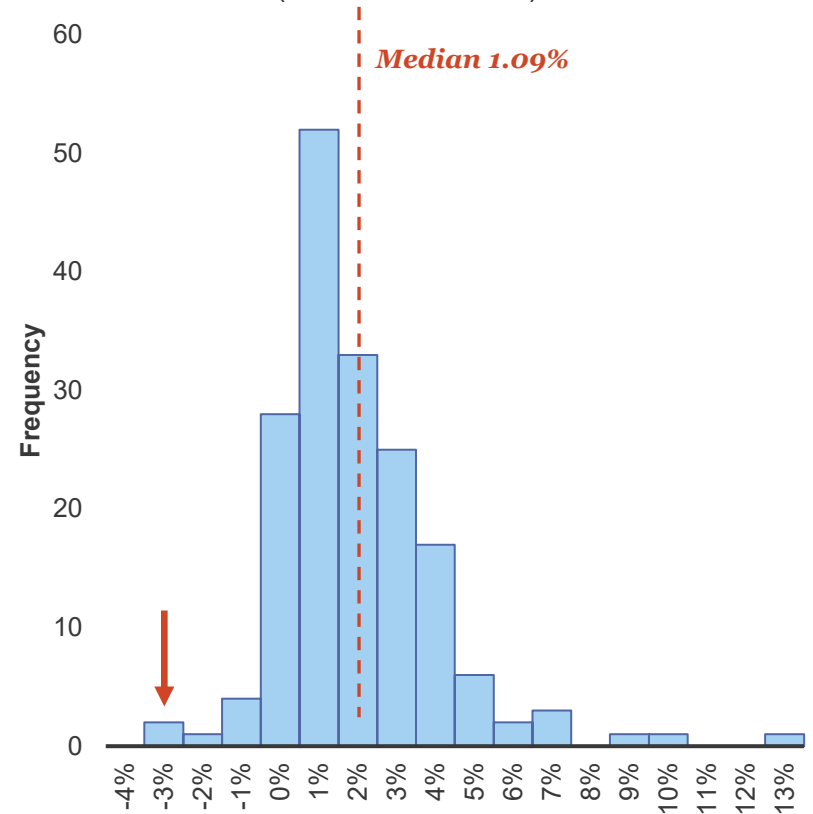
Worst Performance in Over 40 Years

ICE BofA 1-5 Year Treasury Index

Quarterly Performance
(3/31/78 - 3/31/22)



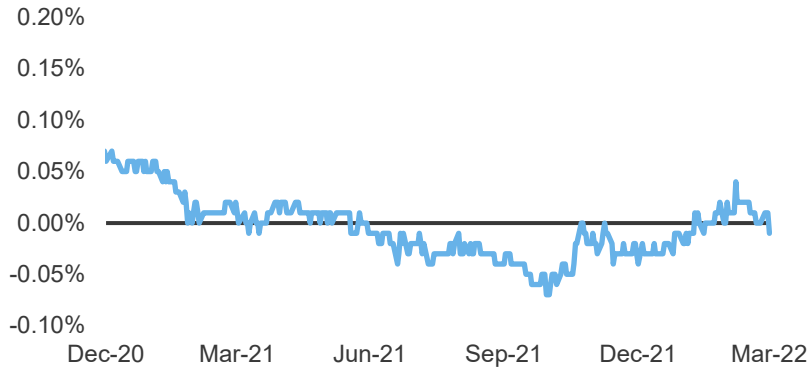
Distribution of Quarterly Returns
(3/31/78 - 3/31/22)



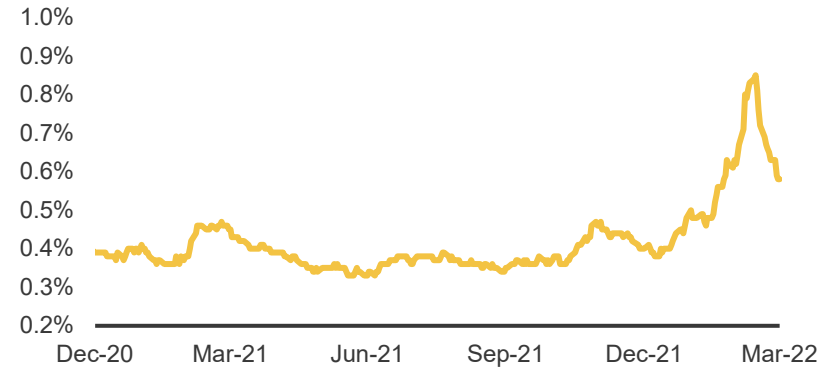
Source: ICE BofAML Indices, data as of 3/31/2022.

Sector Yield Spreads Widened in Q1 2022

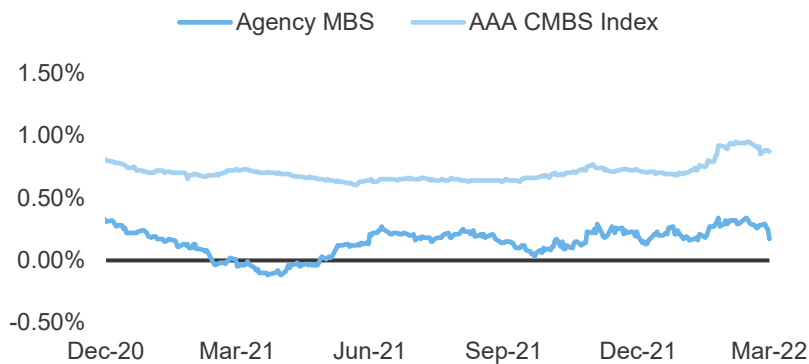
Federal Agency Yield Spreads



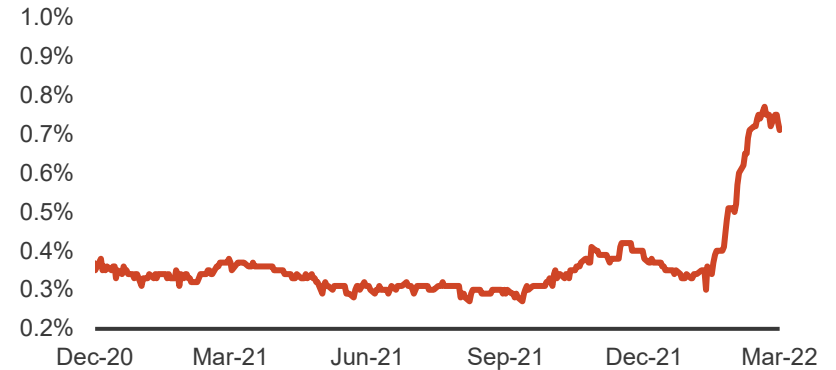
Corporate Notes A-AAA Yield Spreads



Mortgage-Backed Securities Yield Spreads

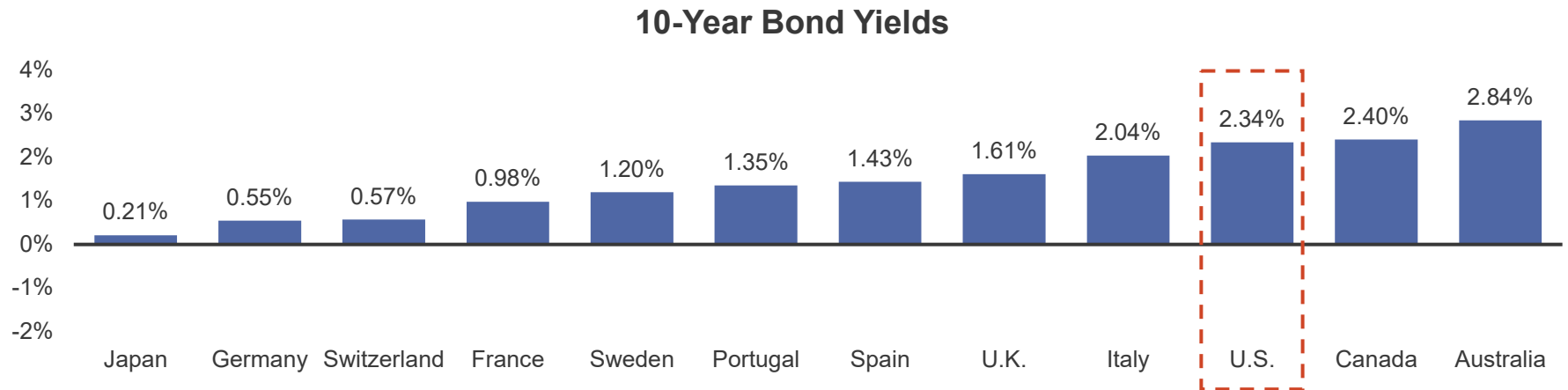
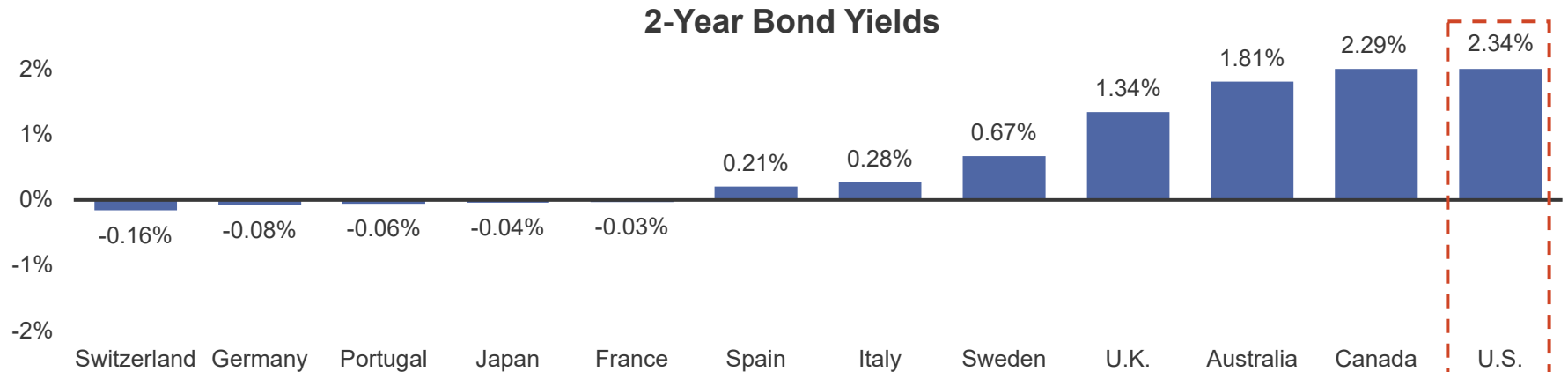


Asset-Backed Securities AAA Yield Spreads



Source: ICE BofAML 1-5 year Indices via Bloomberg, MarketAxess and PFM as of 3/31/2022. Spreads on ABS and MBS are option-adjusted spreads of 0-5 year indices based on weighted average life; spreads on agencies are relative to comparable maturity Treasuries. CMBS is Commercial Mortgage-Backed Securities.

Global Interest Rate Environment



Source: Bloomberg, as of 3/31/2022.

FOMC Raises Federal Fund Rate and Announces Shrinking of Balance Sheet

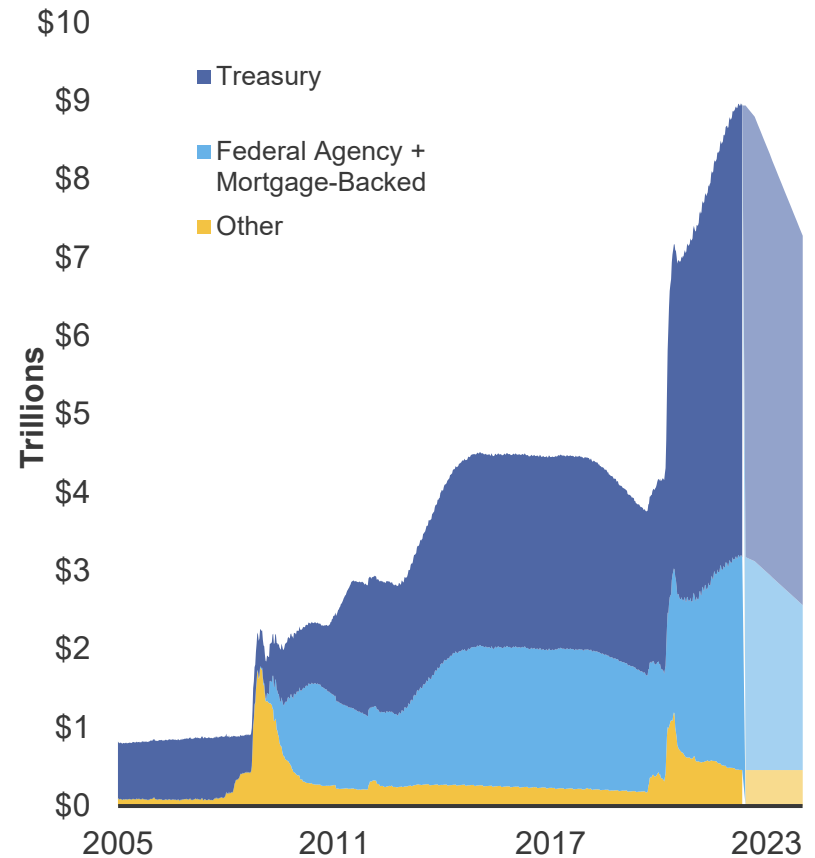
Highlights from the May 4, 2022 FOMC Meeting

- ▶ Although overall **economic activity edged down** in the first quarter, **household spending and business fixed investment remained strong**. Job gains have been robust in recent months, and the **unemployment rate has declined** substantially.
- ▶ Inflation **remains elevated**, reflecting **supply and demand imbalances** related to the **pandemic, higher energy prices, and broader price pressures**.
- ▶ The invasion of Ukraine by Russia is causing tremendous human and economic hardship. The implications for the U.S. economy are **highly uncertain**. The invasion and related events are **creating additional upward pressure on inflation** and are likely to weigh on economic activity.
- ▶ COVID-related lockdowns in China are likely to **exacerbate supply chain disruptions**. The Committee is **highly attentive** to inflation risks.
- ▶ The Committee decided to raise the target range for the federal funds rate **to ¾ to 1 percent** and **anticipates that ongoing increases** in the target range will be appropriate.
- ▶ The Committee decided to **begin reducing its holdings** of Treasury securities and agency debt and agency mortgage-backed securities on **June 1...**

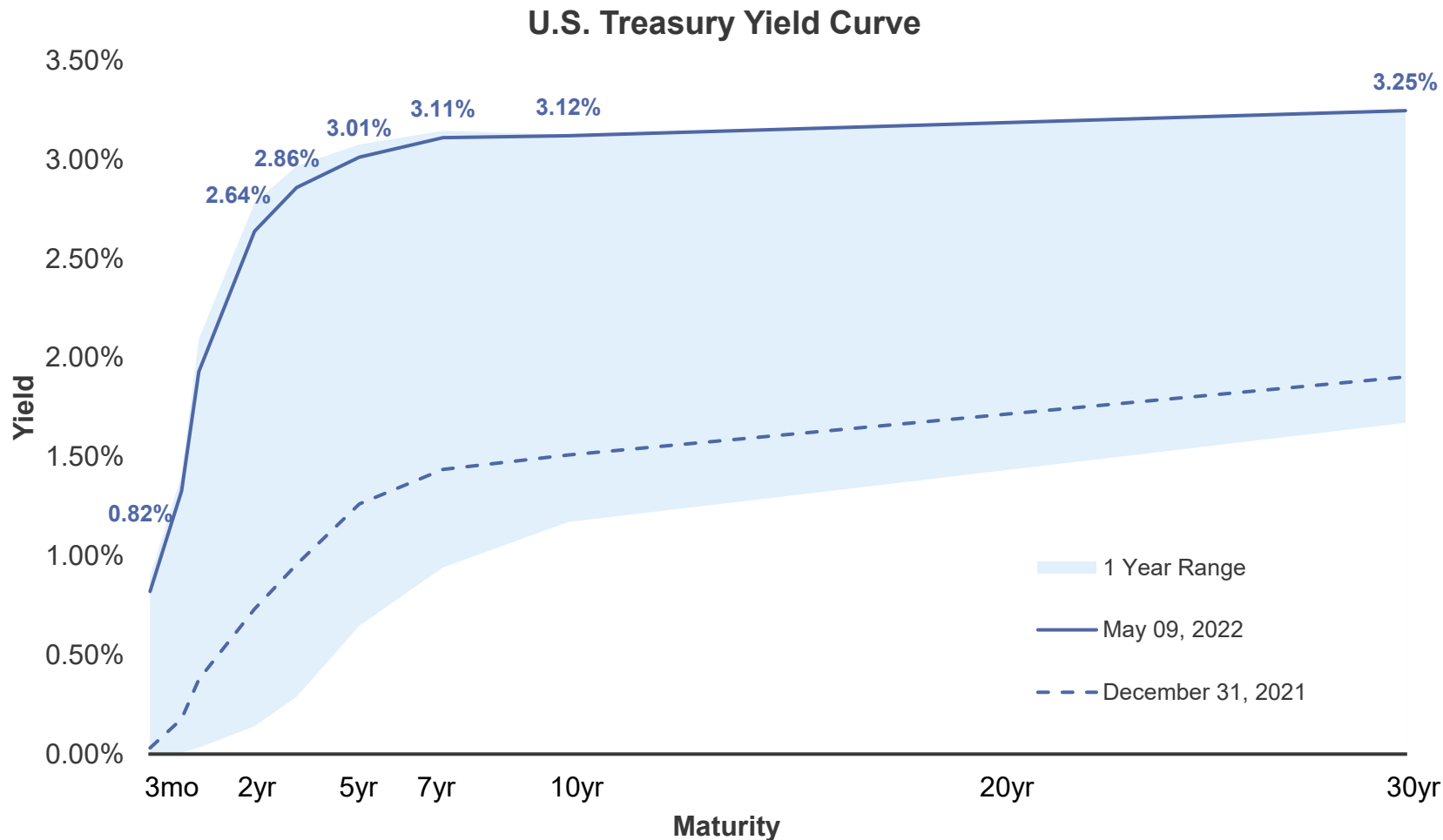
Federal Reserve's Plan for Reducing the Size of the Balance Sheet

- Reduction will increase to \$60 billion after three months
- Reduction will increase to \$35 billion after three months

Assets of the Federal Reserve

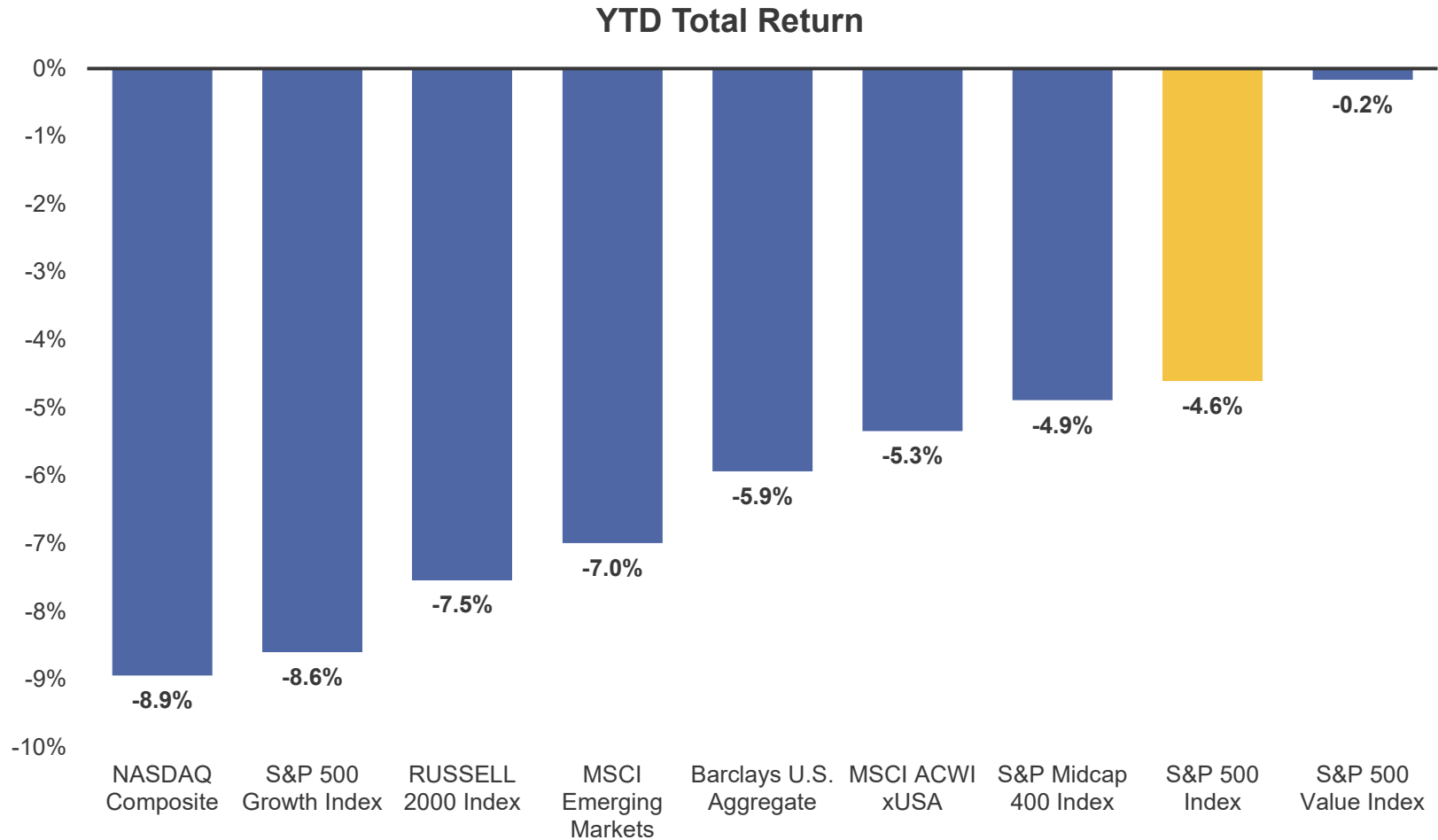


Treasury Curve Remains Steep on the Front End



Source: Bloomberg, as of 5/9/2022.

Rising Global Commodity Prices and Inflationary Pressures Impact Returns



Source: Bloomberg, as of 3/31/2022.

World Equity Index Returns

March 31, 2022	Country	MTD	QTD	YTD	1 Month	3 Month	1 Year	3 Years	5 Years
Americas									
Dow Jones Industrial Average	United States	2.5%	(4.1%)	(4.1%)	2.5%	(4.1%)	7.1%	12.6%	13.4%
S&P 500 Index	United States	3.7%	(4.6%)	(4.6%)	3.7%	(4.6%)	15.6%	18.9%	16.0%
NASDAQ Composite Index	United States	3.5%	(8.9%)	(8.9%)	3.5%	(8.9%)	8.1%	23.6%	20.4%
Russell 2000 Index	United States	1.2%	(7.5%)	(7.5%)	1.2%	(7.5%)	(5.8%)	11.7%	9.7%
S&P/TSX Composite Index	Canada	5.7%	5.2%	5.2%	5.7%	5.2%	21.1%	16.8%	11.8%
BRAZIL IBOVESPA INDEX	Brazil	15.9%	34.5%	34.5%	15.9%	34.5%	23.6%	1.2%	4.1%
Europe									
Euro Stoxx 50 Pr	Europe Union	(1.5%)	(11.3%)	(11.3%)	(1.5%)	(11.3%)	(3.7%)	7.8%	6.2%
FTSE 100 INDEX	United Kingdom	(0.5%)	(0.1%)	(0.1%)	(0.5%)	(0.1%)	10.5%	5.3%	5.5%
CAC 40 INDEX	France	(1.0%)	(9.2%)	(9.2%)	(1.0%)	(9.2%)	5.9%	9.9%	9.1%
DAX INDEX	Germany	(1.4%)	(11.1%)	(11.1%)	(1.4%)	(11.1%)	(9.4%)	7.3%	3.9%
IBEX 35 INDEX	Spain	(1.4%)	(4.6%)	(4.6%)	(1.4%)	(4.6%)	(4.9%)	(0.2%)	(0.2%)
FTSE MIB INDEX	Italy	(2.6%)	(10.0%)	(10.0%)	(2.6%)	(10.0%)	(1.2%)	8.4%	8.1%
AEX-Index	Netherlands	(1.8%)	(11.4%)	(11.4%)	(1.8%)	(11.4%)	(0.3%)	12.0%	10.9%
OMX STOCKHOLM 30 INDEX	Sweden	0.7%	(15.1%)	(15.1%)	0.7%	(15.1%)	(8.1%)	13.0%	7.9%
SWISS MARKET INDEX	Switzerland	2.4%	(5.1%)	(5.1%)	2.4%	(5.1%)	15.6%	15.1%	12.3%
Asia / Pacific									
NIKKEI 225	Japan	0.1%	(7.7%)	(7.7%)	0.1%	(7.7%)	(11.7%)	8.1%	8.2%
HANG SENG INDEX	Hong Kong	(3.1%)	(6.1%)	(6.1%)	(3.1%)	(6.1%)	(21.0%)	(5.9%)	1.3%
S&P/ASX 200 INDEX	Australia	10.6%	5.9%	5.9%	10.6%	5.9%	14.7%	13.9%	10.2%

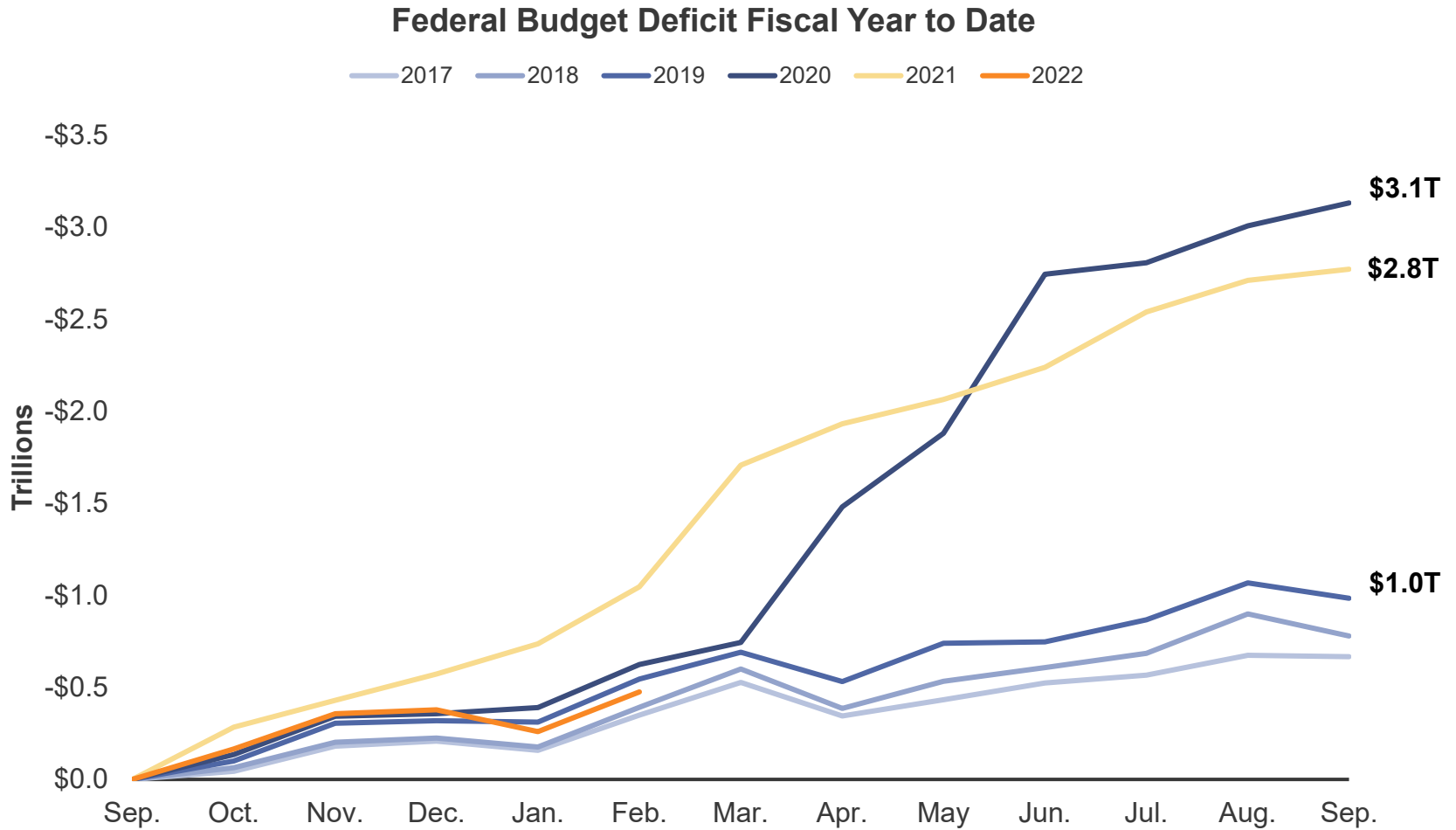
Source: Bloomberg. Returns greater than one year are annualized.

Stock Market Continues Decline



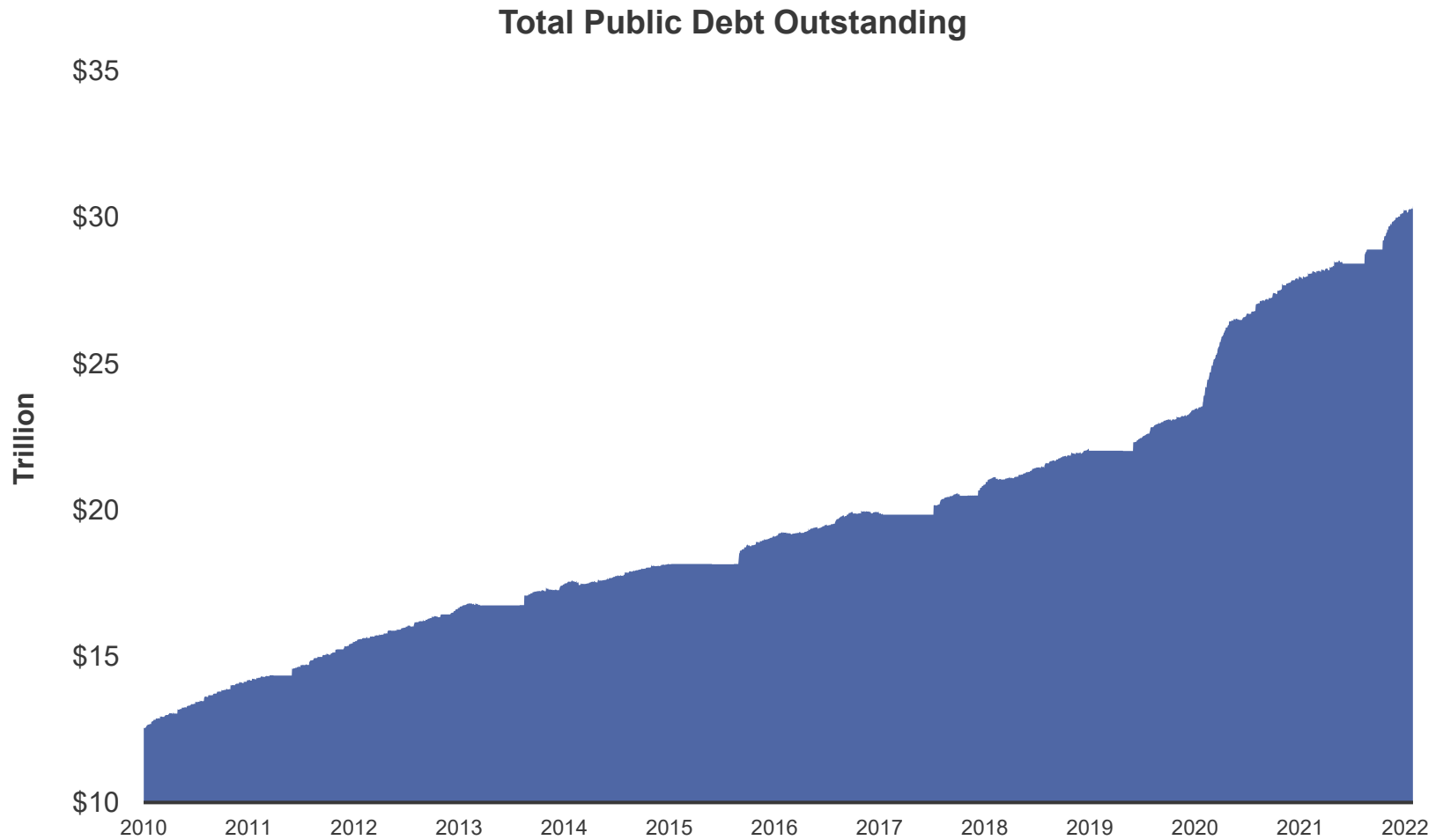
Source: Bloomberg, as of 5/9/2022.

U.S. Federal Budget Deficit Narrowed in February



Source: Bloomberg, as of February 2022.

U.S. National Debt Surpasses \$30 Trillion



Source: Bloomberg, U.S. Department of Treasury, as of 3/31/2022.

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