



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

August 19, 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, August 19, 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)

Join Zoom Webinar Meeting - from PC or Laptop
<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 2):

1. **Quarterly Report of Investments *(No Motion Required)***
Discussion of report on investment activities, yields, and South Coast AQMD balances for the month of June 2022.
Sujata Jain pgs. 1-43
Chief Financial Officer

2. **Financial Market Update *(No Motion Required)***
Information regarding demographic and economic conditions within the South Coast AQMD will be provided.
Richard Babbe pgs. 44-76
Senior Managing Consultant
(PFM Asset Mgmt. LLC)

OTHER MATTERS:

3. **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)

4. **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.

5. **Next Meeting Date:** Friday November 18, 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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August 12, 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 Second 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 Second quarter report on investments and provides investment information for June 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.

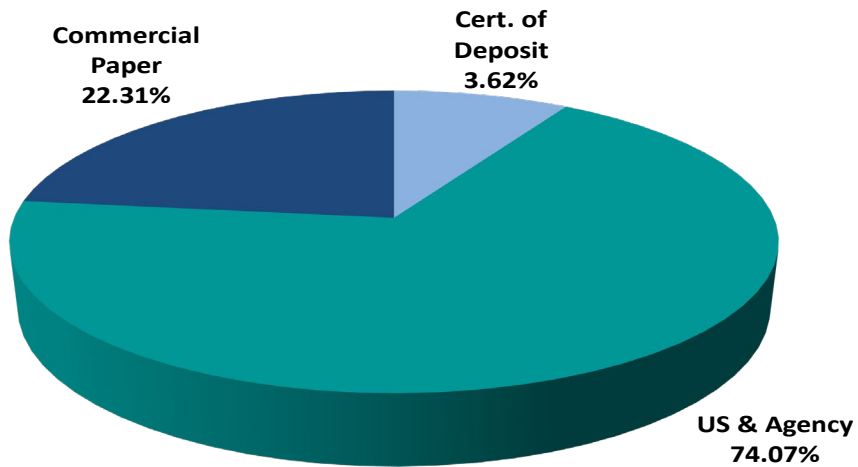
Report

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 16) from the Treasurer, there were no exception for the month of June 2022 with regards to compliance with the County’s Treasurer Policy.

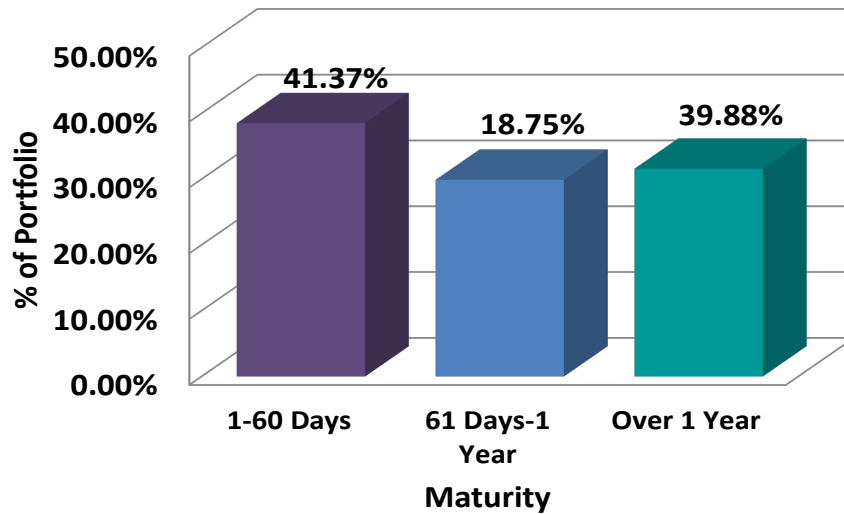
POOLED SURPLUS INVESTMENT FUND

Following is the PSI composition as of June 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 June 30, 2022.

<i>Inventory Balance</i>	
At Cost	\$46,939,724,288
At Market	\$44,996,782,054
<i>Yield</i>	1.15%

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 11 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 June 30, 2022.

<i>Balance</i>	\$37,080,251.22
<i>Yield</i>	0.861%

- U.S. Treasury as of June 30, 2022.

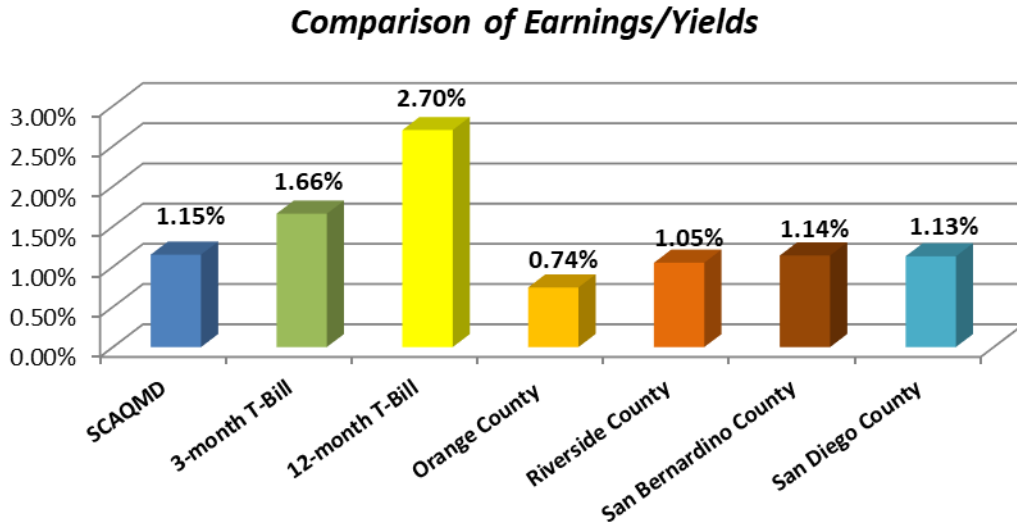
US Treasury Notes

<i>Par Value</i>	\$40,000,000
<i>Amortized Cost</i>	\$39,851,604
<i>Market Value</i>	\$39,086,000
<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 42 of the report.

Summary

The South Coast AQMD’s weighted average yield as of June 30, 2022 on total investments of \$1,189,266,629.69. from all sources (PSI, LAIF, SPI) was 1.15% 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 June 30, 2022.

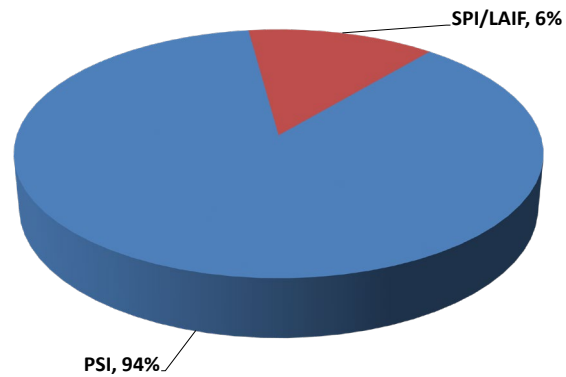


South Coast AQMD cash balances in the General Fund (South Coast AQMD operating moneys), Trust and Agency Funds (moneys held for others), Capital Improvement and Special Revenue Funds (moneys held for special purposes) were invested as follows:

Fund Type	PSI		SPI/LAIF		SPI/Other		Total
	\$M	%	\$M	%	\$M	%	
General	92.6	82.2%	10.1	9.0%	9.9	8.8%	112.6
Trust and Agency	0.1	100.0%	0.0	0.0%	0.0	0.0%	0.1
Special Revenue	1017.5	94.7%	27.0	2.5%	29.9	2.8%	1074.4
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	\$1,112.3		\$ 37.1		\$ 39.8		\$1,189.2

Weighted Avg Maturity (Yrs): PSI - 2.56 LAIF - 0.85 SPI – 1.33

% 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.



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

KEITH KNOX

TREASURER AND TAX COLLECTOR

Board of Supervisors

HILDA L. SOLIS
First District

HOLLY J. MITCHELL
Second District


SHEILA KUEHL
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

August 1, 2022

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

FROM: Keith Knox 
Treasurer and Tax Collector

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

The Report of Investments for the month of June 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 June 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
Acting County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2022

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 06/30/22		
At Cost	\$ 46,939,724,288	\$ 156,668,029
At Market	\$ 44,996,782,054	\$ 141,033,558
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.62%	0.00%
United States Government and Agency Obligations	74.07%	72.29%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	22.24%	0.00%
Municipal Obligations	0.05%	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%	25.89%
1-60 days	41.37%	0.00%
61 days-1 year	18.75%	25.89%
Over 1 year	39.88%	74.11%
Weighted Average Days to Maturity	933	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 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 June 30, 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	22.24%
Corporate and Deposit Notes	-	-	-	0.00%
	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	-	-	-	0.00%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.62%
U.S. Agency Securities	AA+	Aaa	AAA	57.72%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	6.16%
U.S. Treasury Bills	AA+	Aaa	AAA	10.19%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.89%
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	46.85%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	25.44%
U.S. Treasury Bills	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2022

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 06/30/22	\$ 46,939,724,288
Market Value at 06/30/22	\$ 44,996,782,054
Average Daily Balance	\$ 46,016,977,795
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	\$ 43,664,219
Earnings for the Past 12 Months	\$ 274,458,754
Earnings Rate for the Month	1.15%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2022

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 51,917,485.16
Bank of the West - Concentration	\$ 104,739,377.07 (A)
Citibank - Concentration	\$ 20,268.99
JP Morgan Chase - Concentration	\$ 101,153,189.13 (B)
Union Bank- Concentration	\$ 972,417.23
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u>\$ 258,802,737.58</u>

(A) \$103.74 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 JUNE 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 June 2022

Total Deposits	\$	7,688,401,600.89
Total Disbursements	\$	7,084,721,668.43
Discretionary Funds Liquidity Withdrawal Ratio:		
As of June 30, 2022		1.58

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
July	\$ 9,918,234,000.00	\$ 3,846,800,000.00	\$ 7,846,200,000.00	\$ 5,918,834,000.00
August	\$ 9,519,647,000.00	\$ 3,643,500,000.00	\$ 5,857,800,000.00	\$ 13,224,181,000.00
September	\$ 4,741,659,000.00	\$ 5,258,700,000.00	\$ 5,591,100,000.00	\$ 17,633,440,000.00
October	\$ 1,892,585,000.00	\$ 5,119,000,000.00	\$ 5,632,400,000.00	\$ 19,012,625,000.00
November	\$ 624,700,000.00	\$ 6,521,900,000.00	\$ 5,628,100,000.00	\$ 20,531,125,000.00
December	\$ 950,000,000.00	\$ 13,197,100,000.00	\$ 7,318,900,000.00	\$ 27,359,325,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In June 2022, the Treasurer placed \$377.78 million in the Bank of the West Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$103.74 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 JUNE 2022
COMPLIANCE REPORT

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

No exceptions noted.

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 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>						
118558	FFCB D-N	0.150000	08/15/22	50,000,000.00	49,990,625.00	49,893,500.00
118559	FFCB D-N	0.150000	08/15/22	50,000,000.00	49,990,625.00	49,893,500.00
118864	FFCB D-N	1.140000	02/15/23	25,000,000.00	24,818,708.34	24,577,250.00
119125	FFCB D-N	0.910000	09/02/22	50,000,000.00	49,920,375.00	49,834,000.00
119428	FFCB D-N	1.250000	10/26/22	50,000,000.00	49,796,874.99	49,648,500.00
119445	FFCB D-N	1.300000	10/31/22	40,000,000.00	39,823,777.78	39,708,800.00
119469	FFCB D-N	0.850000	07/21/22	50,000,000.00	49,976,388.89	49,961,500.00
119470	FFCB D-N	0.850000	07/21/22	5,000,000.00	4,997,638.89	4,996,150.00
119605	FFCB D-N	0.790000	07/01/22	30,000,000.00	30,000,000.00	30,000,000.00
119640	FFCB D-N	1.100000	08/22/22	50,000,000.00	49,920,555.55	49,877,000.00
119965	FFCB D-N	1.850000	10/07/22	50,000,000.00	49,748,194.44	49,707,500.00
FFCB DISC TOTAL				450,000,000.00	448,983,763.88	448,097,700.00
110731	FFCB 2.31	2.310000	05/13/24	50,000,000.00	50,000,000.00	49,533,000.00
110795	FFCB 2.30	2.300000	05/15/23	50,000,000.00	50,024,836.27	49,791,500.00
110827	FFCB 2.20	2.200000	11/23/22	24,700,000.00	24,699,524.33	24,712,350.00
110881	FFCB 2.32	2.320000	08/28/24	50,000,000.00	50,117,856.37	49,404,000.00
110882	FFCB 2.32	2.320000	08/28/24	18,000,000.00	18,042,428.29	17,785,440.00
112249	FFCB 1.625	1.625000	12/03/24	50,000,000.00	49,970,903.06	48,446,500.00
112538	FFCB 1.66	1.660000	12/27/22	50,000,000.00	49,997,550.18	49,811,000.00
112558	FFCB 1.82	1.820000	12/18/25	36,274,000.00	36,263,481.76	34,826,304.66
113137	FFCB 1.00 (CALLABLE)	1.000000	03/17/27	50,000,000.00	50,000,000.00	45,463,000.00
113156	FFCB 0.92 NOTE	0.920000	03/18/24	50,000,000.00	50,125,328.53	48,441,000.00
113264	FFCB 0.80	0.800000	03/30/23	50,000,000.00	50,000,000.00	49,334,500.00
113265	FFCB 0.80	0.800000	03/30/23	50,000,000.00	50,000,000.00	49,334,500.00
113350	FFCB 0.875 (CALLABL)	0.875000	04/08/24	50,000,000.00	50,000,000.00	48,190,500.00
113487	FFCB 1.33 (CALLABLE)	1.330000	04/21/27	25,000,000.00	25,000,000.00	22,813,750.00
113488	FFCB 1.33 (CALLABLE)	1.330000	04/21/27	25,000,000.00	25,000,000.00	22,813,750.00
113557	FFCB 1.02	1.020000	04/27/27	50,000,000.00	50,000,000.00	45,368,500.00
113558	FFCB 1.02	1.020000	04/27/27	25,000,000.00	25,000,000.00	22,684,250.00
113599	FFCB 1.02	1.020000	04/27/27	35,000,000.00	35,000,000.00	31,757,950.00
113687	FFCB 1.02	1.020000	04/27/27	20,925,000.00	20,973,660.21	18,986,717.25
113738	FFCB 1.02	1.020000	04/27/27	50,000,000.00	50,000,000.00	45,368,500.00
113739	FFCB 1.02	1.020000	04/27/27	5,000,000.00	5,000,000.00	4,536,850.00
113831	FFCB 0.73 (CALLABLE)	0.730000	05/27/25	50,000,000.00	50,000,000.00	46,623,500.00
113843	FFCB 0.82 (CALLABLE)	0.820000	05/27/26	25,000,000.00	25,000,000.00	22,828,250.00
113844	FFCB 0.82 (CALLABLE)	0.820000	05/27/26	25,000,000.00	25,000,000.00	22,828,250.00
113897	FFCB 1.04 (CALLABLE)	1.040000	05/27/27	35,500,000.00	35,500,000.00	32,092,000.00
113991	FFCB 0.875 (CALLABL)	0.875000	06/22/27	25,000,000.00	25,000,000.00	22,043,500.00
114304	FFCB 1.12 (CALLABLE)	1.120000	07/30/29	25,000,000.00	25,000,000.00	21,602,000.00
114305	FFCB 1.12 (CALLABLE)	1.120000	07/30/29	20,000,000.00	20,000,000.00	17,281,600.00
114404	FFCB 1.14 (CALLABLE)	1.140000	08/20/29	25,000,000.00	25,000,000.00	21,424,250.00
114435	FFCB 1.14 (CALLABLE)	1.140000	08/20/29	45,200,000.00	45,200,000.00	38,735,044.00
114455	FFCB 1.03 (CALLABLE)	1.030000	12/01/28	25,000,000.00	25,000,000.00	21,903,500.00
114456	FFCB 1.03 (CALLABLE)	1.030000	12/01/28	25,000,000.00	25,000,000.00	21,903,500.00
114480	FFCB 1.14 (CALLABLE)	1.140000	08/20/29	25,000,000.00	24,980,129.57	21,424,250.00

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114505	FFCB 1.12 (CALLABLE	1.120000	09/01/28	25,000,000.00	25,000,000.00	22,091,250.00
114538	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	50,000,000.00	41,620,500.00
114539	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	50,000,000.00	41,620,500.00
114549	FFCB 1.25 (CALLABLE	1.250000	06/03/30	50,000,000.00	50,000,000.00	42,753,500.00
114550	FFCB 1.25 (CALLABLE	1.250000	06/03/30	50,000,000.00	50,000,000.00	42,753,500.00
114551	FFCB 1.24 (CALLABLE	1.240000	09/03/30	50,000,000.00	49,918,236.59	41,620,500.00
114554	FFCB 1.32 (CALLABLE	1.320000	09/09/30	50,000,000.00	50,000,000.00	41,740,000.00
114569	FFCB 1.14 (CALLABLE	1.140000	08/20/29	43,338,000.00	43,286,220.83	37,139,365.86
114570	FFCB 1.03 (CALLABLE	1.030000	12/01/28	40,000,000.00	39,910,903.99	35,045,600.00
114604	FFCB 1.32 (CALLABLE	1.320000	09/09/30	32,190,000.00	32,190,000.00	26,872,212.00
114606	FFCB 0.95	0.950000	09/10/30	25,000,000.00	24,902,678.32	20,492,000.00
114607	FFCB 1.23 (CALLABLE	1.230000	09/10/29	25,000,000.00	25,000,000.00	21,453,000.00
114608	FFCB 1.00 (CALLABLE	1.000000	09/14/28	20,000,000.00	20,000,000.00	17,708,800.00
114719	FFCB 1.15 (CALLABLE	1.150000	08/12/30	50,000,000.00	49,942,446.55	41,253,500.00
114720	FFCB 1.15 (CALLABLE	1.150000	08/12/30	10,551,000.00	10,538,855.03	8,705,313.57
114914	FFCB NOTE 0.99	0.990000	10/21/30	50,000,000.00	49,925,230.01	41,011,500.00
114999	FFCB 1.30 (CALLABLE	1.300000	11/04/30	50,000,000.00	50,000,000.00	43,055,500.00
115019	FFCB 1.24	1.240000	11/03/32	18,330,000.00	18,330,000.00	14,839,968.00
115020	FFCB 1.24	1.240000	11/03/32	18,330,000.00	18,330,000.00	14,839,968.00
115021	FFCB 1.24	1.240000	11/03/32	18,340,000.00	18,340,000.00	14,848,064.00
115022	FFCB 1.30 (CALLABLE	1.300000	11/04/30	50,000,000.00	50,000,000.00	43,055,500.00
115023	FFCB 0.90 (CALLABLE	0.900000	01/21/28	50,000,000.00	49,982,705.40	44,474,000.00
115024	FFCB 0.90 (CALLABLE	0.900000	01/21/28	17,300,000.00	17,294,016.06	15,388,004.00
115092	FFCB 1.37 (CALLABLE	1.370000	11/04/30	50,000,000.00	50,000,000.00	41,582,000.00
115093	FFCB 1.37 (CALLABLE	1.370000	11/04/30	6,000,000.00	6,000,000.00	4,989,840.00
115100	FFCB NOTE 1.03	1.030000	11/12/30	25,000,000.00	24,989,540.00	20,547,250.00
115101	FFCB NOTE 1.03	1.030000	11/12/30	25,000,000.00	24,967,573.95	20,547,250.00
115172	FFCB 1.34 (CALLABLE	1.340000	11/19/30	50,000,000.00	50,000,000.00	42,478,000.00
115173	FFCB 1.34 (CALLABLE	1.340000	11/19/30	25,000,000.00	25,000,000.00	21,239,000.00
115174	FFCB 1.34 (CALLABLE	1.340000	11/19/30	25,000,000.00	25,000,000.00	21,239,000.00
115202	FFCB 1.34 (CALLABLE	1.340000	11/19/30	50,000,000.00	50,000,000.00	42,478,000.00
115203	FFCB 1.34 (CALLABLE	1.340000	11/19/30	6,525,000.00	6,525,000.00	5,543,379.00
115222	FFCB NOTE 1.03	1.030000	11/12/30	20,000,000.00	19,889,315.49	16,437,800.00
115357	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	50,000,000.00	42,703,000.00
115386	FFCB 1.17 NOTE	1.170000	12/10/31	37,000,000.00	36,823,368.59	30,002,930.00
115432	FFCB 0.86 (CALLABLE	0.860000	12/09/27	26,200,000.00	26,200,000.00	23,296,254.00
115433	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	49,894,475.59	42,703,000.00
115434	FFCB 1.28 (CALLABLE	1.280000	12/09/30	50,000,000.00	49,894,475.59	42,703,000.00
115493	FFCB 0.74 (CALLABLE	0.740000	12/21/27	20,000,000.00	20,000,000.00	17,635,600.00
115513	FFCB 1.17 (CALLABLE	1.170000	12/23/30	50,000,000.00	49,936,397.89	42,494,500.00
115543	FFCB NOTE 1.125	1.125000	02/21/31	25,000,000.00	24,994,687.33	20,580,750.00
115569	FFCB NOTE 1.125	1.125000	02/21/31	21,750,000.00	21,750,000.00	17,905,252.50
115570	FFCB NOTE 1.125	1.125000	02/21/31	22,956,000.00	22,954,048.66	18,898,067.88
115609	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00
115610	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00
115611	FFCB 1.24 (CALLABLE	1.240000	12/23/30	50,000,000.00	50,000,000.00	42,368,000.00

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115655	FFCB 1.24 (CALLABLE	1.240000	12/23/30	48,935,000.00	48,890,523.73	41,465,561.60
115666	FFCB 1.24 (CALLABLE	1.240000	01/06/31	25,000,000.00	25,000,000.00	21,346,000.00
115673	FFCB 1.24 (CALLABLE	1.240000	01/06/31	50,000,000.00	50,000,000.00	42,692,000.00
115725	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115726	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115727	FFCB 1.38 (CALLABLE	1.380000	01/14/31	25,000,000.00	25,000,000.00	21,607,500.00
115754	FFCB 1.38 (CALLABLE	1.380000	01/14/31	50,000,000.00	49,948,756.84	43,215,000.00
115774	FFCB 1.38 (CALLABLE	1.380000	01/14/31	50,000,000.00	49,989,321.44	43,215,000.00
115851	FFCB 0.70 (CALLABLE	0.700000	01/27/27	50,000,000.00	50,000,000.00	44,689,000.00
115854	FFCB 0.70 (CALLABLE	0.700000	01/27/27	40,000,000.00	40,000,000.00	35,751,200.00
116108	FFCB 1.10 (CALLABLE	1.100000	03/03/27	50,000,000.00	49,970,800.98	45,454,500.00
116282	FFCB 1.05 (CALLABLE	1.050000	03/25/26	25,000,000.00	25,000,000.00	23,359,500.00
116284	FFCB 1.05 (CALLABLE	1.050000	03/25/26	25,000,000.00	25,000,000.00	23,359,500.00
116328	FFCB 1.30 (CALLABLE	1.300000	03/30/27	25,000,000.00	25,000,000.00	23,091,000.00
116340	FFCB 1.30 (CALLABLE	1.300000	03/30/27	25,000,000.00	25,000,000.00	23,091,000.00
116363	FFCB 1.73 (CALLABLE	1.730000	04/05/29	25,000,000.00	25,000,000.00	22,629,000.00
116366	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116368	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116391	FFCB 2.02 (CALLABLE	2.020000	04/01/31	25,000,000.00	25,000,000.00	21,952,500.00
116395	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116400	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116413	FFCB 1.98 (CALLABLE	1.980000	03/24/31	50,000,000.00	49,890,521.98	43,653,500.00
116421	FFCB 2.02 (CALLABLE	2.020000	04/01/31	50,000,000.00	49,824,780.71	43,905,000.00
116436	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	49,907,350.36	45,247,500.00
116487	FFCB 1.55 (CALLABLE	1.550000	03/15/29	50,000,000.00	49,725,448.46	44,169,000.00
116488	FFCB 1.55 (CALLABLE	1.550000	03/15/29	20,945,000.00	20,829,990.38	18,502,394.10
116489	FFCB 1.57 (CALLABLE	1.570000	04/05/28	50,000,000.00	50,000,000.00	45,247,500.00
116518	FFCB 1.43 (CALLABLE	1.430000	04/14/28	25,000,000.00	25,000,000.00	22,841,500.00
116520	FFCB 1.43 (CALLABLE	1.430000	04/14/28	25,000,000.00	25,000,000.00	22,841,500.00
116532	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116533	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116562	FFCB 1.70 (CALLABLE	1.700000	04/19/29	25,000,000.00	25,000,000.00	22,955,500.00
116564	FFCB 1.97 (CALLABLE	1.970000	04/21/31	45,000,000.00	45,000,000.00	40,339,350.00
116572	FFCB 1.70 (CALLABLE	1.700000	04/19/29	25,000,000.00	25,000,000.00	22,955,500.00
116595	FFCB 2.04 (CALLABLE	2.040000	04/14/31	25,000,000.00	25,000,000.00	22,646,500.00
116650	FFCB 0.94 (CALLABLE	0.940000	04/28/26	25,000,000.00	25,000,000.00	23,225,250.00
116651	FFCB 1.43 (CALLABLE	1.430000	04/30/29	30,000,000.00	30,000,000.00	26,886,900.00
116694	FFCB 1.40 (CALLABLE	1.400000	04/28/28	25,000,000.00	24,958,356.12	22,818,500.00
116702	FFCB 1.00 (CALLABLE	1.000000	05/04/26	25,000,000.00	24,971,187.04	23,267,500.00
116896	FFCB 1.94 (CALLABLE	1.940000	05/27/31	11,923,000.00	11,923,000.00	10,649,623.60
117119	FFCB 1.74 (CALLABLE	1.740000	06/03/30	25,000,000.00	25,000,000.00	21,779,250.00
117875	FFCB 1.98 (CALLABLE	1.980000	10/27/31	25,000,000.00	25,000,000.00	22,540,000.00
117876	FFCB 1.98 (CALLABLE	1.980000	10/27/31	20,000,000.00	20,000,000.00	18,032,000.00
117966	FFCB 1.33 (CALLABLE	1.330000	11/03/26	25,000,000.00	25,000,000.00	23,242,750.00
118009	FFCB 1.33 (CALLABLE	1.330000	11/03/26	20,000,000.00	19,991,314.34	18,594,200.00
118019	FFCB 1.40 (CALLABLE	1.400000	11/08/27	20,000,000.00	20,000,000.00	18,192,400.00

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118079	FFCB 1.27 (CALLABLE	1.270000	11/16/26	20,000,000.00	20,000,000.00	18,618,200.00
118080	FFCB 1.27 (CALLABLE	1.270000	11/16/26	20,000,000.00	20,000,000.00	18,618,200.00
118120	FFCB 1.43 (CALLABLE	1.430000	11/23/26	25,000,000.00	25,000,000.00	23,133,500.00
118123	FFCB 1.43 (CALLABLE	1.430000	11/23/26	20,000,000.00	20,000,000.00	18,506,800.00
118152	FFCB 1.43 (CALLABLE	1.430000	11/23/26	10,000,000.00	10,000,000.00	9,253,400.00
118166	FFCB 1.65 (CALLABLE	1.650000	11/29/28	22,000,000.00	22,000,000.00	20,161,460.00
118194	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118195	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118201	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118202	FFCB 1.54 (CALLABLE	1.540000	11/30/26	25,000,000.00	25,000,000.00	23,298,500.00
118219	FFCB 1.78 (CALLABLE	1.780000	12/06/28	25,000,000.00	25,000,000.00	23,092,750.00
118221	FFCB 1.78 (CALLABLE	1.780000	12/06/28	25,000,000.00	25,000,000.00	23,092,750.00
118235	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118236	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118237	FFCB 2.00 (CALLABLE	2.000000	12/07/29	20,000,000.00	20,000,000.00	18,517,800.00
118261	FFCB 2.20 (CALLABLE	2.200000	12/09/31	25,000,000.00	25,000,000.00	22,013,250.00
118262	FFCB 2.20 (CALLABLE	2.200000	12/09/31	25,000,000.00	25,000,000.00	22,013,250.00
118314	FFCB 1.93 (CALLABLE	1.930000	12/14/29	25,000,000.00	25,000,000.00	22,844,750.00
118315	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118352	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118353	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118354	FFCB 1.84 (CALLABLE	1.840000	12/14/28	25,000,000.00	25,000,000.00	23,078,750.00
118374	FFCB 1.45 NOTE	1.450000	12/20/28	25,000,000.00	24,975,037.95	22,406,500.00
118409	FFCB 1.34 (CALLABLE	1.340000	12/01/25	9,880,000.00	9,880,000.00	9,276,134.40
118415	FFCB 1.59 (CALLABLE	1.590000	06/14/29	21,072,000.00	20,974,080.34	19,165,826.88
118436	FFCB 0.55 NOTE	0.550000	11/24/23	50,000,000.00	49,916,164.06	48,432,000.00
118442	FFCB 2.35 (CALLABLE	2.350000	11/29/33	15,150,000.00	15,150,000.00	13,412,295.00
118446	FFCB 1.45 (CALLABLE	1.450000	12/27/28	20,000,000.00	20,000,000.00	18,193,200.00
118454	FFCB 1.29 (CALLABLE	1.290000	12/22/26	25,000,000.00	25,000,000.00	23,057,250.00
118455	FFCB 2.05 (CALLABLE	2.050000	12/23/31	45,000,000.00	45,000,000.00	40,253,400.00
118456	FFCB 1.48 (CALLABLE	1.480000	12/27/27	50,000,000.00	50,000,000.00	45,651,000.00
118484	FFCB 1.29 (CALLABLE	1.290000	12/22/26	12,000,000.00	11,989,249.33	11,067,480.00
118552	FFCB 1.80 (CALLABLE	1.800000	01/05/32	25,000,000.00	24,991,674.08	21,712,250.00
118555	FFCB 2.125 (CALLABL	2.125000	01/05/32	30,000,000.00	30,000,000.00	27,072,900.00
118572	FFCB 2.34 (CALLABLE	2.340000	01/05/34	38,700,000.00	38,662,862.85	34,186,032.00
118584	FFCB 1.60 (CALLABLE	1.600000	01/10/28	25,000,000.00	25,000,000.00	23,203,500.00
118585	FFCB 1.60 (CALLABLE	1.600000	01/10/28	25,000,000.00	25,000,000.00	23,203,500.00
118593	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118594	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118595	FFCB 2.12 (CALLABLE	2.120000	01/12/32	25,000,000.00	25,000,000.00	21,857,750.00
118617	FFCB 1.50 NOTE	1.500000	01/13/27	25,000,000.00	24,984,119.66	23,318,500.00
118632	FFCB 1.83 (CALLABLE	1.830000	01/18/28	27,000,000.00	27,000,000.00	24,933,150.00
118633	FFCB 1.83 (CALLABLE	1.830000	01/18/28	25,000,000.00	25,000,000.00	23,086,250.00
118647	FFCB 2.05 (CALLABLE	2.050000	01/20/32	25,000,000.00	25,000,000.00	22,543,250.00
118649	FFCB 2.05 (CALLABLE	2.050000	01/20/32	20,000,000.00	20,000,000.00	18,034,600.00
118661	FFCB 2.00 (CALLABLE	2.000000	01/24/29	25,000,000.00	25,000,000.00	23,433,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2022 to June 30, 2022
Fund : Pooled Surplus Investments
Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
118682	FFCB 2.00 NOTE	2.000000	01/14/32	25,000,000.00	24,880,390.01	21,887,250.00
118684	FFCB 1.78 (CALLABLE	1.780000	01/26/27	25,000,000.00	25,000,000.00	23,524,500.00
118692	FFCB 2.32 (CALLABLE	2.320000	01/26/32	25,000,000.00	25,000,000.00	22,183,500.00
118693	FFCB 2.32 (CALLABLE	2.320000	01/26/32	25,000,000.00	25,000,000.00	22,183,500.00
118694	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118695	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118701	FFCB 2.23 (CALLABLE	2.230000	01/27/32	25,000,000.00	25,000,000.00	22,514,750.00
118702	FFCB 2.23 (CALLABLE	2.230000	01/27/32	20,900,000.00	20,900,000.00	18,822,331.00
118709	FFCB 2.05 (CALLABLE	2.050000	02/01/30	25,000,000.00	25,000,000.00	23,052,000.00
118710	FFCB 2.05 (CALLABLE	2.050000	02/01/30	25,000,000.00	25,000,000.00	23,052,000.00
118723	FFCB 1.875 (CALLABL	1.875000	02/01/28	21,250,000.00	21,225,256.02	19,720,637.50
118739	FFCB 2.05 (CALLABLE	2.050000	02/01/30	27,200,000.00	27,200,000.00	25,080,576.00
119074	FFCB 2.87 (CALLABLE	2.870000	03/21/29	50,000,000.00	49,962,511.74	47,660,500.00
119172	FFCB 3.50 (CALLABLE	3.500000	04/04/29	21,000,000.00	21,000,000.00	20,660,220.00
119173	FFCB 3.50 (CALLABLE	3.500000	04/04/29	8,200,000.00	8,200,000.00	8,067,324.00
119335	FFCB 4.00 (CALLABLE	4.000000	04/19/32	25,000,000.00	25,000,000.00	24,765,250.00
119477	FFCB 3.49 (CALLABLE	3.490000	05/03/27	25,000,000.00	25,000,000.00	24,879,250.00
119630	FFCB 3.125 NOTE	3.125000	04/26/30	21,450,000.00	21,372,682.09	20,922,115.50
119639	FFCB 4.33 (CALLABLE	4.330000	06/02/31	25,000,000.00	25,000,000.00	24,720,750.00
119649	FFCB 3.375 (CALLABL	3.375000	05/26/26	25,000,000.00	25,000,000.00	24,797,750.00
119669	FFCB 3.93 (CALLABLE	3.930000	06/01/29	20,000,000.00	20,000,000.00	19,719,400.00
119702	FFCB 3.93 (CALLABLE	3.930000	06/01/29	25,000,000.00	24,981,469.98	24,649,250.00
119722	FFCB 3.78 (CALLABLE	3.780000	06/08/28	25,000,000.00	25,000,000.00	24,901,250.00
119726	FFCB 3.14 NOTE	3.140000	04/27/29	16,250,000.00	16,210,966.74	16,211,000.00
119735	FFCB 3.78 (CALLABLE	3.780000	06/08/28	25,000,000.00	25,000,000.00	24,901,250.00
119895	FFCB 4.27 (CALLABLE	4.270000	06/29/29	25,000,000.00	25,000,000.00	25,061,000.00
119960	FFCB 4.70 (CALLABLE	4.700000	06/29/32	20,000,000.00	19,920,043.80	19,947,800.00
FFCB TOTAL				6,068,264,000.00	6,065,803,735.47	5,454,483,436.30
112128	FHLB 2.08 (CALLABLE	2.080000	11/25/26	50,000,000.00	50,000,000.00	48,050,500.00
112145	FHLB 2.08 (CALLABLE	2.080000	11/25/26	40,950,000.00	40,950,000.00	39,353,359.50
112332	FHLB 2.02 (CALLABLE	2.020000	12/16/26	50,000,000.00	50,000,000.00	47,220,000.00
112486	FHLB 2.09 (CALLABLE	2.090000	12/23/26	40,000,000.00	40,000,000.00	38,216,000.00
112637	FHLB 1.875	1.875000	12/09/22	50,000,000.00	50,048,655.26	49,905,500.00
113541	FHLB 1.20 (CALLABLE	1.200000	04/27/27	50,000,000.00	50,000,000.00	45,425,500.00
113600	FHLB 1.20 (CALLABLE	1.200000	05/04/27	19,444,444.45	19,444,444.45	17,601,305.56
114029	FHLB 1.00 (CALLABLE	1.000000	06/25/27	50,000,000.00	50,000,000.00	45,391,000.00
114118	FHLB 1.02 (CALLABLE	1.020000	07/06/27	24,185,000.00	24,180,662.01	21,769,885.90
114223	FHLB 0.77 (CALLABLE	0.770000	07/28/27	50,000,000.00	50,000,000.00	44,204,000.00
114337	FHLB 1.02 (CALLABLE	1.020000	08/10/28	32,995,000.00	32,995,000.00	29,233,899.95
114617	FHLB 1.30 (CALLABLE	1.300000	09/30/30	39,950,000.00	39,950,000.00	34,475,252.00
114722	FHLB 1.25 (CALLABLE	1.250000	10/08/30	50,000,000.00	50,000,000.00	41,848,000.00
114733	FHLB 1.21 (CALLABLE	1.210000	10/07/30	50,000,000.00	50,000,000.00	42,838,000.00
114743	FHLB 1.21 (CALLABLE	1.210000	10/07/30	38,200,000.00	38,200,000.00	32,728,232.00
114771	FHLB 1.08 (CALLABLE	1.080000	10/02/30	50,000,000.00	50,000,000.00	42,421,000.00
115431	FHLB 1.28 (CALLABLE	1.280000	12/16/30	33,200,000.00	33,191,572.77	28,342,508.00

Los Angeles County Treasurer
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Attachment X

Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
115526	FHLB 1.25 (CALLABLE	1.250000	12/23/30	50,000,000.00	50,000,000.00	41,186,000.00
115527	FHLB 1.25 (CALLABLE	1.250000	12/23/30	25,000,000.00	25,000,000.00	20,593,000.00
115529	FHLB 0.875 (CALLABL	0.875000	12/30/27	22,000,000.00	22,000,000.00	19,658,980.00
115557	FHLB 1.29 (CALLABLE	1.290000	12/30/30	19,875,000.00	19,875,000.00	16,522,683.75
115670	FHLB 1.25 (CALLABLE	1.250000	12/30/30	40,440,000.00	40,440,000.00	33,622,624.80
115713	FHLB 1.34 (CALLABLE	1.340000	01/27/32	50,000,000.00	50,000,000.00	40,419,500.00
115714	FHLB 1.35 (CALLABLE	1.350000	01/27/32	50,000,000.00	50,000,000.00	42,088,500.00
115728	FHLB 1.26 (CALLABLE	1.260000	01/27/31	50,000,000.00	50,000,000.00	42,707,500.00
115729	FHLB 1.37 (CALLABLE	1.370000	01/27/32	50,000,000.00	50,000,000.00	42,163,500.00
115730	FHLB 1.37 (CALLABLE	1.370000	01/27/32	25,000,000.00	25,000,000.00	21,081,750.00
115740	FHLB 1.50 (CALLABLE	1.500000	01/27/33	50,000,000.00	50,000,000.00	41,531,000.00
115768	FHLB 1.495 (CALLABL	1.495000	01/27/33	50,000,000.00	50,000,000.00	41,494,000.00
115815	FHLB 1.32 (CALLABLE	1.320000	01/28/31	50,000,000.00	50,000,000.00	42,908,000.00
115835	FHLB 1.32 (CALLABLE	1.320000	02/03/31	50,000,000.00	50,000,000.00	42,890,500.00
115907	FHLB 1.35 (CALLABLE	1.350000	02/17/32	50,000,000.00	50,000,000.00	40,396,000.00
115952	FHLB 1.15 (CALLABLE	1.150000	08/24/29	25,000,000.00	25,000,000.00	21,875,250.00
115953	FHLB 1.32 (CALLABLE	1.320000	02/24/31	50,000,000.00	50,000,000.00	42,837,500.00
116026	FHLB 1.25 (CALLABLE	1.250000	02/24/31	50,000,000.00	50,000,000.00	42,599,000.00
116035	FHLB 1.46 (CALLABLE	1.460000	02/24/31	25,000,000.00	25,000,000.00	21,653,250.00
116117	FHLB NOTE 1.50	1.500000	03/14/31	25,000,000.00	24,759,741.76	21,550,500.00
116380	FHLB 1.03 (CALLABLE	1.030000	03/30/26	25,000,000.00	25,000,000.00	23,338,750.00
116543	FHLB 1.05 (CALLABLE	1.050000	04/28/26	50,000,000.00	50,000,000.00	46,636,500.00
116645	FHLB 1.55 (CALLABLE	1.550000	04/27/29	25,000,000.00	25,000,000.00	22,567,250.00
116662	FHLB 1.10 (CALLABLE	1.100000	11/12/26	30,000,000.00	30,000,000.00	27,749,400.00
116700	FHLB 1.45 (CALLABLE	1.450000	05/18/28	25,000,000.00	25,000,000.00	22,830,250.00
117891	FHLB 1.40 (CALLABLE	1.400000	10/27/27	25,000,000.00	25,000,000.00	23,124,750.00
117894	FHLB 1.25 (CALLABLE	1.250000	10/27/26	25,000,000.00	25,000,000.00	23,339,500.00
117900	FHLB 1.28 (CALLABLE	1.280000	10/27/26	25,000,000.00	25,000,000.00	23,387,750.00
117917	FHLB 1.60 (CALLABLE	1.600000	11/17/28	12,000,000.00	12,000,000.00	11,057,280.00
118082	FHLB 1.39 (CALLABLE	1.390000	11/23/27	25,000,000.00	25,000,000.00	23,071,000.00
118087	FHLB 1.30 (CALLABLE	1.300000	11/23/26	25,000,000.00	25,000,000.00	23,412,500.00
118097	FHLB 1.375 (CALLABL	1.375000	11/23/26	25,000,000.00	25,000,000.00	23,432,000.00
118100	FHLB 1.40 (CALLABLE	1.400000	12/01/26	25,000,000.00	25,000,000.00	23,466,500.00
118118	FHLB 1.42 (CALLABLE	1.420000	12/01/26	25,000,000.00	25,000,000.00	23,420,500.00
118133	FHLB 1.29 (CALLABLE	1.290000	06/08/26	25,000,000.00	25,000,000.00	23,518,750.00
118148	FHLB 0.52 (CALLABLE	0.520000	09/08/23	50,000,000.00	50,000,000.00	48,721,500.00
118149	FHLB 0.52 (CALLABLE	0.520000	09/08/23	50,000,000.00	50,000,000.00	48,721,500.00
118161	FHLB 0.50 NOTE	0.500000	12/08/23	50,000,000.00	49,977,831.78	48,329,500.00
118196	FHLB 2.08 (CALLABLE	2.080000	12/08/31	24,000,000.00	24,000,000.00	21,630,480.00
118218	FHLB 1.70 (CALLABLE	1.700000	12/13/28	25,000,000.00	25,000,000.00	23,106,750.00
118252	FHLB 1.61 (CALLABLE	1.610000	12/21/27	25,000,000.00	25,000,000.00	23,280,000.00
118278	FHLB 1.50 (CALLABLE	1.500000	12/30/26	25,000,000.00	25,000,000.00	23,087,000.00
118301	FHLB 1.80 (CALLABLE	1.800000	12/14/29	25,000,000.00	25,000,000.00	22,673,500.00
118465	FHLB 1.40 (CALLABLE	1.400000	12/29/26	50,000,000.00	50,000,000.00	46,855,500.00
118466	FHLB 1.50 (CALLABLE	1.500000	12/29/27	25,000,000.00	25,000,000.00	23,225,500.00
118576	FHLB 1.54 (CALLABLE	1.540000	01/25/27	25,000,000.00	25,000,000.00	23,567,500.00

Los Angeles County Treasurer
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Attachment X

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118591	FHLB 1.52 (CALLABLE	1.520000	01/27/27	50,000,000.00	50,000,000.00	47,066,500.00
118596	FHLB 1.50 (CALLABLE	1.500000	01/27/27	25,000,000.00	25,000,000.00	23,491,250.00
118600	FHLB 1.77 (CALLABLE	1.770000	01/19/29	25,000,000.00	25,000,000.00	23,148,500.00
118601	FHLB 1.625 (CALLABL	1.625000	01/27/27	25,000,000.00	25,000,000.00	23,604,000.00
118606	FHLB 2.16 (CALLABLE	2.160000	01/20/32	25,000,000.00	25,000,000.00	22,650,250.00
118607	FHLB 1.875 (CALLABL	1.875000	01/26/29	25,000,000.00	25,000,000.00	23,279,000.00
118615	FHLB 1.65 (CALLABLE	1.650000	01/27/27	25,000,000.00	25,000,000.00	23,562,500.00
118616	FHLB 1.66 (CALLABLE	1.660000	01/27/27	25,000,000.00	25,000,000.00	23,613,000.00
118623	FHLB 2.25 (CALLABLE	2.250000	01/27/32	22,700,000.00	22,700,000.00	20,738,947.00
118658	FHLB 1.70 (CALLABLE	1.700000	01/27/27	25,000,000.00	25,000,000.00	23,498,750.00
118659	FHLB 1.75 (CALLABLE	1.750000	01/27/27	25,000,000.00	25,000,000.00	23,365,000.00
118745	FHLB 2.40 (CALLABLE	2.400000	02/17/32	25,000,000.00	25,000,000.00	22,200,000.00
118775	FHLB 1.55 (CALLABLE	1.550000	02/28/25	25,000,000.00	25,000,000.00	24,048,750.00
118777	FHLB 1.50 (CALLABLE	1.500000	02/28/25	25,000,000.00	25,000,000.00	24,059,500.00
118797	FHLB 1.65 (CALLABLE	1.650000	02/24/25	25,000,000.00	25,000,000.00	24,183,750.00
118808	FHLB 1.70 (CALLABLE	1.700000	02/24/25	25,000,000.00	25,000,000.00	24,254,250.00
118809	FHLB 1.70 (CALLABLE	1.700000	02/24/25	15,000,000.00	15,000,000.00	14,552,550.00
118818	FHLB 1.72 (CALLABLE	1.720000	03/03/25	25,000,000.00	25,000,000.00	24,252,000.00
118821	FHLB 1.74 (CALLABLE	1.740000	03/07/25	25,000,000.00	25,000,000.00	24,236,750.00
118833	FHLB 2.00 (CALLABLE	2.000000	03/03/25	25,000,000.00	25,000,000.00	24,389,750.00
118853	FHLB 2.00 (CALLABLE	2.000000	03/10/25	25,000,000.00	25,000,000.00	24,393,250.00
118857	FHLB 2.01 (CALLABLE	2.010000	03/07/25	25,000,000.00	25,000,000.00	24,388,500.00
118909	FHLB 1.875 (CALLABL	1.875000	03/24/25	50,000,000.00	50,000,000.00	48,650,000.00
118917	FHLB 1.89 (CALLABLE	1.890000	03/24/25	50,000,000.00	50,000,000.00	48,652,500.00
118929	FHLB 2.00 (CALLABLE	2.000000	03/24/25	50,000,000.00	50,000,000.00	48,621,500.00
118930	FHLB 2.00 (CALLABLE	2.000000	03/24/25	50,000,000.00	50,000,000.00	48,825,500.00
118931	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,618,500.00
118968	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,914,000.00
118978	FHLB 2.00 (CALLABLE	2.000000	03/28/25	50,000,000.00	50,000,000.00	48,517,000.00
118988	FHLB 2.03 (CALLABLE	2.030000	03/24/25	50,000,000.00	50,000,000.00	48,843,500.00
118989	FHLB 2.04 (CALLABLE	2.040000	03/24/25	25,000,000.00	25,000,000.00	24,423,250.00
118990	FHLB 2.04 (CALLABLE	2.040000	03/24/25	25,000,000.00	25,000,000.00	24,423,250.00
118999	FHLB 2.08 (CALLABLE	2.080000	04/04/25	25,000,000.00	25,000,000.00	24,468,500.00
119009	FHLB 2.09 (CALLABLE	2.090000	04/04/25	25,000,000.00	25,000,000.00	24,454,000.00
119018	FHLB 2.21 (CALLABLE	2.210000	04/04/25	25,000,000.00	25,000,000.00	24,497,500.00
119049	FHLB 2.30 (CALLABLE	2.300000	04/11/25	25,000,000.00	25,000,000.00	24,549,000.00
119051	FHLB 2.30 (CALLABLE	2.300000	04/11/25	25,000,000.00	25,000,000.00	24,548,250.00
119076	FHLB 2.60 (CALLABLE	2.600000	04/14/25	25,000,000.00	25,000,000.00	24,672,000.00
119098	FHLB 2.60 (CALLABLE	2.600000	04/17/25	25,000,000.00	25,000,000.00	24,653,250.00
119159	FHLB 2.84 (CALLABLE	2.840000	04/14/25	25,000,000.00	25,000,000.00	24,785,750.00
119160	FHLB 3.00 (CALLABLE	3.000000	04/21/26	25,000,000.00	25,000,000.00	24,715,500.00
119161	FHLB 2.91 (CALLABLE	2.910000	04/25/25	25,000,000.00	25,000,000.00	24,789,250.00
119197	FHLB 3.25 (CALLABLE	3.250000	04/27/27	50,000,000.00	50,000,000.00	49,457,000.00
119201	FHLB 3.26 (CALLABLE	3.260000	04/21/27	25,000,000.00	25,000,000.00	24,697,250.00
119216	FHLB 3.00 (CALLABLE	3.000000	04/25/25	25,000,000.00	25,000,000.00	24,828,000.00
119217	FHLB 3.01 (CALLABLE	3.010000	04/28/25	25,000,000.00	25,000,000.00	24,834,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119218	FHLB 3.02 (CALLABLE	3.020000	04/28/25	25,000,000.00	24,996,472.19	24,827,750.00
119220	FHLB 3.00 (CALLABLE	3.000000	04/25/25	50,000,000.00	50,000,000.00	49,651,500.00
119221	FHLB 3.00 (CALLABLE	3.000000	04/28/25	25,000,000.00	25,000,000.00	24,833,750.00
119303	FHLB 3.02 (CALLABLE	3.020000	04/25/25	25,000,000.00	25,000,000.00	24,830,500.00
119304	FHLB 3.02 (CALLABLE	3.020000	04/28/25	25,000,000.00	25,000,000.00	24,831,750.00
119397	FHLB 3.12 (CALLABLE	3.120000	05/12/25	25,000,000.00	25,000,000.00	24,918,250.00
119415	FHLB 3.10 (CALLABLE	3.100000	05/05/25	25,000,000.00	25,000,000.00	24,880,250.00
119420	FHLB 3.20 (CALLABLE	3.200000	05/12/25	25,000,000.00	25,000,000.00	24,932,250.00
119421	FHLB 3.21 (CALLABLE	3.210000	05/19/25	25,000,000.00	25,000,000.00	24,910,500.00
119433	FHLB 3.30 (CALLABLE	3.300000	05/09/25	25,000,000.00	25,000,000.00	24,914,500.00
119434	FHLB 3.32 (CALLABLE	3.320000	05/16/25	25,000,000.00	25,000,000.00	24,936,750.00
119508	FHLB 3.40 (CALLABLE	3.400000	05/23/25	25,000,000.00	25,000,000.00	24,936,000.00
119517	FHLB 3.45 (CALLABLE	3.450000	05/23/25	25,000,000.00	25,000,000.00	24,956,000.00
119519	FHLB 3.50 (CALLABLE	3.500000	05/23/25	25,000,000.00	25,000,000.00	24,966,500.00
119579	FHLB 2.625 (CALLABL	2.625000	02/26/24	25,000,000.00	25,000,000.00	24,806,500.00
119580	FHLB 2.625 (CALLABL	2.625000	02/26/24	50,000,000.00	50,000,000.00	49,613,000.00
119601	FHLB 3.25 (CALLABLE	3.250000	06/07/27	25,000,000.00	25,000,000.00	24,889,750.00
119602	FHLB 2.75 (CALLABLE	2.750000	02/26/24	50,000,000.00	50,000,000.00	49,787,000.00
119623	FHLB 3.35 (CALLABLE	3.350000	05/19/25	25,000,000.00	25,000,000.00	24,933,500.00
119631	FHLB 2.625 (CALLABL	2.625000	02/26/24	25,000,000.00	25,000,000.00	24,806,500.00
119777	FHLB 3.335 (CALLABL	3.335000	06/27/25	25,000,000.00	25,000,000.00	24,942,250.00
119789	FHLB 3.30 (CALLABLE	3.300000	06/28/27	25,000,000.00	25,000,000.00	24,946,250.00
119795	FHLB 3.50 (CALLABLE	3.500000	06/27/25	25,000,000.00	25,000,000.00	25,031,500.00
119796	FHLB 3.80 (CALLABLE	3.800000	06/29/27	25,000,000.00	25,000,000.00	25,025,250.00
119798	FHLB 3.50 (CALLABLE	3.500000	06/27/25	25,000,000.00	25,000,000.00	25,098,250.00
119805	FHLB 3.82 (CALLABLE	3.820000	06/27/25	25,000,000.00	25,000,000.00	25,117,000.00
119837	FHLB 4.26 (CALLABLE	4.260000	06/28/27	25,000,000.00	25,000,000.00	25,210,750.00
FHLB TOTAL				4,429,939,444.45	4,429,709,380.22	4,135,303,138.46
118485	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118486	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118487	FHLB D-N	0.070000	07/05/22	50,000,000.00	49,999,611.11	49,992,500.00
118517	FHLB D-N	0.070000	07/06/22	50,000,000.00	49,999,513.89	49,990,500.00
118518	FHLB D-N	0.070000	07/06/22	50,000,000.00	49,999,513.89	49,990,500.00
118538	FHLB D-N	0.070000	07/08/22	50,000,000.00	49,999,319.44	49,986,500.00
118539	FHLB D-N	0.070000	07/08/22	50,000,000.00	49,999,319.44	49,986,500.00
118546	FHLB D-N	0.140000	08/08/22	50,000,000.00	49,992,611.11	49,910,000.00
118556	FHLB D-N	0.215000	10/03/22	50,000,000.00	49,971,930.55	49,717,000.00
118557	FHLB D-N	0.215000	10/03/22	50,000,000.00	49,971,930.55	49,717,000.00
118635	FHLB D-N	0.240000	07/12/22	50,000,000.00	49,996,333.33	49,979,000.00
119047	FHLB D-N	0.520000	07/11/22	50,000,000.00	49,992,777.78	49,980,500.00
119048	FHLB D-N	0.520000	07/11/22	50,000,000.00	49,992,777.78	49,980,500.00
119060	FHLB D-N	0.490000	07/05/22	50,000,000.00	49,997,277.78	49,992,500.00
119094	FHLB D-N	0.550000	07/05/22	50,000,000.00	49,996,944.44	49,992,500.00
119095	FHLB D-N	0.550000	07/05/22	50,000,000.00	49,996,944.44	49,992,500.00
119101	FHLB D-N	0.510000	07/13/22	50,000,000.00	49,991,500.00	49,977,000.00

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Inv ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
119112	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.67	49,945,500.00
119113	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.67	49,945,500.00
119115	FHLB D-N	0.870000	09/20/22	50,000,000.00	49,902,124.99	49,786,500.00
119116	FHLB D-N	0.870000	09/20/22	50,000,000.00	49,902,124.99	49,786,500.00
119117	FHLB D-N	0.660000	08/08/22	50,000,000.00	49,965,166.67	49,910,000.00
119122	FHLB D-N	0.540000	07/05/22	50,000,000.00	49,997,000.00	49,992,500.00
119123	FHLB D-N	0.540000	07/05/22	50,000,000.00	49,997,000.00	49,992,500.00
119132	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.66	49,945,500.00
119133	FHLB D-N	0.600000	07/29/22	50,000,000.00	49,976,666.66	49,945,500.00
119138	FHLB D-N	0.580000	07/15/22	50,000,000.00	49,988,722.22	49,973,000.00
119139	FHLB D-N	0.580000	07/15/22	50,000,000.00	49,988,722.22	49,973,000.00
119140	FHLB D-N	0.670000	08/05/22	50,000,000.00	49,967,430.56	49,917,000.00
119141	FHLB D-N	0.670000	08/05/22	50,000,000.00	49,967,430.56	49,917,000.00
119147	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119148	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119151	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119152	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119164	FHLB D-N	0.620000	07/29/22	50,000,000.00	49,975,888.89	49,945,500.00
119166	FHLB D-N	0.750000	08/30/22	50,000,000.00	49,937,500.00	49,858,000.00
119167	FHLB D-N	0.750000	08/30/22	47,000,000.00	46,941,250.00	46,866,520.00
119175	FHLB D-N	0.450000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119176	FHLB D-N	0.450000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119186	FHLB D-N	0.450000	07/08/22	50,000,000.00	49,995,625.00	49,986,500.00
119187	FHLB D-N	0.450000	07/08/22	50,000,000.00	49,995,625.00	49,986,500.00
119192	FHLB D-N	0.617000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119205	FHLB D-N	1.580000	03/01/23	50,000,000.00	49,466,750.00	49,086,500.00
119212	FHLB D-N	1.000000	09/30/22	50,000,000.00	49,873,611.12	49,760,000.00
119213	FHLB D-N	1.000000	09/30/22	50,000,000.00	49,873,611.12	49,760,000.00
119247	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119248	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119249	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119250	FHLB D-N	0.670000	07/15/22	50,000,000.00	49,986,972.22	49,973,000.00
119254	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119255	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119256	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119257	FHLB D-N	0.740000	07/29/22	50,000,000.00	49,971,222.22	49,945,500.00
119258	FHLB D-N	0.500000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119259	FHLB D-N	0.500000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119260	FHLB D-N	0.670000	07/13/22	50,000,000.00	49,988,833.33	49,977,000.00
119261	FHLB D-N	0.670000	07/13/22	50,000,000.00	49,988,833.33	49,977,000.00
119268	FHLB D-N	0.710000	07/18/22	50,000,000.00	49,983,236.11	49,967,000.00
119269	FHLB D-N	0.710000	07/18/22	50,000,000.00	49,983,236.11	49,967,000.00
119278	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119279	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119280	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00
119281	FHLB D-N	1.070000	10/05/22	50,000,000.00	49,857,333.33	49,713,500.00

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119291	FHLB D-N	0.930000	08/30/22	50,000,000.00	49,922,500.00	49,858,000.00
119292	FHLB D-N	0.930000	08/30/22	50,000,000.00	49,922,500.00	49,858,000.00
119300	FHLB D-N	0.660000	07/05/22	50,000,000.00	49,996,333.33	49,992,500.00
119301	FHLB D-N	0.660000	07/05/22	50,000,000.00	49,996,333.33	49,992,500.00
119313	FHLB D-N	0.860000	08/12/22	50,000,000.00	49,949,833.33	49,900,500.00
119314	FHLB D-N	0.860000	08/12/22	50,000,000.00	49,949,833.33	49,900,500.00
119316	FHLB D-N	0.910000	08/26/22	50,000,000.00	49,929,222.23	49,866,500.00
119317	FHLB D-N	0.910000	08/26/22	50,000,000.00	49,929,222.23	49,866,500.00
119330	FHLB D-N	0.540000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119331	FHLB D-N	0.540000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119333	FHLB D-N	0.750000	07/20/22	50,000,000.00	49,980,208.34	49,963,500.00
119349	FHLB D-N	0.620000	07/05/22	50,000,000.00	49,996,555.56	49,992,500.00
119350	FHLB D-N	0.620000	07/05/22	50,000,000.00	49,996,555.56	49,992,500.00
119351	FHLB D-N	0.720000	07/11/22	50,000,000.00	49,990,000.00	49,980,500.00
119352	FHLB D-N	0.720000	07/11/22	50,000,000.00	49,990,000.00	49,980,500.00
119370	FHLB D-N	0.920000	08/15/22	50,000,000.00	49,942,500.00	49,893,500.00
119371	FHLB D-N	0.920000	08/15/22	25,000,000.00	24,971,250.00	24,946,750.00
119386	FHLB D-N	0.650000	07/08/22	50,000,000.00	49,993,680.56	49,986,500.00
119387	FHLB D-N	0.650000	07/08/22	50,000,000.00	49,993,680.56	49,986,500.00
119403	FHLB D-N	0.850000	07/20/22	47,000,000.00	46,978,915.28	46,965,690.00
119406	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.67	49,926,500.00
119425	FHLB D-N	0.854000	07/22/22	50,000,000.00	49,975,091.67	49,959,000.00
119426	FHLB D-N	0.854000	07/22/22	50,000,000.00	49,975,091.67	49,959,000.00
119454	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.66	49,926,500.00
119455	FHLB D-N	0.870000	08/01/22	50,000,000.00	49,962,541.66	49,926,500.00
119465	FHLB D-N	0.889000	07/27/22	50,000,000.00	49,967,897.22	49,950,000.00
119466	FHLB D-N	0.889000	07/27/22	50,000,000.00	49,967,897.22	49,950,000.00
119475	FHLB D-N	0.860000	07/29/22	50,000,000.00	49,966,555.56	49,945,500.00
119476	FHLB D-N	0.860000	07/29/22	50,000,000.00	49,966,555.56	49,945,500.00
119478	FHLB D-N	0.865000	07/25/22	50,000,000.00	49,971,166.67	49,953,500.00
119479	FHLB D-N	0.865000	07/25/22	50,000,000.00	49,971,166.67	49,953,500.00
119501	FHLB D-N	0.810000	07/14/22	50,000,000.00	49,985,375.00	49,975,000.00
119518	FHLB D-N	0.850000	07/14/22	50,000,000.00	49,984,652.78	49,975,000.00
119520	FHLB D-N	0.850000	07/15/22	50,000,000.00	49,983,472.22	49,973,000.00
119529	FHLB D-N	0.780000	07/15/22	50,000,000.00	49,984,833.34	49,973,000.00
119530	FHLB D-N	2.030000	05/01/23	50,000,000.00	49,142,888.89	48,825,500.00
119533	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119534	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119537	FHLB D-N	0.760000	07/05/22	50,000,000.00	49,995,777.78	49,992,500.00
119539	FHLB D-N	0.825000	07/19/22	50,000,000.00	49,979,375.00	49,965,500.00
119550	FHLB D-N	0.850000	07/20/22	50,000,000.00	49,977,569.45	49,963,500.00
119551	FHLB D-N	0.850000	07/22/22	50,000,000.00	49,975,208.33	49,959,000.00
119558	FHLB D-N	0.840000	07/29/22	50,000,000.00	49,967,333.33	49,945,500.00
119559	FHLB D-N	0.840000	07/29/22	50,000,000.00	49,967,333.33	49,945,500.00
119564	FHLB D-N	1.000000	08/12/22	50,000,000.00	49,941,666.67	49,900,500.00
119567	FHLB D-N	0.860000	07/25/22	50,000,000.00	49,971,333.33	49,953,500.00

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119568	FHLB D-N	0.860000	07/25/22	50,000,000.00	49,971,333.33	49,953,500.00
119570	FHLB D-N	0.880000	07/29/22	50,000,000.00	49,965,777.78	49,945,500.00
119571	FHLB D-N	0.880000	07/29/22	50,000,000.00	49,965,777.78	49,945,500.00
119576	FHLB D-N	0.875000	07/26/22	50,000,000.00	49,969,618.05	49,952,000.00
119585	FHLB D-N	0.850000	07/25/22	50,000,000.00	49,971,666.67	49,953,500.00
119588	FHLB D-N	0.895000	07/29/22	50,000,000.00	49,965,194.44	49,945,500.00
119590	FHLB D-N	1.520000	11/16/22	50,000,000.00	49,708,666.67	49,542,000.00
119591	FHLB D-N	1.085000	08/17/22	50,000,000.00	49,929,173.61	49,889,000.00
119592	FHLB D-N	1.085000	08/17/22	50,000,000.00	49,929,173.61	49,889,000.00
119597	FHLB D-N	0.905000	07/29/22	50,000,000.00	49,964,805.55	49,945,500.00
119611	FHLB D-N	1.137000	08/19/22	50,000,000.00	49,922,620.83	49,884,000.00
119612	FHLB D-N	1.137000	08/19/22	50,000,000.00	49,922,620.83	49,884,000.00
119618	FHLB D-N	0.770000	07/01/22	50,000,000.00	50,000,000.00	50,000,000.00
119620	FHLB D-N	0.975000	08/05/22	50,000,000.00	49,952,604.17	49,917,000.00
119621	FHLB D-N	0.975000	08/05/22	50,000,000.00	49,952,604.17	49,917,000.00
119626	FHLB D-N	1.005000	08/03/22	50,000,000.00	49,953,937.50	49,922,000.00
119641	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119642	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119643	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119644	FHLB D-N	1.240000	08/24/22	50,000,000.00	49,907,000.00	49,871,500.00
119655	FHLB D-N	0.990000	08/03/22	50,000,000.00	49,954,625.00	49,922,000.00
119656	FHLB D-N	0.990000	08/03/22	50,000,000.00	49,954,625.00	49,922,000.00
119658	FHLB D-N	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,945,500.00
119659	FHLB D-N	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,945,500.00
119677	FHLB D-N	1.090000	08/16/22	50,000,000.00	49,930,361.11	49,890,500.00
119678	FHLB D-N	1.150000	08/30/22	50,000,000.00	49,904,166.67	49,858,000.00
119679	FHLB D-N	1.150000	08/30/22	50,000,000.00	49,904,166.67	49,858,000.00
119680	FHLB D-N	1.150000	08/31/22	50,000,000.00	49,902,569.44	49,856,000.00
119683	FHLB D-N	1.190000	08/26/22	50,000,000.00	49,907,444.44	49,866,500.00
119684	FHLB D-N	1.190000	08/26/22	50,000,000.00	49,907,444.44	49,866,500.00
119686	FHLB D-N	0.960000	07/22/22	50,000,000.00	49,972,000.00	49,959,000.00
119687	FHLB D-N	0.960000	07/22/22	50,000,000.00	49,972,000.00	49,959,000.00
119704	FHLB D-N	1.190000	08/31/22	50,000,000.00	49,899,180.55	49,856,000.00
119705	FHLB D-N	1.190000	08/31/22	4,000,000.00	3,991,934.45	3,988,480.00
119718	FHLB D-N	0.940000	08/05/22	50,000,000.00	49,954,305.55	49,917,000.00
119724	FHLB D-N	1.190000	09/02/22	50,000,000.00	49,895,875.00	49,834,000.00
119725	FHLB D-N	1.190000	09/02/22	50,000,000.00	49,895,875.00	49,834,000.00
119728	FHLB D-N	0.940000	08/04/22	50,000,000.00	49,955,611.11	49,919,500.00
119736	FHLB D-N	0.990000	08/05/22	50,000,000.00	49,951,875.00	49,917,000.00
119744	FHLB D-N	1.055000	08/10/22	50,000,000.00	49,941,388.89	49,905,500.00
119745	FHLB D-N	1.055000	08/10/22	25,000,000.00	24,970,694.44	24,952,750.00
119750	FHLB D-N	1.050000	08/11/22	41,774,000.00	41,724,045.26	41,692,958.44
119760	FHLB D-N	1.070000	08/11/22	50,000,000.00	49,939,069.44	49,903,000.00
119761	FHLB D-N	1.070000	08/11/22	50,000,000.00	49,939,069.44	49,903,000.00
119762	FHLB D-N	1.070000	08/12/22	50,000,000.00	49,937,583.33	49,900,500.00
119763	FHLB D-N	1.070000	08/12/22	50,000,000.00	49,937,583.33	49,900,500.00

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119774	FHLB D-N	1.260000	09/01/22	50,000,000.00	49,891,500.00	49,836,500.00
119775	FHLB D-N	1.260000	09/01/22	50,000,000.00	49,891,500.00	49,836,500.00
119782	FHLB D-N	1.150000	08/05/22	50,000,000.00	49,944,097.23	49,917,000.00
119783	FHLB D-N	1.150000	08/05/22	50,000,000.00	49,944,097.23	49,917,000.00
119784	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119785	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119786	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119787	FHLB D-N	1.350000	09/09/22	50,000,000.00	49,868,750.00	49,815,500.00
119791	FHLB D-N	1.260000	09/02/22	50,000,000.00	49,889,750.00	49,834,000.00
119792	FHLB D-N	1.260000	09/02/22	50,000,000.00	49,889,750.00	49,834,000.00
119801	FHLB D-N	1.255000	08/16/22	50,000,000.00	49,919,819.44	49,890,500.00
119808	FHLB D-N	1.475000	08/03/22	50,000,000.00	49,932,395.83	49,922,000.00
119811	FHLB D-N	1.840000	09/15/22	50,000,000.00	49,805,777.78	49,799,500.00
119812	FHLB D-N	1.840000	09/15/22	50,000,000.00	49,805,777.78	49,799,500.00
119813	FHLB D-N	1.610000	08/16/22	50,000,000.00	49,897,138.89	49,890,500.00
119816	FHLB D-N	1.618000	08/10/22	50,000,000.00	49,910,111.11	49,905,500.00
119819	FHLB D-N	1.650000	08/22/22	50,000,000.00	49,880,833.34	49,877,000.00
119820	FHLB D-N	1.650000	08/22/22	50,000,000.00	49,880,833.34	49,877,000.00
119823	FHLB D-N	1.625000	08/19/22	50,000,000.00	49,889,409.72	49,884,000.00
119844	FHLB D-N	1.650000	08/19/22	50,000,000.00	49,887,708.33	49,884,000.00
119845	FHLB D-N	1.650000	08/25/22	50,000,000.00	49,873,958.33	49,870,000.00
119855	FHLB D-N	1.660000	08/17/22	50,000,000.00	49,891,638.89	49,889,000.00
119856	FHLB D-N	1.660000	08/17/22	50,000,000.00	49,891,638.89	49,889,000.00
119857	FHLB D-N	1.868000	09/21/22	50,000,000.00	49,787,255.56	49,784,000.00
119858	FHLB D-N	1.868000	09/21/22	50,000,000.00	49,787,255.56	49,784,000.00
119862	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119863	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119866	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119867	FHLB D-N	1.670000	08/30/22	50,000,000.00	49,860,833.33	49,858,000.00
119887	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119888	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119889	FHLB D-N	1.600000	08/19/22	50,000,000.00	49,891,111.12	49,884,000.00
119890	FHLB D-N	1.600000	08/19/22	50,000,000.00	49,891,111.12	49,884,000.00
119891	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119892	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119893	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119894	FHLB D-N	1.840000	09/23/22	50,000,000.00	49,785,333.33	49,778,500.00
119905	FHLB D-N	1.650000	08/31/22	50,000,000.00	49,860,208.34	49,856,000.00
119906	FHLB D-N	1.650000	08/31/22	50,000,000.00	49,860,208.34	49,856,000.00
119907	FHLB D-N	1.650000	08/30/22	50,000,000.00	49,862,500.00	49,858,000.00
119908	FHLB D-N	1.650000	08/30/22	50,000,000.00	49,862,500.00	49,858,000.00
119916	FHLB D-N	1.660000	09/02/22	50,000,000.00	49,854,750.00	49,834,000.00
119917	FHLB D-N	1.660000	09/02/22	50,000,000.00	49,854,750.00	49,834,000.00
119918	FHLB D-N	1.400000	08/02/22	50,000,000.00	49,937,777.78	49,924,500.00
119919	FHLB D-N	1.400000	08/02/22	50,000,000.00	49,937,777.78	49,924,500.00
119933	FHLB D-N	1.610000	08/31/22	50,000,000.00	49,863,597.22	49,856,000.00

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119934	FHLB D-N	1.610000	08/31/22	50,000,000.00	49,863,597.22	49,856,000.00
119940	FHLB D-N	1.700000	09/12/22	50,000,000.00	49,827,638.88	49,807,500.00
119948	FHLB D-N	1.670000	09/06/22	50,000,000.00	49,844,597.22	49,823,500.00
119949	FHLB D-N	1.670000	09/06/22	50,000,000.00	49,844,597.22	49,823,500.00
119953	FHLB D-N	1.625000	09/02/22	50,000,000.00	49,857,812.50	49,834,000.00
119958	FHLB D-N	1.680000	09/06/22	50,000,000.00	49,843,666.67	49,823,500.00
119959	FHLB D-N	1.680000	09/06/22	50,000,000.00	49,843,666.67	49,823,500.00
119961	FHLB D-N	1.695000	09/12/22	50,000,000.00	49,828,145.83	49,807,500.00
119966	FHLB D-N	1.700000	09/01/22	50,000,000.00	49,853,611.11	49,836,500.00
119967	FHLB D-N	1.700000	09/01/22	50,000,000.00	49,853,611.11	49,836,500.00
119969	FHLB D-N	1.800000	09/14/22	50,000,000.00	49,812,500.00	49,802,500.00
119970	FHLB D-N	1.800000	09/14/22	50,000,000.00	49,812,500.00	49,802,500.00
FHLB DISC TOTAL				10,539,774,000.00	10,524,190,153.28	10,517,240,648.44
112901	FHLMC 1.50	1.500000	02/12/25	25,000,000.00	24,989,905.66	24,051,500.00
113117	FHLMC 1.00 (CALLABL	1.000000	03/17/26	50,000,000.00	50,000,000.00	46,192,500.00
113530	FHLMC 1.00 (CALLABL	1.000000	04/28/26	50,000,000.00	50,000,000.00	46,548,000.00
113668	FHLMC 1.05 (CALLABL	1.050000	05/04/27	50,000,000.00	50,000,000.00	45,684,500.00
113728	FHLMC 0.75 (CALLABL	0.750000	05/27/25	50,000,000.00	50,000,000.00	46,544,500.00
113729	FHLMC 0.75 (CALLABL	0.750000	05/27/25	50,000,000.00	50,000,000.00	46,544,500.00
113740	FHLMC 0.77 (CALLABL	0.770000	05/27/25	50,000,000.00	50,000,000.00	46,572,000.00
113750	FHLMC 0.77 (CALLABL	0.770000	05/27/25	50,000,000.00	50,000,000.00	46,572,000.00
113767	FHLMC 1.05 (CALLABL	1.050000	05/27/27	50,000,000.00	50,000,000.00	45,607,000.00
113774	FHLMC 1.07 (CALLABL	1.070000	05/27/27	50,000,000.00	50,000,000.00	45,700,500.00
113793	FHLMC 0.73 (CALLABL	0.730000	05/27/25	50,000,000.00	50,000,000.00	46,517,500.00
113992	FHLMC 1.00 (CALLABL	1.000000	06/23/27	25,000,000.00	25,000,000.00	22,643,750.00
114019	FHLMC 1.00 (CALLABL	1.000000	06/28/27	25,000,000.00	24,999,821.83	22,634,250.00
114045	FHLMC 0.71 (CALLABL	0.710000	06/23/25	50,000,000.00	50,000,000.00	46,399,000.00
114161	FHLMC 0.83 (CALLABL	0.830000	07/22/26	25,000,000.00	25,000,000.00	23,017,750.00
114217	FHLMC 1.00 (CALLABL	1.000000	07/29/27	50,000,000.00	50,000,000.00	45,377,000.00
114224	FHLMC 0.83 (CALLABL	0.830000	07/29/27	50,000,000.00	50,000,000.00	45,013,000.00
114308	FHLMC 1.10 (CALLABL	1.100000	02/12/29	25,000,000.00	25,000,000.00	21,677,500.00
114371	FHLMC 1.10 (CALLABL	1.100000	08/20/29	25,000,000.00	25,000,000.00	21,454,250.00
114378	FHLMC 1.15 (CALLABL	1.150000	08/24/29	25,000,000.00	25,000,000.00	21,528,000.00
114390	FHLMC 1.07 (CALLABL	1.070000	08/25/28	25,000,000.00	25,000,000.00	22,193,750.00
114391	FHLMC 1.25 (CALLABL	1.250000	08/26/30	25,000,000.00	25,000,000.00	20,861,500.00
114393	FHLMC 1.26 (CALLABL	1.260000	09/03/30	25,000,000.00	25,000,000.00	20,863,000.00
114454	FHLMC 1.20 (CALLABL	1.200000	08/27/30	25,000,000.00	25,000,000.00	20,656,750.00
114465	FHLMC 1.20 (CALLABL	1.200000	09/09/30	25,000,000.00	25,000,000.00	20,806,500.00
114490	FHLMC 1.25 (CALLABL	1.250000	09/09/30	25,000,000.00	25,000,000.00	20,846,750.00
114491	FHLMC 1.28 (CALLABL	1.280000	09/17/30	25,000,000.00	25,000,000.00	21,003,500.00
114506	FHLMC 1.25 (CALLABL	1.250000	09/16/30	25,000,000.00	25,000,000.00	20,967,500.00
114526	FHLMC 1.32 (CALLABL	1.320000	09/17/30	25,000,000.00	25,000,000.00	20,954,750.00
114623	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,494,000.00
114624	FHLMC 1.33 (CALLABL	1.330000	09/26/30	50,000,000.00	50,000,000.00	41,908,000.00
114640	FHLMC 1.25 (CALLABL	1.250000	09/23/30	50,000,000.00	50,000,000.00	41,908,500.00

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114641	FHLMC 1.25 (CALLABL	1.250000	09/23/30	50,000,000.00	50,000,000.00	41,908,500.00
114642	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,656,500.00
114643	FHLMC 1.00 (CALLABL	1.000000	09/28/28	50,000,000.00	50,000,000.00	43,656,500.00
114660	FHLMC 1.25 (CALLABL	1.250000	09/30/30	50,000,000.00	50,000,000.00	41,665,500.00
114675	FHLMC 1.25 (CALLABL	1.250000	09/30/30	50,000,000.00	50,000,000.00	41,665,500.00
114702	FHLMC 1.24 (CALLABL	1.240000	09/30/30	50,000,000.00	50,000,000.00	41,694,000.00
114744	FHLMC 1.24 (CALLABL	1.240000	10/08/30	50,000,000.00	50,000,000.00	41,689,000.00
114792	FHLMC 1.25 (CALLABL	1.250000	10/15/30	50,000,000.00	50,000,000.00	41,620,000.00
114793	FHLMC 1.25 (CALLABL	1.250000	10/22/30	50,000,000.00	50,000,000.00	41,628,000.00
114819	FHLMC 1.26 (CALLABL	1.260000	10/15/30	50,000,000.00	50,000,000.00	41,623,500.00
114829	FHLMC 1.26 (CALLABL	1.260000	10/22/30	50,000,000.00	49,987,534.26	41,625,500.00
114830	FHLMC 1.26 (CALLABL	1.260000	10/22/30	25,000,000.00	24,993,767.07	20,812,750.00
114831	FHLMC 1.27 (CALLABL	1.270000	10/22/30	50,000,000.00	50,000,000.00	41,661,000.00
114841	FHLMC 1.27 (CALLABL	1.270000	10/21/30	50,000,000.00	50,000,000.00	41,646,500.00
114842	FHLMC 1.29 (CALLABL	1.290000	10/21/30	50,000,000.00	50,000,000.00	41,734,500.00
114843	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,762,000.00
114844	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,739,500.00
114854	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,756,000.00
114875	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,739,500.00
114876	FHLMC 1.31 (CALLABL	1.310000	10/28/30	50,000,000.00	50,000,000.00	41,775,000.00
114884	FHLMC 1.31 (CALLABL	1.310000	10/28/30	50,000,000.00	50,000,000.00	41,775,000.00
114892	FHLMC 1.30 (CALLABL	1.300000	10/28/30	50,000,000.00	50,000,000.00	41,406,000.00
114970	FHLMC 1.50 (CALLABL	1.500000	11/04/32	50,000,000.00	50,000,000.00	42,328,500.00
114971	FHLMC 1.50 (CALLABL	1.500000	11/05/32	50,000,000.00	50,000,000.00	42,327,500.00
114972	FHLMC 1.31 (CALLABL	1.310000	11/12/30	50,000,000.00	50,000,000.00	42,891,000.00
114973	FHLMC 1.31 (CALLABL	1.310000	11/12/30	25,000,000.00	25,000,000.00	21,445,500.00
115000	FHLMC 1.41 (CALLABL	1.410000	11/17/31	50,000,000.00	50,000,000.00	42,402,500.00
115065	FHLMC 1.50 (CALLABL	1.500000	08/09/32	50,000,000.00	50,000,000.00	42,179,000.00
115087	FHLMC 1.50 (CALLABL	1.500000	11/23/32	50,000,000.00	50,000,000.00	41,924,500.00
115094	FHLMC 1.36 (CALLABL	1.360000	11/26/30	50,000,000.00	50,000,000.00	43,039,500.00
115223	FHLMC 1.32 (CALLABL	1.320000	11/25/31	50,000,000.00	50,000,000.00	42,013,000.00
115224	FHLMC 1.42 (CALLABL	1.420000	11/23/32	50,000,000.00	50,000,000.00	41,605,500.00
115242	FHLMC 1.32 (CALLABL	1.320000	11/25/31	50,000,000.00	50,000,000.00	42,013,000.00
115243	FHLMC 1.42 (CALLABL	1.420000	11/23/32	50,000,000.00	50,000,000.00	41,605,500.00
115244	FHLMC 1.49 (CALLABL	1.490000	11/26/32	50,000,000.00	50,000,000.00	41,877,000.00
115284	FHLMC 1.40 (CALLABL	1.400000	12/02/31	50,000,000.00	50,000,000.00	42,327,000.00
115285	FHLMC 1.22 (CALLABL	1.220000	12/09/30	50,000,000.00	50,000,000.00	42,464,000.00
115301	FHLMC 1.33 (CALLABL	1.330000	12/09/31	50,000,000.00	50,000,000.00	42,025,000.00
115302	FHLMC 1.33 (CALLABL	1.330000	12/16/31	50,000,000.00	50,000,000.00	42,005,500.00
115391	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115392	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115393	FHLMC 0.625 (CALLAB	0.625000	11/25/25	50,000,000.00	50,083,300.85	45,881,000.00
115394	FHLMC 0.60 (CALLABL	0.600000	11/12/25	50,000,000.00	50,000,000.00	45,885,500.00
115395	FHLMC 0.60 (CALLABL	0.600000	11/12/25	31,739,000.00	31,739,000.00	29,127,197.69
115575	FHLMC 1.36 (CALLABL	1.360000	01/06/33	50,000,000.00	50,000,000.00	40,997,500.00
115582	FHLMC 1.15 (CALLABL	1.150000	01/06/31	50,000,000.00	50,000,000.00	42,098,500.00

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119742	FHLMC 3.25 (CALLABL	3.250000	06/27/25	25,000,000.00	25,000,000.00	24,959,250.00
119815	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,187,250.00
119817	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,182,250.00
119833	FHLMC 4.00 (CALLABL	4.000000	06/27/25	25,000,000.00	25,000,000.00	25,182,250.00
FHLMC Fxd-(S) TOTAL				3,531,739,000.00	3,531,959,931.37	3,065,719,947.69
114030	FHLMC 0.75 (CALLABL	0.750000	12/26/25	50,000,000.00	50,000,000.00	46,272,500.00
114100	FHLMC 0.73 (CALLABL	0.730000	07/09/25	50,000,000.00	50,000,000.00	46,377,500.00
FHLMC Fxd-(Q) TOTAL				100,000,000.00	100,000,000.00	92,650,000.00
114028	FNMA 0.50	0.500000	06/17/25	25,000,000.00	24,994,342.86	23,212,750.00
114101	FNMA 0.71 (CALLABLE	0.710000	07/09/25	50,000,000.00	50,000,000.00	46,656,500.00
114155	FNMA 0.82 (CALLABLE	0.820000	07/09/26	50,000,000.00	50,000,000.00	45,782,000.00
114160	FNMA 0.95 (CALLABLE	0.950000	07/15/27	50,000,000.00	50,000,000.00	45,122,000.00
114179	FNMA 0.75 (CALLABLE	0.750000	06/30/25	21,000,000.00	21,000,000.00	19,627,230.00
114285	FNMA 0.875 (CALLABL	0.875000	07/30/27	25,000,000.00	25,000,000.00	22,451,750.00
114392	FNMA 1.18 (CALLABLE	1.180000	08/26/30	50,000,000.00	50,000,000.00	42,594,500.00
114417	FNMA 1.25 (CALLABLE	1.250000	08/27/30	25,000,000.00	25,000,000.00	21,425,500.00
114503	FNMA 1.18 (CALLABLE	1.180000	08/26/30	25,000,000.00	25,000,000.00	21,297,250.00
114525	FNMA 1.12 (CALLABLE	1.120000	09/11/30	25,000,000.00	25,000,000.00	21,155,750.00
114631	FNMA 1.20 (CALLABLE	1.200000	09/27/30	50,000,000.00	50,000,000.00	42,565,500.00
114632	FNMA 1.25 (CALLABLE	1.250000	09/27/30	50,000,000.00	50,000,000.00	42,758,500.00
114901	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,472,023.35	41,421,500.00
114940	FNMA 1.20 (CALLABLE	1.200000	10/28/30	50,000,000.00	50,000,000.00	42,476,000.00
114983	FNMA 1.45 (CALLABLE	1.450000	10/28/32	50,000,000.00	50,000,000.00	41,634,500.00
114984	FNMA 1.365 (CALLABL	1.365000	10/28/31	50,000,000.00	50,000,000.00	42,161,500.00
114985	FNMA 1.45 (CALLABLE	1.450000	11/18/32	50,000,000.00	50,000,000.00	41,588,000.00
114986	FNMA 1.26 (CALLABLE	1.260000	10/28/30	50,000,000.00	50,000,000.00	42,704,000.00
115001	FNMA 1.46 (CALLABLE	1.460000	11/17/32	50,000,000.00	50,000,000.00	41,635,500.00
115058	FNMA 1.22 (CALLABLE	1.220000	08/27/32	50,000,000.00	49,463,127.99	40,751,500.00
115059	FNMA 1.22 (CALLABLE	1.220000	08/27/32	49,250,000.00	48,720,813.53	40,140,227.50
115066	FNMA 1.27 (CALLABLE	1.270000	11/18/30	50,000,000.00	50,000,000.00	42,692,000.00
115109	FNMA 1.24 (CALLABLE	1.240000	11/25/30	50,000,000.00	50,000,000.00	42,558,500.00
115126	FNMA 1.50 (CALLABLE	1.500000	11/16/32	50,000,000.00	50,000,000.00	41,823,000.00
115127	FNMA 1.32 (CALLABLE	1.320000	11/18/30	50,000,000.00	50,000,000.00	42,882,500.00
115128	FNMA 1.50 (CALLABLE	1.500000	11/23/32	50,000,000.00	50,000,000.00	41,806,500.00
115254	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,213,777.09	41,421,500.00
115257	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,235,690.68	41,421,500.00
115343	FNMA 1.515 (CALLABL	1.515000	12/08/32	50,000,000.00	50,000,000.00	41,837,000.00
115344	FNMA 1.36 (CALLABLE	1.360000	12/16/31	50,000,000.00	50,000,000.00	42,014,000.00
115358	FNMA 1.33 (CALLABLE	1.330000	12/09/30	50,000,000.00	50,000,000.00	42,864,000.00
115359	FNMA 1.24 (CALLABLE	1.240000	12/09/30	50,000,000.00	50,000,000.00	42,521,000.00
115378	FNMA 0.95 (CALLABLE	0.950000	12/08/28	50,000,000.00	50,000,000.00	43,632,500.00
115379	FNMA 1.00 (CALLABLE	1.000000	12/08/28	50,000,000.00	50,000,000.00	43,780,500.00
115380	FNMA 1.35 (CALLABLE	1.350000	12/16/31	50,000,000.00	50,000,000.00	41,979,500.00
115461	FNMA 1.33 (CALLABLE	1.330000	12/10/30	50,000,000.00	50,000,000.00	42,861,000.00

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115492	FNMA 1.30 (CALLABLE	1.300000	12/17/30	25,000,000.00	24,989,420.20	21,364,250.00
115691	FNMA 1.36 (CALLABLE	1.360000	01/20/33	50,000,000.00	50,000,000.00	41,016,000.00
115697	FNMA 0.875	0.875000	08/05/30	25,000,000.00	24,454,599.66	20,710,750.00
115698	FNMA 1.31 (CALLABLE	1.310000	01/27/32	50,000,000.00	50,000,000.00	41,700,000.00
115699	FNMA 1.31 (CALLABLE	1.310000	01/27/32	50,000,000.00	50,000,000.00	41,700,000.00
115756	FNMA 1.61 (CALLABLE	1.610000	01/27/33	50,000,000.00	50,000,000.00	42,163,000.00
115882	FNMA NOTE 0.875	0.875000	08/05/30	50,000,000.00	49,098,268.10	41,421,500.00
FNMA TOTAL				1,945,250,000.00	1,940,642,063.46	1,655,332,457.50
113929	FHLMC 1.75 (CALLABL	0.500000	12/09/25	50,000,000.00	50,000,000.00	45,917,000.00
MCPN TOTAL				50,000,000.00	50,000,000.00	45,917,000.00
119092	CRC FUNDING LLC CP	1.000000	07/06/22	50,000,000.00	49,993,055.56	49,986,500.00
119096	CAFCO LLC CP	0.970000	07/06/22	50,000,000.00	49,993,263.89	49,986,500.00
119105	UNILEVER CAPITAL CO	0.830000	07/05/22	50,000,000.00	49,995,388.89	49,989,000.00
119106	UNILEVER CAPITAL CO	0.830000	07/05/22	50,000,000.00	49,995,388.89	49,989,000.00
119118	CRC FUNDING LLC CP	1.000000	07/07/22	31,078,000.00	31,072,820.33	31,068,365.82
119121	UNILEVER CAPITAL CO	0.800000	07/01/22	47,000,000.00	47,000,000.00	46,997,650.00
119124	CAFCO LLC CP	0.990000	07/08/22	50,000,000.00	49,990,375.00	49,982,000.00
119149	CRC FUNDING LLC CP	1.000000	07/11/22	50,000,000.00	49,986,111.11	49,975,500.00
119150	CRC FUNDING LLC CP	1.000000	07/11/22	25,000,000.00	24,993,055.56	24,987,750.00
119153	LA FAYETTE ASSET SE	1.070000	07/06/22	50,000,000.00	49,992,569.44	49,986,500.00
119155	ING U.S. FUNDING LL	1.100000	08/01/22	50,000,000.00	49,952,638.89	49,923,500.00
119156	CAFCO LLC CP	0.940000	07/08/22	50,000,000.00	49,990,861.11	49,982,000.00
119174	CAFCO LLC CP	0.920000	07/11/22	48,000,000.00	47,987,733.33	47,976,480.00
119177	LA FAYETTE ASSET SE	1.160000	07/15/22	50,000,000.00	49,977,444.44	49,966,500.00
119178	LA FAYETTE ASSET SE	1.160000	07/15/22	2,389,000.00	2,387,922.30	2,387,399.37
119182	ATLANTIC ASSET SEC	1.050000	08/02/22	50,000,000.00	49,953,333.33	49,920,000.00
119183	CIESCO LLC CP	0.890000	07/13/22	20,000,000.00	19,994,066.67	19,988,400.00
119184	OLD LINE FUNDING LL	0.890000	07/06/22	30,000,000.00	29,996,291.67	29,991,900.00
119190	CRC FUNDING LLC CP	1.000000	07/15/22	50,000,000.00	49,980,555.56	49,966,500.00
119196	OLD LINE FUNDING LL	0.900000	07/06/22	24,183,000.00	24,179,977.13	24,176,470.59
119202	TORONTO DOMINION BA	0.970000	08/04/22	50,000,000.00	49,954,194.45	49,917,500.00
119222	CANCARA ASSET SEC L	0.920000	07/05/22	50,000,000.00	49,994,888.89	49,989,000.00
119223	CANCARA ASSET SEC L	0.920000	07/05/22	3,510,000.00	3,509,641.20	3,509,227.80
119232	LA FAYETTE ASSET SE	1.000000	07/18/22	50,000,000.00	49,976,388.89	49,959,500.00
119234	OLD LINE FUNDING LL	0.920000	07/19/22	50,000,000.00	49,977,000.00	49,957,000.00
119246	ATLANTIC ASSET SEC	0.940000	07/06/22	50,000,000.00	49,993,472.22	49,986,500.00
119262	ING U.S. FUNDING LL	0.870000	07/08/22	50,000,000.00	49,991,541.67	49,982,000.00
119263	ING U.S. FUNDING LL	0.870000	07/08/22	50,000,000.00	49,991,541.67	49,982,000.00
119277	OLD LINE FUNDING LL	0.920000	07/19/22	27,993,000.00	27,980,123.22	27,968,926.02
119287	ING U.S. FUNDING LL	1.060000	08/01/22	23,838,000.00	23,816,241.20	23,801,527.86
119299	MONT BLANC CAPITAL	1.030000	07/12/22	39,657,000.00	39,644,519.06	39,635,585.22
119315	OLD LINE FUNDING LL	0.990000	07/19/22	22,007,000.00	21,996,106.54	21,988,073.98
119324	PROCTER & GAMBLE CO	0.760000	07/12/22	50,000,000.00	49,988,388.89	49,974,000.00
119325	PROCTER & GAMBLE CO	0.760000	07/12/22	50,000,000.00	49,988,388.89	49,974,000.00

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119332	ATLANTIC ASSET SEC	1.010000	07/20/22	47,000,000.00	46,974,946.39	46,957,700.00
119347	ATLANTIC ASSET SEC	0.970000	07/15/22	50,000,000.00	49,981,138.89	49,966,500.00
119373	MONT BLANC CAPITAL	1.100000	07/20/22	50,000,000.00	49,970,972.22	49,955,000.00
119374	MONT BLANC CAPITAL	1.100000	07/20/22	35,227,000.00	35,206,548.77	35,195,295.70
119384	LA FAYETTE ASSET SE	1.070000	07/21/22	50,000,000.00	49,970,277.78	49,952,500.00
119390	ATLANTIC ASSET SEC	1.060000	07/20/22	50,000,000.00	49,972,027.78	49,955,000.00
119427	CHARIOT FUNDING LLC	1.100000	07/21/22	50,000,000.00	49,969,444.44	49,952,500.00
119446	TOYOTA MOTOR CREDIT	1.060000	07/06/22	50,000,000.00	49,992,638.89	49,986,500.00
119448	CRC FUNDING LLC CP	1.230000	08/09/22	50,000,000.00	49,933,375.00	49,899,500.00
119449	CAFCO LLC CP	1.120000	08/04/22	50,000,000.00	49,947,111.11	49,914,000.00
119452	NESTLE CAPITAL CORP	0.940000	07/26/22	50,000,000.00	49,967,361.11	49,945,000.00
119458	LA FAYETTE ASSET SE	1.210000	07/25/22	50,000,000.00	49,959,666.67	49,942,000.00
119459	CAFCO LLC CP	1.120000	08/09/22	40,000,000.00	39,951,466.66	39,919,600.00
119464	SHEFFIELD RECEIVABL	1.100000	07/12/22	29,368,000.00	29,358,129.09	29,352,141.28
119467	ATLANTIC ASSET SEC	1.200000	07/26/22	50,000,000.00	49,958,333.34	49,939,500.00
119468	ING U.S. FUNDING LL	1.240000	08/05/22	50,000,000.00	49,939,722.22	49,912,500.00
119481	CRC FUNDING LLC CP	1.600000	09/09/22	50,000,000.00	49,844,444.45	49,793,000.00
119486	TOYOTA MOTOR CREDIT	1.210000	07/18/22	50,000,000.00	49,971,430.56	49,960,500.00
119489	CAFCO LLC CP	1.470000	08/24/22	50,000,000.00	49,889,750.00	49,852,000.00
119490	CIESCO LLC CP	1.810000	10/28/22	50,000,000.00	49,700,847.23	49,579,000.00
119491	OLD LINE FUNDING LL	1.250000	08/09/22	48,426,000.00	48,360,423.13	48,325,273.92
119492	ATLANTIC ASSET SEC	1.000000	07/01/22	44,500,000.00	44,500,000.00	44,497,775.00
119494	CANCARA ASSET SEC L	1.060000	07/06/22	50,000,000.00	49,992,638.89	49,986,500.00
119495	CANCARA ASSET SEC L	1.060000	07/13/22	50,000,000.00	49,982,333.33	49,970,500.00
119496	CANCARA ASSET SEC L	1.060000	07/13/22	50,000,000.00	49,982,333.33	49,970,500.00
119509	ATLANTIC ASSET SEC	1.400000	08/05/22	50,000,000.00	49,931,944.44	49,911,500.00
119510	OLD LINE FUNDING LL	1.280000	07/26/22	50,000,000.00	49,955,555.55	49,939,500.00
119513	EMERSON ELECTRIC CO	1.010000	07/20/22	25,000,000.00	24,986,673.61	24,977,750.00
119515	EMERSON ELECTRIC CO	1.000000	07/13/22	25,000,000.00	24,991,666.67	24,985,750.00
119516	TORONTO DOMINION BA	0.900000	07/15/22	50,000,000.00	49,982,500.00	49,966,500.00
119522	LA FAYETTE ASSET SE	1.400000	08/03/22	50,000,000.00	49,935,833.33	49,917,000.00
119523	TOYOTA MOTOR CREDIT	1.220000	07/15/22	50,000,000.00	49,976,277.78	49,966,500.00
119524	NESTLE CAPITAL CORP	0.930000	08/03/22	50,000,000.00	49,957,375.00	49,928,500.00
119525	TORONTO DOMINION BA	0.960000	07/14/22	50,000,000.00	49,982,666.67	49,969,000.00
119528	EMERSON ELECTRIC CO	0.990000	07/22/22	30,000,000.00	29,982,675.00	29,970,600.00
119531	TORONTO DOMINION BA	0.990000	07/15/22	50,000,000.00	49,980,750.00	49,966,500.00
119538	NATIXIS NY BRANCH C	1.150000	08/01/22	25,000,000.00	24,975,243.05	24,961,250.00
119540	LA FAYETTE ASSET SE	1.360000	08/17/22	19,310,000.00	19,275,714.02	19,261,531.90
119544	TORONTO DOMINION BA	0.940000	07/18/22	37,070,000.00	37,053,545.04	37,039,973.30
119552	MONT BLANC CAPITAL	1.160000	07/13/22	34,926,000.00	34,912,495.28	34,905,742.92
119554	NESTLE CAPITAL CORP	0.870000	07/21/22	50,000,000.00	49,975,833.34	49,956,000.00
119555	THUNDER BAY FUNDING	0.890000	07/18/22	25,000,000.00	24,989,493.06	24,979,750.00
119560	CANCARA ASSET SEC L	1.150000	07/22/22	50,000,000.00	49,966,458.33	49,949,500.00
119561	EMERSON ELECTRIC CO	1.060000	07/21/22	25,000,000.00	24,985,277.78	24,976,750.00
119562	EMERSON ELECTRIC CO	1.060000	07/22/22	25,000,000.00	24,984,541.67	24,975,500.00
119565	CANCARA ASSET SEC L	1.150000	07/21/22	46,900,000.00	46,870,036.11	46,900,000.00

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119566	SHEFFIELD RECEIVABL	1.220000	07/22/22	50,000,000.00	49,964,416.67	49,950,000.00
119569	MONT BLANC CAPITAL	1.440000	08/16/22	50,000,000.00	49,908,000.00	49,878,000.00
119572	OLD LINE FUNDING LL	0.890000	07/18/22	50,000,000.00	49,978,986.11	49,959,500.00
119574	TOYOTA MOTOR CREDIT	1.300000	07/26/22	50,000,000.00	49,954,861.11	49,941,000.00
119575	CANCARA ASSET SEC L	1.160000	07/25/22	36,400,000.00	36,371,850.67	36,357,412.00
119577	CREDIT AGRICOLE CIB	1.060000	07/26/22	50,000,000.00	49,963,194.45	49,941,000.00
119581	EMERSON ELECTRIC CO	1.155000	08/19/22	50,000,000.00	49,921,395.83	49,882,000.00
119589	CREDIT AGRICOLE CIB	1.080000	07/29/22	49,026,000.00	48,984,818.16	48,961,285.68
119593	UNILEVER CAPITAL CO	1.150000	08/05/22	50,000,000.00	49,944,097.22	49,918,500.00
119594	SHEFFIELD RECEIVABL	1.190000	07/28/22	50,000,000.00	49,955,375.00	49,934,000.00
119595	SHEFFIELD RECEIVABL	1.190000	07/28/22	25,000,000.00	24,977,687.50	24,967,000.00
119598	CREDIT AGRICOLE CIB	1.090000	07/20/22	50,000,000.00	49,971,236.11	49,955,500.00
119599	EMERSON ELECTRIC CO	1.240000	08/19/22	29,801,000.00	29,750,702.53	29,730,669.64
119603	ING U.S. FUNDING LL	1.440000	08/19/22	50,000,000.00	49,902,000.00	49,868,000.00
119604	ING U.S. FUNDING LL	1.440000	08/19/22	50,000,000.00	49,902,000.00	49,868,000.00
119606	SHEFFIELD RECEIVABL	1.180000	07/28/22	50,000,000.00	49,955,750.00	49,934,000.00
119608	UNILEVER CAPITAL CO	1.140000	08/05/22	40,000,000.00	39,955,666.67	39,934,800.00
119609	ING U.S. FUNDING LL	1.440000	08/15/22	50,000,000.00	49,910,000.00	49,882,000.00
119614	EMERSON ELECTRIC CO	1.220000	08/16/22	35,750,000.00	35,694,269.72	35,671,350.00
119615	SHEFFIELD RECEIVABL	1.180000	07/29/22	50,000,000.00	49,954,111.11	49,931,000.00
119616	CREDIT AGRICOLE CIB	1.370000	08/01/22	50,000,000.00	49,941,013.89	49,926,500.00
119617	LA FAYETTE ASSET SE	1.200000	07/19/22	50,000,000.00	49,970,000.00	49,957,000.00
119619	NATIXIS NY BRANCH C	1.180000	08/01/22	50,000,000.00	49,949,194.45	49,922,500.00
119624	TOYOTA MOTOR CREDIT	1.270000	07/29/22	50,000,000.00	49,950,611.11	49,933,000.00
119625	TOYOTA MOTOR CREDIT	1.270000	07/29/22	50,000,000.00	49,950,611.11	49,933,000.00
119627	TORONTO DOMINION BA	0.960000	07/29/22	50,000,000.00	49,962,666.67	49,933,500.00
119628	EMERSON ELECTRIC CO	1.190000	08/10/22	40,800,000.00	40,746,053.33	40,723,296.00
119632	EMERSON ELECTRIC CO	1.050000	07/29/22	50,000,000.00	49,959,166.67	49,935,500.00
119633	SHEFFIELD RECEIVABL	1.270000	08/01/22	50,000,000.00	49,945,319.45	49,922,500.00
119634	CHARIOT FUNDING LLC	1.130000	07/20/22	50,000,000.00	49,970,180.56	49,955,000.00
119636	CREDIT AGRICOLE CIB	1.370000	08/01/22	50,000,000.00	49,941,013.89	49,926,500.00
119637	SHEFFIELD RECEIVABL	1.280000	08/02/22	50,000,000.00	49,943,111.11	49,920,000.00
119638	CANCARA ASSET SEC L	1.200000	07/29/22	50,000,000.00	49,953,333.34	49,931,000.00
119645	LA FAYETTE ASSET SE	1.420000	08/17/22	30,690,000.00	30,633,104.15	30,612,968.10
119646	ATLANTIC ASSET SEC	1.400000	08/11/22	23,601,000.00	23,563,369.51	23,551,201.89
119650	NESTLE CAPITAL CORP	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,939,000.00
119651	LA FAYETTE ASSET SE	1.430000	08/22/22	50,000,000.00	49,896,722.22	49,858,500.00
119652	SHEFFIELD RECEIVABL	1.280000	08/03/22	50,000,000.00	49,941,333.33	49,917,000.00
119657	CIESCO LLC CP	1.540000	09/07/22	25,000,000.00	24,927,277.77	24,900,250.00
119664	OLD LINE FUNDING LL	1.390000	08/23/22	50,000,000.00	49,897,680.56	49,846,500.00
119665	OLD LINE FUNDING LL	1.390000	08/23/22	50,000,000.00	49,897,680.56	49,846,500.00
119666	ATLANTIC ASSET SEC	1.420000	08/23/22	25,000,000.00	24,947,736.11	24,928,250.00
119667	UNILEVER CAPITAL CO	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,935,500.00
119668	UNILEVER CAPITAL CO	0.990000	07/29/22	50,000,000.00	49,961,500.00	49,935,500.00
119670	THUNDER BAY FUNDING	1.590000	09/20/22	26,000,000.00	25,906,985.00	25,870,000.00
119672	SHEFFIELD RECEIVABL	1.300000	08/05/22	50,000,000.00	49,936,805.56	49,911,500.00

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119673	ATLANTIC ASSET SEC	1.630000	09/07/22	41,000,000.00	40,873,765.56	40,837,640.00
119674	CRC FUNDING LLC CP	1.550000	09/06/22	25,000,000.00	24,927,881.94	24,902,250.00
119681	LA FAYETTE ASSET SE	1.630000	09/07/22	50,000,000.00	49,846,055.56	49,800,500.00
119682	CIESCO LLC CP	1.500000	09/07/22	23,500,000.00	23,433,416.67	23,406,235.00
119688	TOYOTA MOTOR CREDIT	1.050000	08/02/22	50,000,000.00	49,953,333.34	49,923,000.00
119691	CRC FUNDING LLC CP	1.560000	09/12/22	50,000,000.00	49,841,833.34	49,781,000.00
119692	CAFCO LLC CP	1.490000	09/13/22	50,000,000.00	49,846,861.11	49,778,000.00
119693	CAFCO LLC CP	1.490000	09/13/22	25,000,000.00	24,923,430.56	24,889,000.00
119695	SHEFFIELD RECEIVABL	1.310000	08/04/22	50,000,000.00	49,938,138.89	49,914,000.00
119696	TOYOTA MOTOR CREDIT	1.050000	08/02/22	50,000,000.00	49,953,333.33	49,923,000.00
119698	AUTOBAHN FUNDING CO	0.990000	07/08/22	50,000,000.00	49,990,375.00	49,982,000.00
119699	CANCARA ASSET SEC L	1.340000	08/05/22	50,000,000.00	49,934,861.11	49,911,500.00
119700	CANCARA ASSET SEC L	1.340000	08/05/22	50,000,000.00	49,934,861.11	49,911,500.00
119701	CANCARA ASSET SEC L	1.340000	08/05/22	30,000,000.00	29,960,916.67	29,946,900.00
119706	THUNDER BAY FUNDING	1.300000	08/22/22	50,000,000.00	49,906,111.11	49,859,500.00
119707	JUPITER SEC COMPANY	0.950000	07/06/22	50,000,000.00	49,993,402.78	49,986,500.00
119708	JUPITER SEC COMPANY	0.950000	07/06/22	50,000,000.00	49,993,402.78	49,986,500.00
119709	SHEFFIELD RECEIVABL	1.320000	08/05/22	50,000,000.00	49,935,833.33	49,911,500.00
119710	TOYOTA MOTOR CREDIT	1.340000	08/04/22	50,000,000.00	49,936,722.22	49,918,000.00
119711	OLD LINE FUNDING LL	1.340000	08/08/22	50,000,000.00	49,929,277.78	49,899,000.00
119712	CREDIT AGRICOLE CIB	1.370000	08/02/22	47,795,000.00	47,736,796.31	47,721,873.65
119715	SHEFFIELD RECEIVABL	1.330000	08/03/22	50,000,000.00	49,939,041.67	49,917,000.00
119716	JUPITER SEC COMPANY	0.950000	07/29/22	50,000,000.00	49,963,055.56	49,931,000.00
119717	JUPITER SEC COMPANY	0.950000	07/29/22	50,000,000.00	49,963,055.56	49,931,000.00
119719	OLD LINE FUNDING LL	1.310000	08/08/22	50,000,000.00	49,930,861.11	49,899,000.00
119723	LA FAYETTE ASSET SE	1.750000	09/15/22	16,205,000.00	16,145,131.53	16,129,970.85
119727	THUNDER BAY FUNDING	1.290000	08/08/22	46,185,000.00	46,122,111.43	46,095,862.95
119729	SHEFFIELD RECEIVABL	1.330000	08/09/22	50,000,000.00	49,927,958.33	49,899,500.00
119730	CREDIT AGRICOLE CIB	1.440000	08/05/22	50,000,000.00	49,930,000.00	49,915,500.00
119731	SHEFFIELD RECEIVABL	1.330000	08/10/22	50,000,000.00	49,926,111.11	49,896,500.00
119733	THUNDER BAY FUNDING	1.300000	08/18/22	50,000,000.00	49,913,333.33	49,873,000.00
119734	JUPITER SEC COMPANY	1.050000	07/13/22	25,000,000.00	24,991,250.00	24,985,500.00
119737	UNILEVER CAPITAL CO	1.150000	08/09/22	43,000,000.00	42,946,429.17	42,921,310.00
119739	JUPITER SEC COMPANY	1.020000	07/15/22	50,000,000.00	49,980,166.67	49,966,500.00
119740	SHEFFIELD RECEIVABL	1.330000	08/11/22	50,000,000.00	49,924,263.89	49,893,500.00
119743	OLD LINE FUNDING LL	1.380000	08/25/22	50,000,000.00	49,894,583.33	49,839,000.00
119747	TOYOTA MOTOR CREDIT	1.430000	08/08/22	50,000,000.00	49,924,527.78	49,907,500.00
119749	CREDIT AGRICOLE CIB	1.460000	08/09/22	50,000,000.00	49,920,916.67	49,904,000.00
119754	NESTLE CAPITAL CORP	1.110000	08/10/22	50,000,000.00	49,938,333.34	49,913,500.00
119755	SHEFFIELD RECEIVABL	1.440000	08/15/22	50,000,000.00	49,910,000.00	49,881,000.00
119776	TORONTO DOMINION BA	1.130000	08/15/22	50,000,000.00	49,929,375.00	49,886,500.00
119778	CANCARA ASSET SEC L	1.400000	08/15/22	50,000,000.00	49,912,500.00	49,881,000.00
119779	CANCARA ASSET SEC L	1.400000	08/15/22	50,000,000.00	49,912,500.00	49,881,000.00
119780	OLD LINE FUNDING LL	1.420000	08/22/22	50,000,000.00	49,897,444.45	49,850,000.00
119781	UNILEVER CAPITAL CO	1.170000	08/15/22	24,475,000.00	24,439,205.31	24,422,378.75
119788	JUPITER SEC COMPANY	1.350000	08/08/22	35,000,000.00	34,950,125.00	34,931,750.00

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119790	CREDIT AGRICOLE CIB	1.460000	08/15/22	50,000,000.00	49,908,750.00	49,886,000.00
119793	MONT BLANC CAPITAL	1.740000	09/07/22	48,569,000.00	48,409,369.89	48,375,209.69
119799	NESTLE CAPITAL CORP	1.270000	08/15/22	50,000,000.00	49,920,625.00	49,903,000.00
119800	NESTLE CAPITAL CORP	1.270000	08/15/22	50,000,000.00	49,920,625.00	49,903,000.00
119802	LA FAYETTE ASSET SE	1.570000	08/24/22	50,000,000.00	49,882,250.00	49,851,500.00
119803	JUPITER SEC COMPANY	1.900000	09/12/22	50,000,000.00	49,807,361.11	49,781,000.00
119804	MONT BLANC CAPITAL	1.840000	09/13/22	50,000,000.00	49,810,888.89	49,777,000.00
119807	ATLANTIC ASSET SEC	1.640000	08/03/22	50,000,000.00	49,924,833.33	49,917,500.00
119809	TOYOTA MOTOR CREDIT	1.900000	09/02/22	50,000,000.00	49,833,750.00	49,824,000.00
119810	THUNDER BAY FUNDING	1.700000	08/17/22	50,000,000.00	49,889,027.78	49,876,000.00
119818	TORONTO DOMINION BA	1.630000	08/16/22	50,000,000.00	49,895,861.11	49,883,500.00
119821	CREDIT AGRICOLE CIB	1.820000	08/18/22	50,000,000.00	49,878,666.67	49,877,000.00
119822	NESTLE CAPITAL CORP	1.590000	08/15/22	50,000,000.00	49,900,625.00	49,903,000.00
119824	ATLANTIC ASSET SEC	2.100000	09/15/22	50,000,000.00	49,778,333.34	49,769,500.00
119828	THUNDER BAY FUNDING	1.750000	08/19/22	50,000,000.00	49,880,902.77	49,869,500.00
119832	OLD LINE FUNDING LL	2.300000	10/03/22	27,585,000.00	27,419,336.75	27,403,490.70
119834	ATLANTIC ASSET SEC	1.770000	08/22/22	50,000,000.00	49,872,166.67	49,859,500.00
119835	MONT BLANC CAPITAL	1.920000	08/19/22	38,594,000.00	38,493,141.01	38,492,111.84
119836	CHARIOT FUNDING LLC	2.050000	09/16/22	50,000,000.00	49,780,763.89	49,764,500.00
119838	CREDIT AGRICOLE CIB	1.890000	08/16/22	40,430,000.00	40,332,361.55	40,335,393.80
119839	MONT BLANC CAPITAL	1.940000	08/22/22	29,178,000.00	29,096,236.76	29,095,426.26
119840	TORONTO DOMINION BA	1.800000	08/17/22	50,000,000.00	49,882,500.00	49,880,500.00
119842	SHEFFIELD RECEIVABL	1.940000	08/19/22	50,000,000.00	49,867,972.22	49,868,000.00
119843	TOYOTA MOTOR CREDIT	1.920000	08/30/22	50,000,000.00	49,840,000.00	49,834,500.00
119846	CREDIT AGRICOLE CIB	1.870000	08/16/22	50,000,000.00	49,880,527.78	49,883,000.00
119847	OLD LINE FUNDING LL	1.740000	09/06/22	31,385,000.00	31,283,364.91	31,254,438.40
119849	CANCARA ASSET SEC L	2.050000	09/20/22	50,000,000.00	49,769,375.00	49,748,000.00
119850	MONT BLANC CAPITAL	2.200000	09/20/22	50,000,000.00	49,752,500.00	49,748,000.00
119851	AUTOBAHN FUNDING CO	1.790000	08/23/22	50,000,000.00	49,868,236.11	49,855,000.00
119852	UNILEVER CAPITAL CO	1.830000	08/25/22	50,000,000.00	49,860,208.33	49,865,000.00
119853	CREDIT AGRICOLE CIB	1.890000	08/25/22	50,000,000.00	49,855,625.00	49,854,500.00
119859	ING U.S. FUNDING LL	2.140000	09/20/22	50,000,000.00	49,759,250.00	49,743,500.00
119860	UNILEVER CAPITAL CO	1.840000	08/23/22	50,000,000.00	49,864,555.56	49,870,500.00
119861	CRC FUNDING LLC CP	2.440000	10/21/22	50,000,000.00	49,620,444.44	49,612,000.00
119864	UNILEVER CAPITAL CO	1.870000	08/29/22	50,000,000.00	49,846,763.89	49,853,500.00
119865	UNILEVER CAPITAL CO	1.870000	08/29/22	50,000,000.00	49,846,763.89	49,853,500.00
119869	ING U.S. FUNDING LL	2.140000	09/23/22	50,000,000.00	49,750,333.34	49,730,000.00
119870	ATLANTIC ASSET SEC	2.170000	09/14/22	30,000,000.00	29,864,375.00	29,864,400.00
119896	TORONTO DOMINION BA	1.800000	08/31/22	50,000,000.00	49,847,500.00	49,837,000.00
119901	ING U.S. FUNDING LL	2.180000	09/22/22	50,000,000.00	49,748,694.44	49,734,500.00
119904	ATLANTIC ASSET SEC	1.900000	08/24/22	50,000,000.00	49,857,500.00	49,853,000.00
119913	CIESCO LLC CP	2.290000	10/05/22	50,000,000.00	49,694,666.67	49,683,500.00
119914	CIESCO LLC CP	2.290000	10/05/22	50,000,000.00	49,694,666.67	49,683,500.00
119915	CRC FUNDING LLC CP	2.290000	10/04/22	50,000,000.00	49,697,847.22	49,687,500.00
119920	AUTOBAHN FUNDING CO	1.900000	08/26/22	35,000,000.00	34,896,555.56	34,891,150.00
119931	CAFCO LLC CP	2.300000	10/05/22	50,000,000.00	49,693,333.34	49,684,500.00

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119935	TOYOTA MOTOR CREDIT	1.960000	09/01/22	50,000,000.00	49,831,222.22	49,827,500.00
119936	TOYOTA MOTOR CREDIT	1.960000	09/01/22	50,000,000.00	49,831,222.22	49,827,500.00
119938	TORONTO DOMINION BA	1.830000	09/06/22	50,000,000.00	49,829,708.34	49,817,000.00
119939	TORONTO DOMINION BA	1.830000	09/06/22	50,000,000.00	49,829,708.34	49,817,000.00
119941	ING U.S. FUNDING LL	2.180000	09/30/22	50,000,000.00	49,724,472.22	49,699,500.00
119942	AUTOBAHN FUNDING CO	1.950000	08/31/22	25,000,000.00	24,917,395.83	24,913,500.00
119943	SHEFFIELD RECEIVABL	1.920000	09/02/22	50,000,000.00	49,832,000.00	49,819,500.00
119944	OLD LINE FUNDING LL	2.300000	10/04/22	50,000,000.00	49,696,527.77	49,666,500.00
119951	OLD LINE FUNDING LL	2.300000	10/05/22	50,000,000.00	49,693,333.33	49,661,500.00
119952	SHEFFIELD RECEIVABL	1.920000	09/06/22	50,000,000.00	49,821,333.33	49,804,500.00
119956	TORONTO DOMINION BA	1.570000	07/29/22	50,000,000.00	49,938,944.44	49,933,500.00
119957	TORONTO DOMINION BA	1.570000	07/29/22	50,000,000.00	49,938,944.44	49,933,500.00
119962	CAFCO LLC CP	2.320000	10/05/22	25,000,000.00	24,845,333.33	24,842,250.00
119964	CRC FUNDING LLC CP	2.400000	10/12/22	50,000,000.00	49,656,666.66	49,653,000.00
119968	ING U.S. FUNDING LL	2.260000	10/03/22	50,000,000.00	49,704,944.45	49,687,000.00
CPD TOTAL				10,457,351,000.00	10,438,975,179.66	10,434,740,665.88
117023	TOYOTA MOTOR CREDIT	0.500000	06/18/24	11,000,000.00	10,991,424.63	10,392,140.00
CORP NOTE FXD TOTAL				11,000,000.00	10,991,424.63	10,392,140.00
112380	USTN 1.625	1.625000	11/15/22	50,000,000.00	49,993,507.83	49,875,000.00
115286	USTN 0.875	0.875000	11/15/30	50,000,000.00	50,000,000.00	42,318,500.00
115287	USTN 0.875	0.875000	11/15/30	50,000,000.00	50,000,000.00	42,318,500.00
115335	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115336	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115337	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115338	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,963,668.24	43,984,500.00
115374	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115375	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115376	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115377	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,866,783.36	43,984,500.00
115382	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115383	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115384	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115385	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,933,313.34	43,984,500.00
115417	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,481.54	43,984,500.00
115418	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,481.54	43,984,500.00
115594	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,213.51	43,984,500.00
115595	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,951,213.51	43,984,500.00
115622	USTN 0.625	0.625000	11/30/27	50,000,000.00	49,902,156.70	43,984,500.00
115731	USTN 0.875	0.875000	11/15/30	50,000,000.00	49,109,225.62	42,318,500.00
116457	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116458	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116459	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116460	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116461	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00

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116462	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,737,031.66	45,982,500.00
116467	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116468	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116469	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116470	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,750,232.74	45,982,500.00
116492	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116493	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116494	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116495	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116496	USTN 0.75	0.750000	03/31/26	50,000,000.00	49,823,888.97	45,982,500.00
116829	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116830	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116831	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116832	USTN 0.25	0.250000	05/15/24	50,000,000.00	49,937,305.22	47,560,500.00
116837	USTN 0.75	0.750000	04/30/26	50,000,000.00	49,887,677.23	45,894,500.00
116838	USTN 0.75	0.750000	04/30/26	50,000,000.00	49,887,677.23	45,894,500.00
117095	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117096	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117097	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117098	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117099	USTN 0.25	0.250000	06/15/24	50,000,000.00	49,815,001.16	47,455,000.00
117105	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117106	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117107	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117108	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117109	USTN 0.75	0.750000	05/31/26	50,000,000.00	49,779,910.15	45,806,500.00
117703	USTN 1.125	1.125000	08/31/28	50,000,000.00	49,540,647.23	44,582,000.00
117713	USTN 1.125	1.125000	08/31/28	50,000,000.00	49,427,173.18	44,582,000.00
118177	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118178	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118179	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
118180	USTN 0.75	0.750000	11/15/24	50,000,000.00	49,774,016.58	47,449,000.00
UST NOTES TOTAL				2,900,000,000.00	2,889,970,924.40	2,641,603,000.00
118073	UST BILL	0.147500	11/03/22	50,000,000.00	49,974,392.36	49,657,000.00
118074	UST BILL	0.147500	11/03/22	50,000,000.00	49,974,392.36	49,657,000.00
118198	UST BILL	0.187500	11/03/22	50,000,000.00	49,967,447.93	49,657,000.00
118199	UST BILL	0.187500	11/03/22	50,000,000.00	49,967,447.93	49,657,000.00
118223	UST BILL	0.130000	09/08/22	50,000,000.00	49,987,541.67	49,852,000.00
118224	UST BILL	0.130000	09/08/22	50,000,000.00	49,987,541.67	49,852,000.00
118246	UST BILL	0.245000	12/01/22	50,000,000.00	49,947,937.49	49,531,500.00
118247	UST BILL	0.245000	12/01/22	50,000,000.00	49,947,937.49	49,531,500.00
118323	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118324	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118325	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00
118326	UST BILL	0.270000	12/01/22	50,000,000.00	49,942,625.00	49,531,500.00

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118506	UST BILL	0.240000	12/01/22	50,000,000.00	49,948,999.99	49,531,500.00
118507	UST BILL	0.240000	12/01/22	50,000,000.00	49,948,999.99	49,531,500.00
118542	UST BILL	0.180000	09/08/22	50,000,000.00	49,982,750.00	49,852,000.00
118543	UST BILL	0.180000	09/08/22	50,000,000.00	49,982,750.00	49,852,000.00
118611	UST BILL	0.232500	07/07/22	50,000,000.00	49,998,062.50	49,994,000.00
118612	UST BILL	0.232500	07/07/22	50,000,000.00	49,998,062.50	49,994,000.00
118631	UST BILL	0.250000	07/14/22	50,000,000.00	49,995,486.11	49,981,500.00
119042	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.66	49,832,500.00
119043	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.66	49,832,500.00
119061	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.67	49,832,500.00
119062	UST BILL	0.780000	09/15/22	50,000,000.00	49,917,666.67	49,832,500.00
119069	UST BILL	0.655000	08/04/22	50,000,000.00	49,969,069.45	49,945,000.00
119070	UST BILL	0.655000	08/04/22	50,000,000.00	49,969,069.45	49,945,000.00
119071	UST BILL	0.685000	08/11/22	50,000,000.00	49,960,993.06	49,924,000.00
119072	UST BILL	0.685000	08/11/22	50,000,000.00	49,960,993.06	49,924,000.00
119078	UST BILL	0.690000	07/19/22	50,000,000.00	49,982,750.00	49,973,500.00
119079	UST BILL	0.690000	07/19/22	50,000,000.00	49,982,750.00	49,973,500.00
119090	UST BILL	1.135000	01/26/23	50,000,000.00	49,670,534.73	49,296,500.00
119091	UST BILL	1.280000	02/23/23	50,000,000.00	49,578,666.66	49,225,000.00
119093	UST BILL	1.510000	03/23/23	50,000,000.00	49,444,236.12	49,141,000.00
119103	UST BILL	0.540000	07/12/22	50,000,000.00	49,991,750.00	49,984,500.00
119104	UST BILL	0.540000	07/12/22	50,000,000.00	49,991,750.00	49,984,500.00
119130	UST BILL	1.535000	03/23/23	50,000,000.00	49,435,034.72	49,141,000.00
119131	UST BILL	1.535000	03/23/23	50,000,000.00	49,435,034.72	49,141,000.00
119136	UST BILL	0.855000	09/01/22	50,000,000.00	49,926,375.00	49,869,000.00
119137	UST BILL	0.855000	09/01/22	50,000,000.00	49,926,375.00	49,869,000.00
119142	UST BILL	0.895000	09/15/22	50,000,000.00	49,905,527.78	49,832,500.00
119143	UST BILL	0.895000	09/15/22	50,000,000.00	49,905,527.78	49,832,500.00
119154	UST BILL	1.600000	03/23/23	50,000,000.00	49,411,111.12	49,141,000.00
119165	UST BILL	1.395000	02/23/23	50,000,000.00	49,540,812.50	49,225,000.00
119188	UST BILL	0.960000	09/29/22	50,000,000.00	49,879,999.99	49,795,000.00
119189	UST BILL	0.960000	09/29/22	50,000,000.00	49,879,999.99	49,795,000.00
119206	UST BILL	0.985000	09/22/22	50,000,000.00	49,886,451.39	49,813,500.00
119207	UST BILL	0.985000	09/22/22	50,000,000.00	49,886,451.39	49,813,500.00
119227	UST BILL	0.885000	08/25/22	50,000,000.00	49,932,395.84	49,887,000.00
119228	UST BILL	0.885000	08/25/22	50,000,000.00	49,932,395.84	49,887,000.00
119236	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119237	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119238	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119239	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119240	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119241	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119242	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119243	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119244	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00
119245	UST BILL	0.650000	07/07/22	50,000,000.00	49,994,583.33	49,994,000.00

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119264	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119265	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119266	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119267	UST BILL	1.080000	10/06/22	50,000,000.00	49,854,500.00	49,766,500.00
119270	UST BILL	0.795000	08/04/22	50,000,000.00	49,962,458.34	49,945,000.00
119309	UST BILL	1.350000	12/29/22	50,000,000.00	49,660,625.00	49,391,500.00
119310	UST BILL	1.350000	12/29/22	50,000,000.00	49,660,625.00	49,391,500.00
119327	UST BILL	0.935000	09/08/22	50,000,000.00	49,910,395.83	49,852,000.00
119328	UST BILL	0.935000	09/08/22	50,000,000.00	49,910,395.83	49,852,000.00
119344	UST BILL	1.185000	10/13/22	50,000,000.00	49,828,833.33	49,733,000.00
119345	UST BILL	1.185000	10/13/22	50,000,000.00	49,828,833.33	49,733,000.00
119361	UST BILL	1.200000	10/13/22	50,000,000.00	49,826,666.67	49,733,000.00
119362	UST BILL	1.200000	10/13/22	50,000,000.00	49,826,666.67	49,733,000.00
119391	UST BILL	0.970000	08/18/22	50,000,000.00	49,935,333.33	49,911,000.00
119392	UST BILL	0.970000	08/18/22	50,000,000.00	49,935,333.33	49,911,000.00
119435	UST BILL	1.282500	10/20/22	50,000,000.00	49,802,281.25	49,706,000.00
119436	UST BILL	1.282500	10/20/22	50,000,000.00	49,802,281.25	49,706,000.00
119460	UST BILL	1.025000	08/23/22	50,000,000.00	49,924,548.61	49,891,500.00
119461	UST BILL	1.025000	08/23/22	50,000,000.00	49,924,548.61	49,891,500.00
119549	UST BILL	0.920000	08/16/22	50,000,000.00	49,941,222.22	49,913,500.00
119596	UST BILL	0.820000	07/28/22	50,000,000.00	49,969,250.00	49,964,000.00
119647	UST BILL	1.415000	11/17/22	50,000,000.00	49,726,826.38	49,604,500.00
119648	UST BILL	1.415000	11/17/22	50,000,000.00	49,726,826.38	49,604,500.00
119675	UST BILL	1.370000	11/10/22	50,000,000.00	49,748,833.33	49,630,500.00
119676	UST BILL	1.370000	11/10/22	50,000,000.00	49,748,833.33	49,630,500.00
119756	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119757	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119758	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119759	UST BILL	1.235000	09/08/22	50,000,000.00	49,881,645.83	49,852,000.00
119826	UST BILL	2.265000	12/15/22	50,000,000.00	49,474,645.83	49,475,500.00
119827	UST BILL	2.265000	12/15/22	50,000,000.00	49,474,645.83	49,475,500.00
119922	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119923	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119924	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119925	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119926	UST BILL	2.350000	12/22/22	50,000,000.00	49,432,083.33	49,420,500.00
119954	UST BILL	1.940000	10/18/22	50,000,000.00	49,706,305.56	49,706,500.00
119955	UST BILL	1.940000	10/18/22	50,000,000.00	49,706,305.56	49,706,500.00
US TBILLS TOTAL				4,800,000,000.00	4,784,610,826.33	4,773,190,000.00
113129	SAN JOSE CA REDEV A	2.958000	08/01/24	23,000,000.00	23,886,905.22	22,690,420.00
CA MUNI BDN TOTAL				23,000,000.00	23,886,905.22	22,690,420.00
119660	MUFG UNION BANK NA	1.370000	08/01/22	50,000,000.00	50,000,000.00	49,989,000.00
119661	MUFG UNION BANK NA	1.370000	08/01/22	50,000,000.00	50,000,000.00	49,989,000.00
119902	MUFG UNION BANK NA	1.600000	08/31/22	50,000,000.00	50,000,000.00	50,009,500.00

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119903	MUFG UNION BANK NA	1.600000	08/31/22	50,000,000.00	50,000,000.00	50,009,500.00
119945	MUFG UNION BANK NA	2.050000	09/16/22	50,000,000.00	50,000,000.00	50,004,500.00
119946	MUFG UNION BANK NA	2.050000	09/16/22	50,000,000.00	50,000,000.00	50,004,500.00
119972	MUFG UNION BANK NA	1.370000	08/10/22	50,000,000.00	50,000,000.00	49,980,500.00
119973	MUFG UNION BANK NA	1.370000	08/10/22	50,000,000.00	50,000,000.00	49,980,500.00
NEG CDS TOTAL				400,000,000.00	400,000,000.00	399,967,000.00
5382	CREDIT SUISSE NY CD	1.840000	09/13/22	50,000,000.00	50,000,000.00	49,968,000.00
119185	TORONTO DOMINION BA	1.000000	07/18/22	50,000,000.00	50,000,000.00	49,984,500.00
119225	NORDEA BANK ABP NY	0.800000	07/05/22	50,000,000.00	50,000,000.00	49,994,500.00
119226	CREDIT SUISSE NY CD	0.930000	07/08/22	50,000,000.00	50,000,000.00	49,992,500.00
119290	DNB BANK ASA NY CD	0.810000	07/11/22	50,000,000.00	50,000,000.00	49,988,500.00
119323	BANK OF MONTREAL CH	0.900000	07/13/22	50,000,000.00	50,000,000.00	49,987,500.00
119329	NORDEA BANK ABP NY	0.920000	07/11/22	50,000,000.00	50,000,000.00	49,990,000.00
119346	CREDIT SUISSE NY CD	0.950000	07/01/22	50,000,000.00	50,000,000.00	49,999,000.00
119388	BANK OF MONTREAL CH	0.960000	07/20/22	50,000,000.00	50,000,000.00	49,982,000.00
119532	TORONTO DOMINION BA	1.030000	07/18/22	50,000,000.00	50,000,000.00	49,985,500.00
119548	BANK OF MONTREAL CH	1.070000	07/18/22	50,000,000.00	50,000,000.00	49,986,500.00
119586	BANK OF MONTREAL CH	1.070000	07/26/22	50,000,000.00	50,000,000.00	49,980,000.00
119587	DNB BANK ASA NY CD	1.080000	07/28/22	50,000,000.00	50,000,000.00	49,979,000.00
119607	CREDIT AGRICOLE CIB	1.110000	07/29/22	50,000,000.00	50,000,000.00	49,978,500.00
119635	DNB BANK ASA NY CD	1.110000	07/29/22	50,000,000.00	50,000,000.00	49,979,500.00
119653	BANK OF NOVA SCOTIA	2.080000	11/21/22	50,000,000.00	50,000,000.00	49,894,000.00
119654	BANK OF NOVA SCOTIA	2.080000	11/21/22	50,000,000.00	50,000,000.00	49,894,000.00
119697	SVENSKA HANDELSBANK	1.350000	08/30/22	50,000,000.00	50,000,000.00	49,950,000.00
119741	DNB BANK ASA NY CD	1.300000	08/08/22	50,000,000.00	50,000,000.00	49,980,500.00
119748	CREDIT SUISSE NY CD	1.720000	09/09/22	50,000,000.00	50,000,000.00	49,962,500.00
119825	CREDIT AGRICOLE CIB	1.850000	08/17/22	50,000,000.00	50,000,000.00	50,003,000.00
119841	CREDIT SUISSE NY CD	2.220000	09/19/22	50,000,000.00	50,000,000.00	50,000,500.00
119871	BANK OF MONTREAL CH	1.970000	08/31/22	50,000,000.00	50,000,000.00	49,998,500.00
119932	NORDEA BANK ABP NY	2.080000	09/30/22	50,000,000.00	50,000,000.00	49,993,000.00
119937	BANK OF MONTREAL CH	2.020000	09/02/22	50,000,000.00	50,000,000.00	50,001,500.00
119947	CREDIT SUISSE NY CD	2.340000	09/30/22	50,000,000.00	50,000,000.00	50,001,500.00
YANKEE CDS TOTAL				1,300,000,000.00	1,300,000,000.00	1,299,454,500.00
PSI - NTRD TOTAL				47,006,317,444.45	46,939,724,287.92	44,996,782,054.27
PSI - NTRD HISTORICAL COST TOTAL				46,901,762,946.30		

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AVCCD-ANTELOPE VALLEY CCD						
114162	FHLB 2.03 (CALLABLE)	2.030000	07/27/40	25,230,000.00	25,230,000.00	19,197,254.70
FHLB TOTAL				25,230,000.00	25,230,000.00	19,197,254.70
AVCCD TOTAL				25,230,000.00	25,230,000.00	19,197,254.70
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.270000	12/26/41	7,000,000.00	7,000,000.00	6,258,350.00
106615	FFCB 3.25	3.250000	12/27/39	9,000,000.00	9,000,000.00	8,150,670.00
FFCB TOTAL				16,000,000.00	16,000,000.00	14,409,020.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	14,409,020.00
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION BOND 1997	5.000000	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)	2.500000	07/29/41	22,675,000.00	22,675,000.00	18,222,763.75
FFCB TOTAL				22,675,000.00	22,675,000.00	18,222,763.75
114424	FHLMC 2.00 (CALLABLE)	2.000000	08/27/43	9,500,000.00	9,500,000.00	6,707,095.00
FHLMC TOTAL				9,500,000.00	9,500,000.00	6,707,095.00
PHHPA TOTAL				32,175,000.00	32,175,000.00	24,929,858.75
SCP61 - SCAQMD - GENERAL FUND						
119011	USTN 1.50	1.500000	02/29/24	10,000,000.00	9,962,900.97	9,771,500.00
UST NOTES TOTAL				10,000,000.00	9,962,900.97	9,771,500.00
SCP61 - SCAQMD TOTAL				10,000,000.00	9,962,900.97	9,771,500.00
SCP6G - SCAQMD - INVESTMENT						
119012	USTN 1.50	1.500000	02/29/24	10,000,000.00	9,962,900.97	9,771,500.00
UST NOTES TOTAL				10,000,000.00	9,962,900.97	9,771,500.00
SCP6G - SCAQMD TOTAL				10,000,000.00	9,962,900.97	9,771,500.00
SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND						
119010	USTN 1.50	1.500000	02/29/24	20,000,000.00	19,925,801.95	19,543,000.00
UST NOTES TOTAL				20,000,000.00	19,925,801.95	19,543,000.00
SCP9A - SCAQMD TOTAL				20,000,000.00	19,925,801.95	19,543,000.00
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.000000	12/31/22	37,080,251.22	37,080,251.22	37,080,251.22
COLLATERIZED TDS TOTAL				37,080,251.22	37,080,251.22	37,080,251.22
SCAQM TOTAL				37,080,251.22	37,080,251.22	37,080,251.22

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<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.000000	12/31/22	3,434,680.89	3,434,680.89	3,434,680.89
COLLATERIZED TDS TOTAL				3,434,680.89	3,434,680.89	3,434,680.89
SLIM TOTAL				3,434,680.89	3,434,680.89	3,434,680.89
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.000000	12/31/22	41,492.55	41,492.55	41,492.55
COLLATERIZED TDS TOTAL				41,492.55	41,492.55	41,492.55
WASIA TOTAL				41,492.55	41,492.55	41,492.55
SPI TOTAL				156,816,424.66	156,668,028.55	141,033,558.11
SPI HISTORICAL COST TOTAL				156,641,424.66		

South Coast Air Quality Management District Market Update

Quarter Ending June 30, 2022

August 19, 2022

213.415.1699 | pfmam.com

PFM Asset Management LLC

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

Second Quarter Market Themes



- ▶ The U.S. economy is characterized by:
 - ▶ High inflation
 - ▶ A strong labor market
 - ▶ Depressed consumer confidence
 - ▶ Growing potential for economic recession



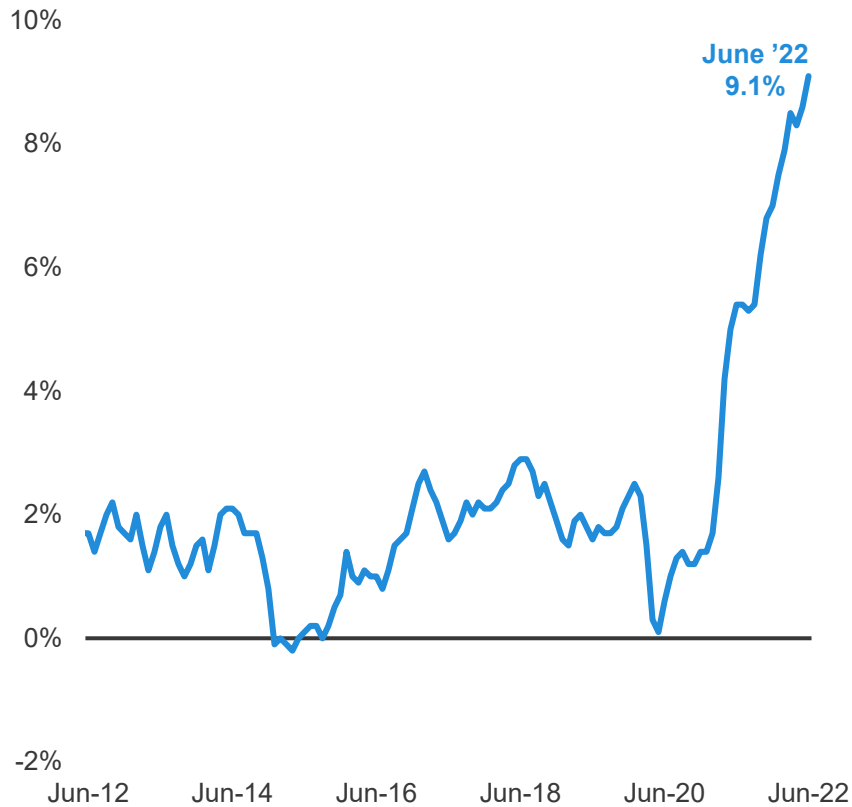
- ▶ The Federal Reserve is tightening monetary policy
 - ▶ More aggressive rate hikes to battle persistent inflation
 - ▶ Short-term fed funds rate projected to reach 3.25% to 3.75% by year-end
 - ▶ Start of balance sheet reduction; pace to double beginning in September



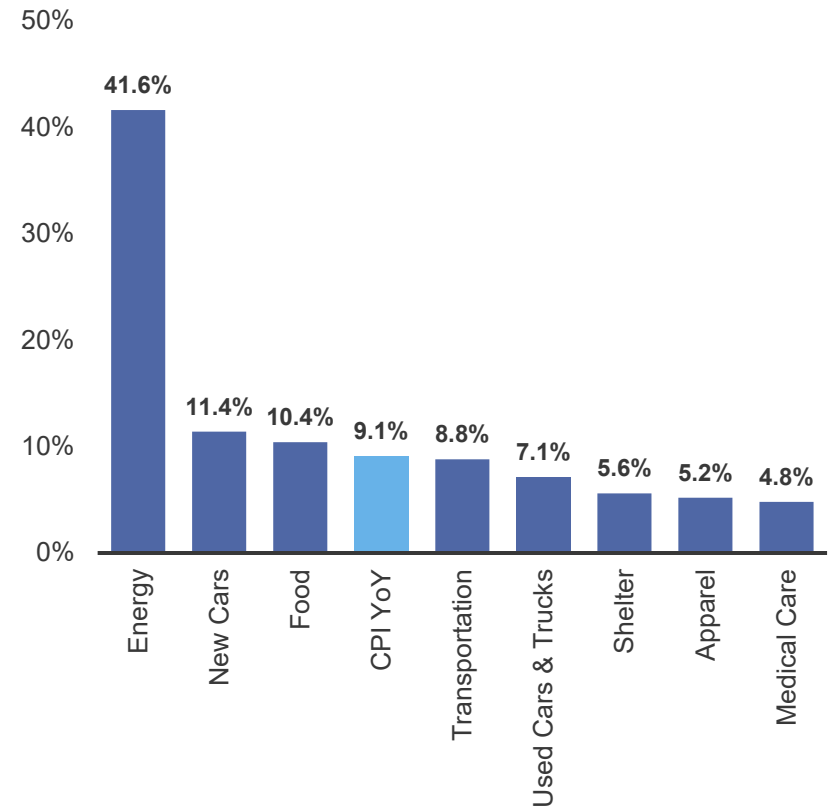
- ▶ Asset prices have fallen sharply in 2022 as a result of:
 - ▶ The impact of higher rates on bond prices and equity valuations
 - ▶ Wider credit spreads
 - ▶ High commodity prices, rising labor costs, and the continuing conflict in Ukraine
 - ▶ High levels of volatility and uncertainty

Consumer Inflation Skyrocketed to 9.1%

Consumer Price Index % Change YoY



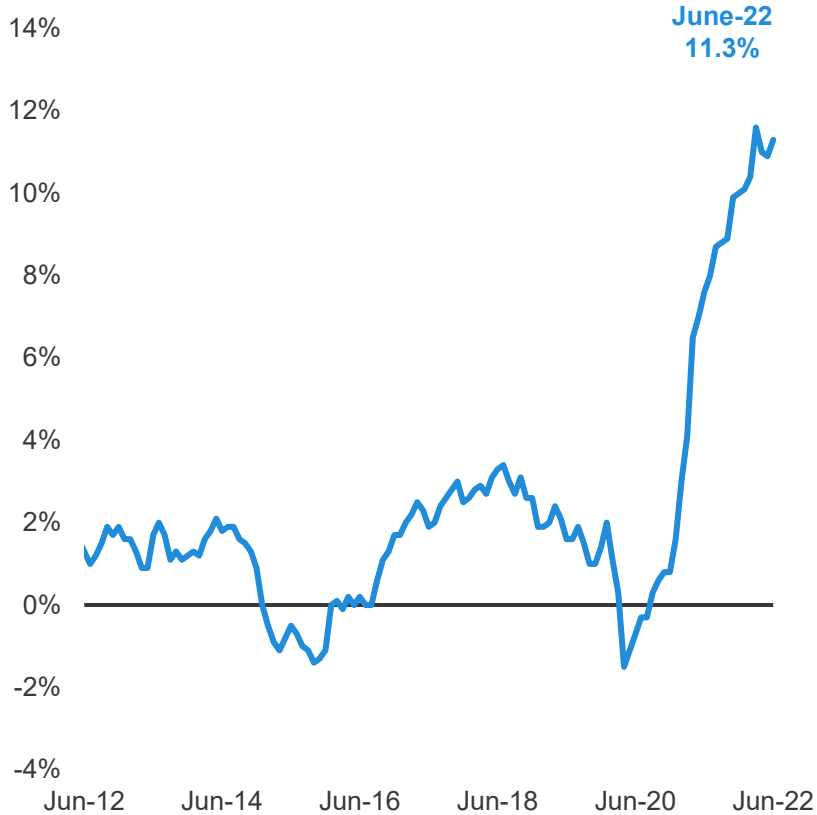
Key Consumer Price Index Components % Change YoY



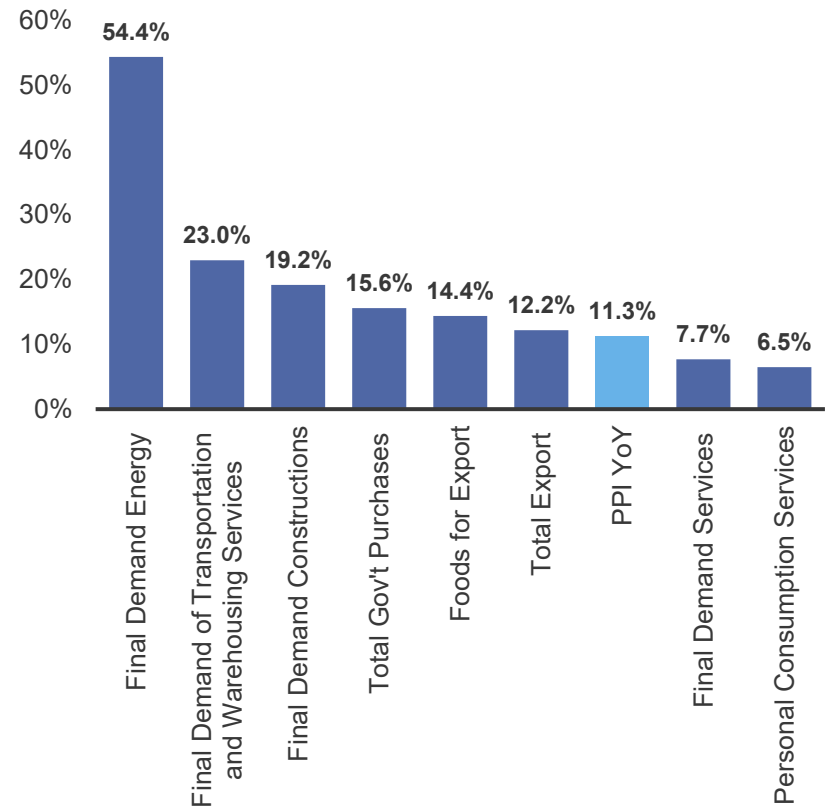
Source: Bloomberg, as of June 2022.

Producer Prices Remained Elevated in June

Producer Price Index
% Change YoY



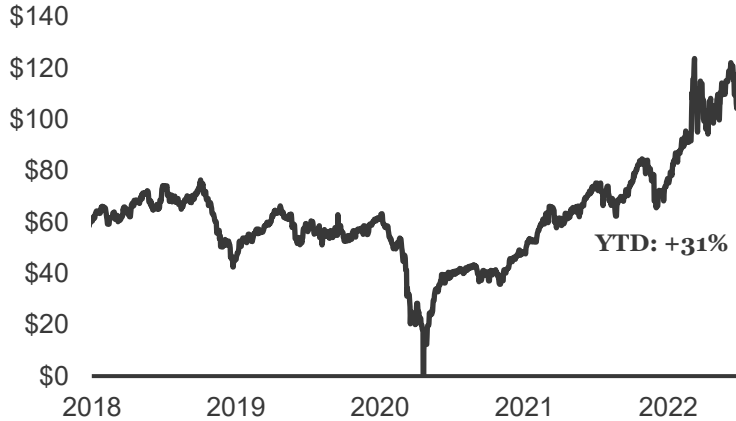
Key Producer Price Index Components
% Change YoY



Source: Bloomberg, as of June 2022.

Energy Prices

WTI Crude Oil (per barrel)



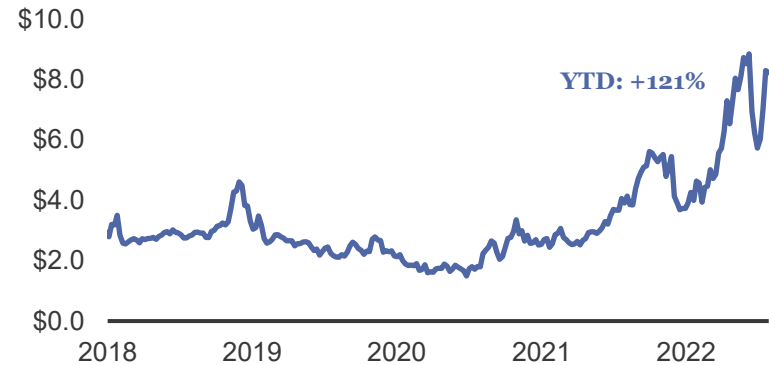
Retail Gasoline (per gallon)



Heating Oil (per gallon)



Natural Gas(MMBtu)

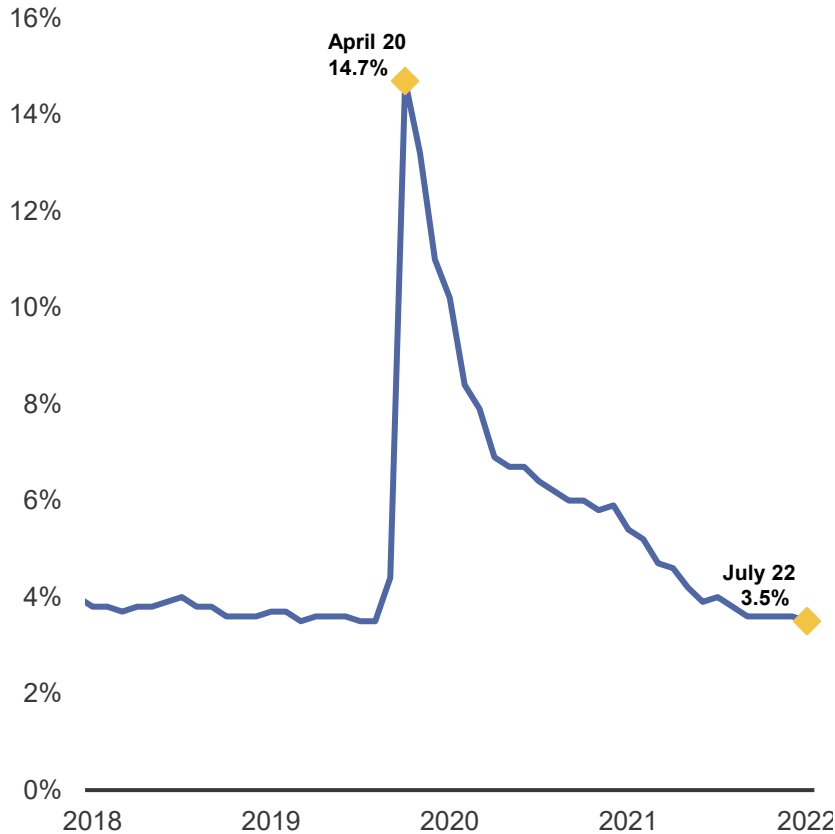


Source: Bloomberg, as of 7/31/2022.

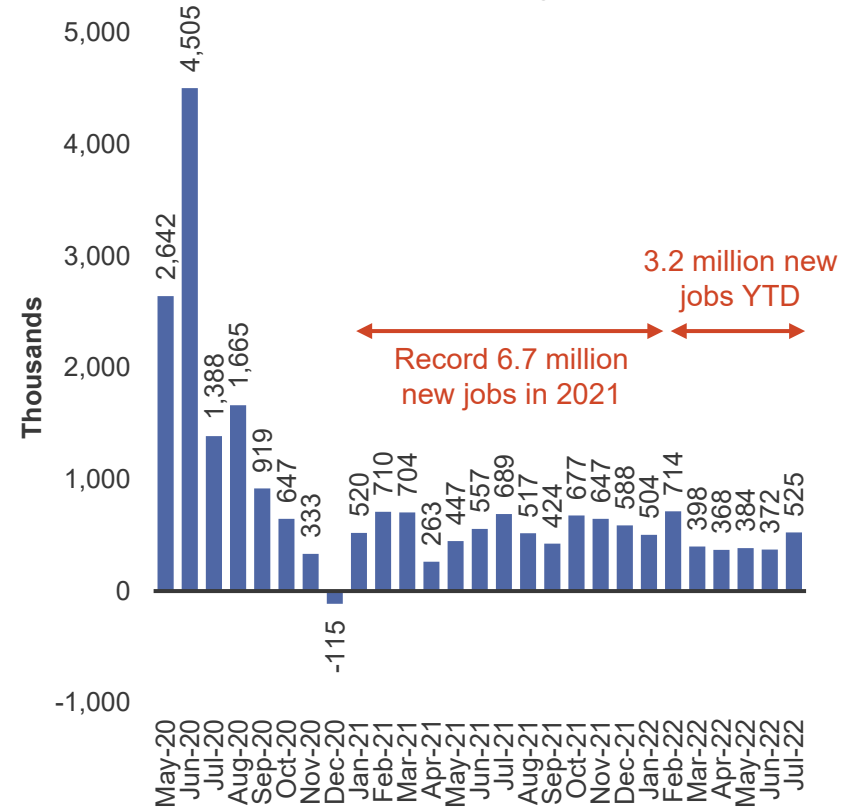
Note: MMBtu: Metric Million British Thermal Unit

U.S. Economy Added 525,000 Jobs in July; Unemployment Rate 3.5%

Unemployment Rate

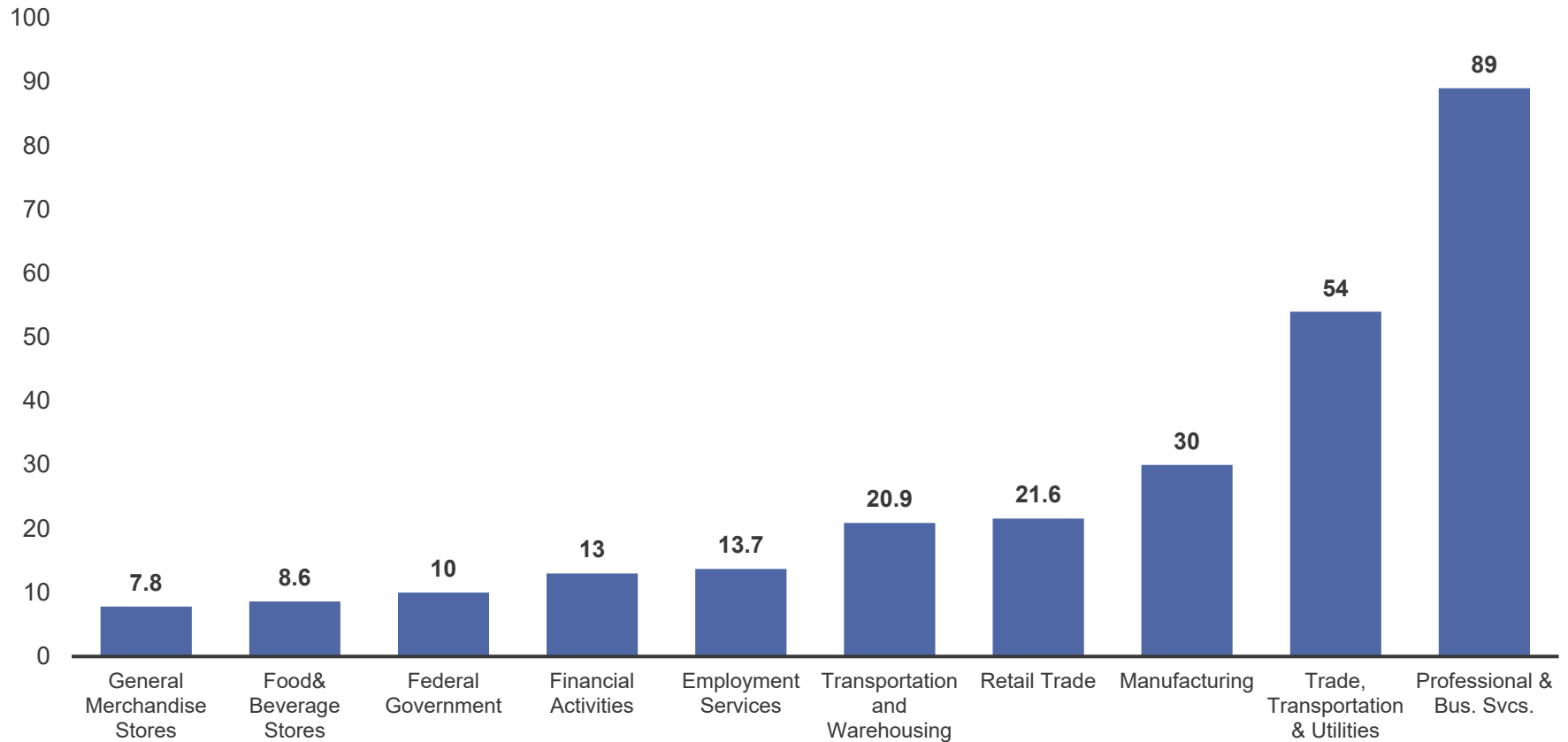


Monthly Change In Nonfarm Payrolls



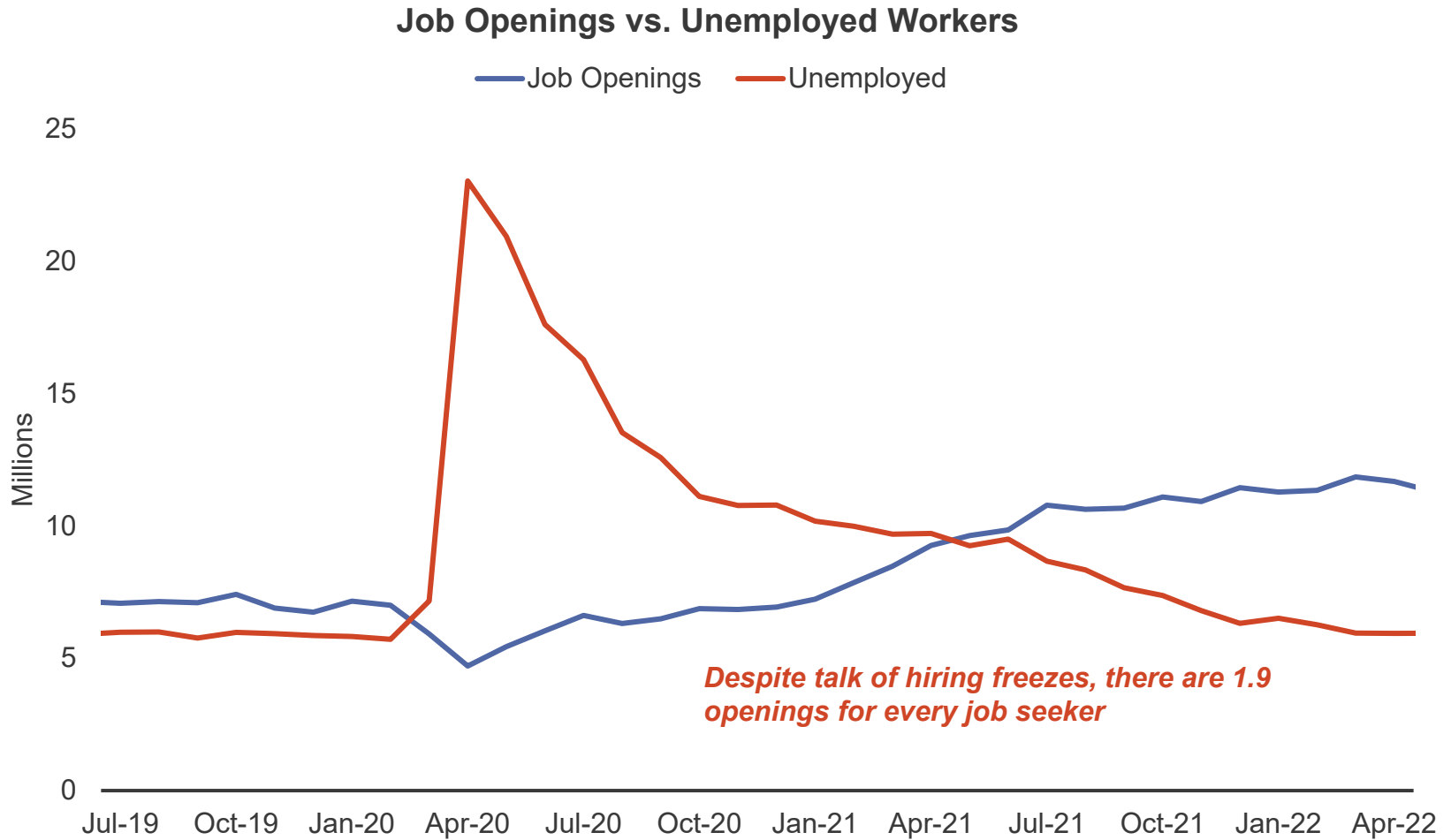
Source: Bloomberg, as of July 2022. Data is seasonally adjusted.

Change in Nonfarm Payrolls July 2022



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

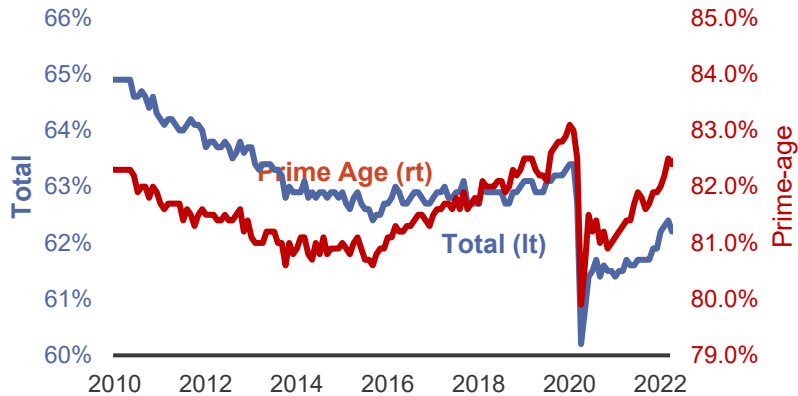
Job Openings Still Far Outweigh Unemployed Persons



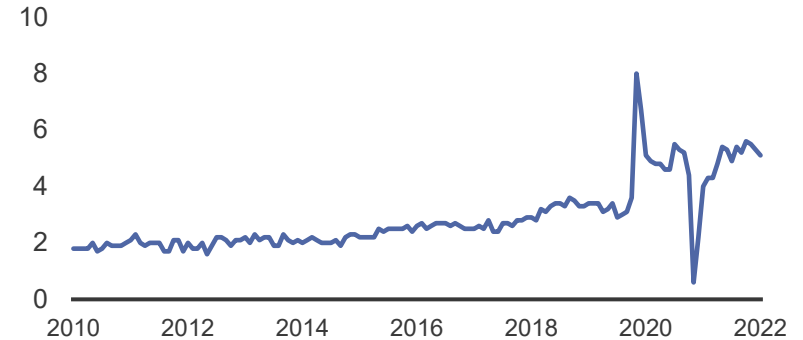
Source: JOLTS and BLS, as of May 2022.

Employment Indicators

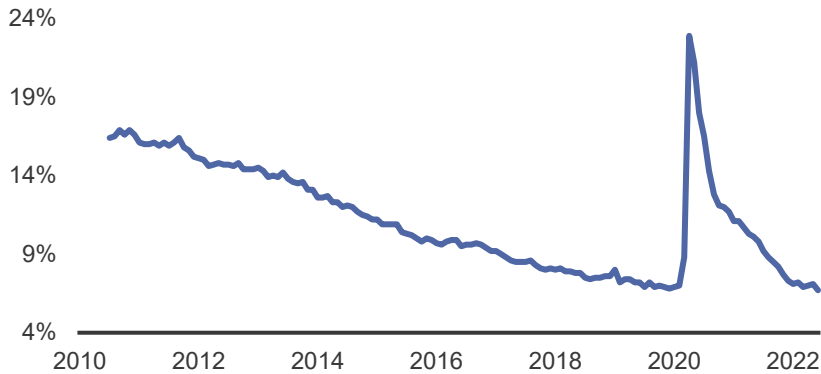
Labor Force Participation Rate



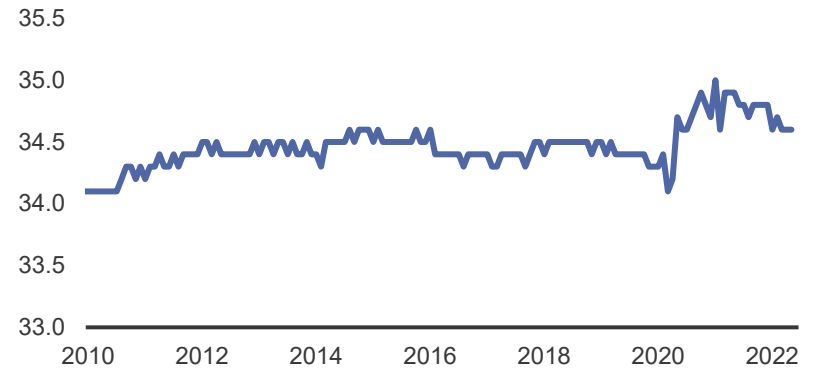
Avg. Hourly Earnings (yoy %)



U-6 Unemployment Rate

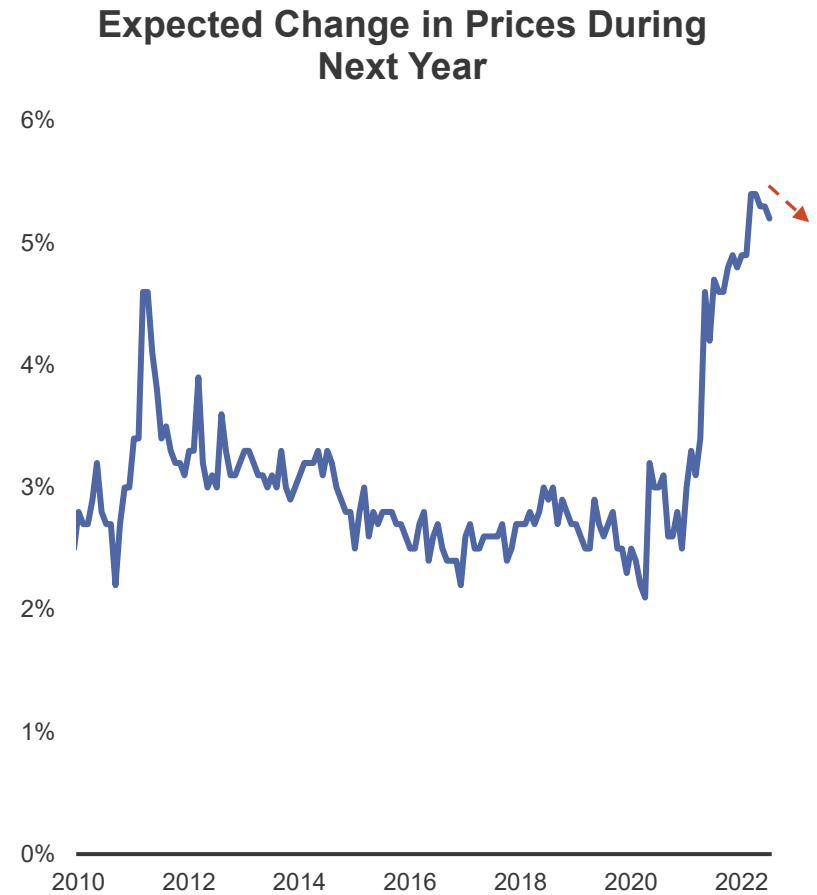
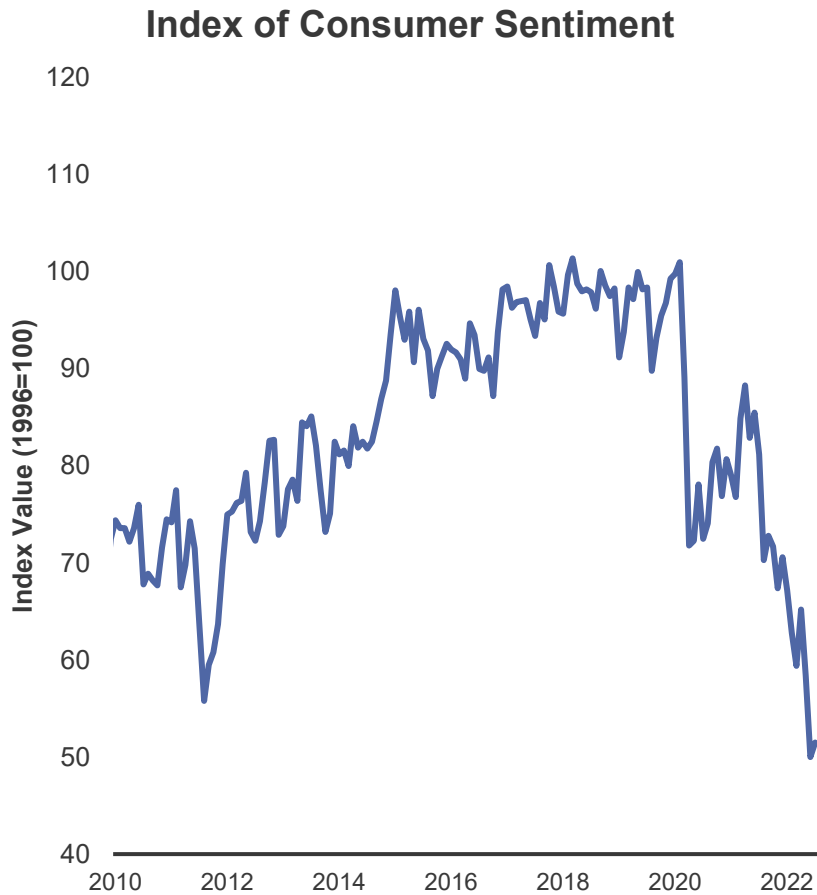


Total Private Sector Average Weekly Hours



Source: Bloomberg, as of June 2022. BLS defines "prime-age" as individuals ranging from 25 – 54 years of age.

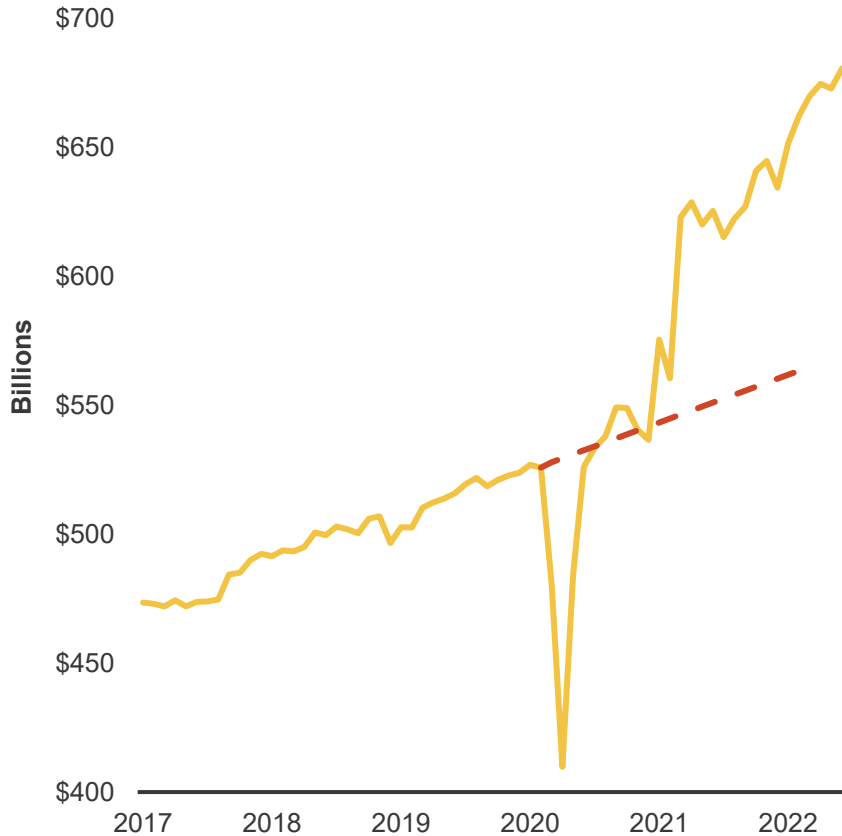
U.S. Consumer Sentiment



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

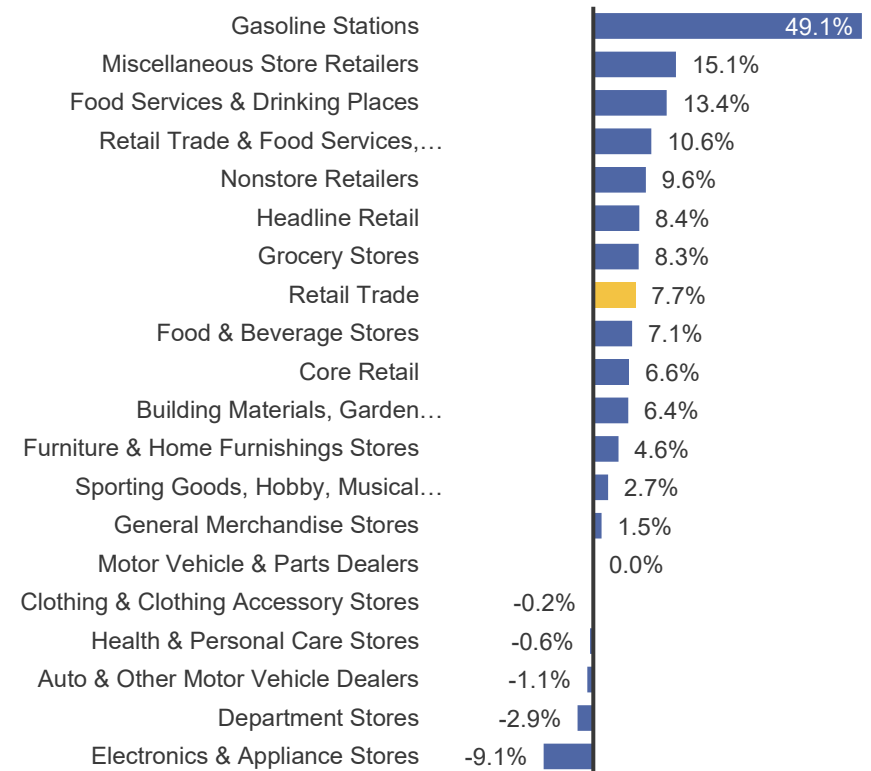
Retail Sales Come In Higher Than Expected

Retail Sales (Monthly)



Retail Sales (Year over Year)

June 2022



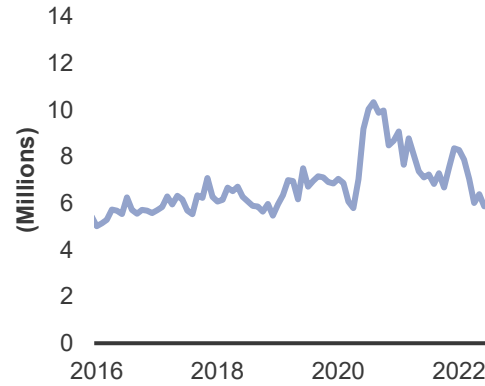
Source: Bloomberg, as of June 2022.

Mortgage Applications Index

U.S. Mortgage 30-Year Rate



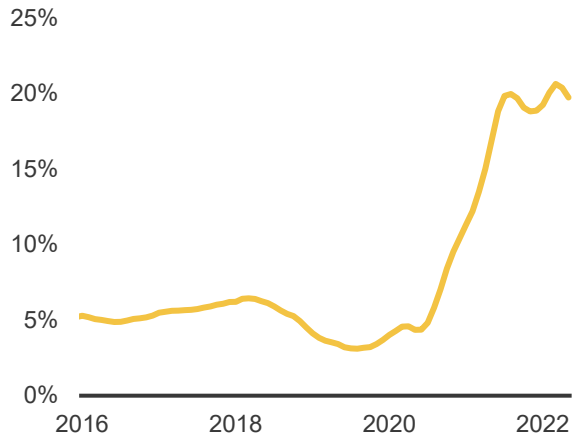
New Home Sales (SAAR)



Building Permits (SAAR)



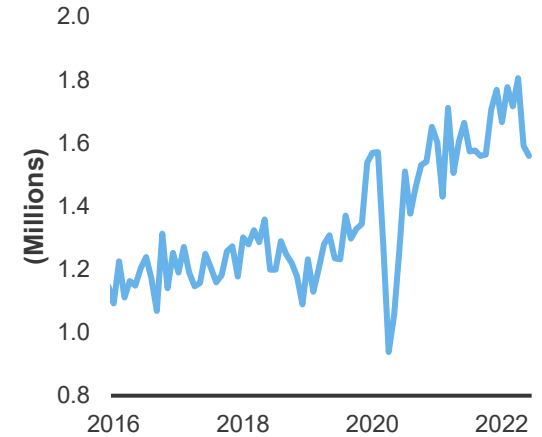
National Home Price Index (YoY)



Existing Home Sales (SAAR)



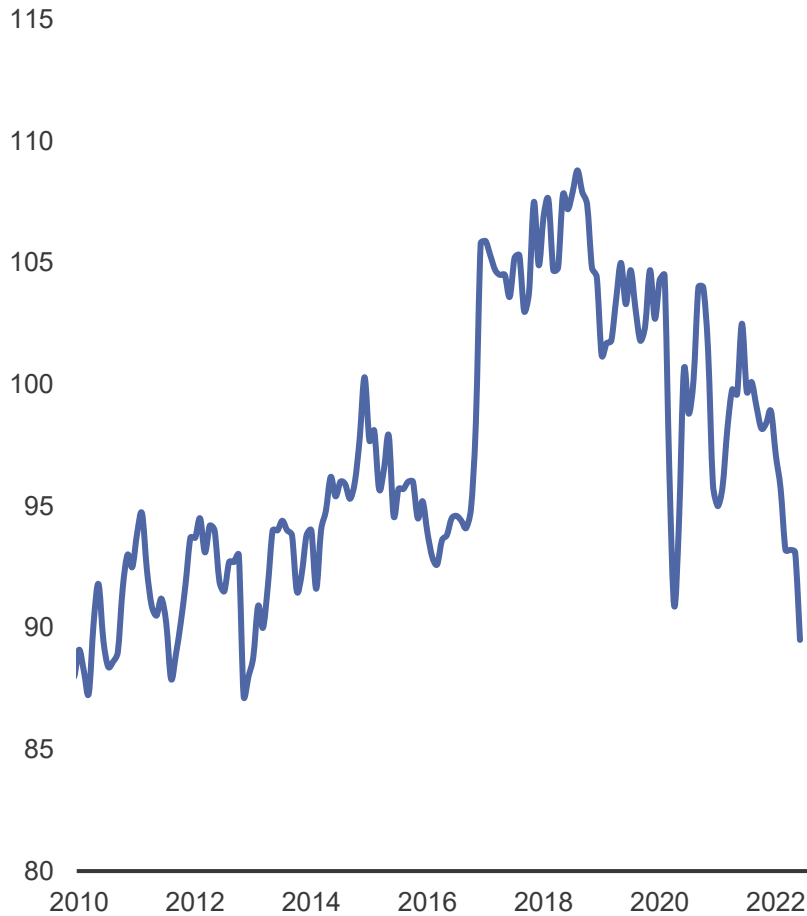
Housing Starts (SAAR)



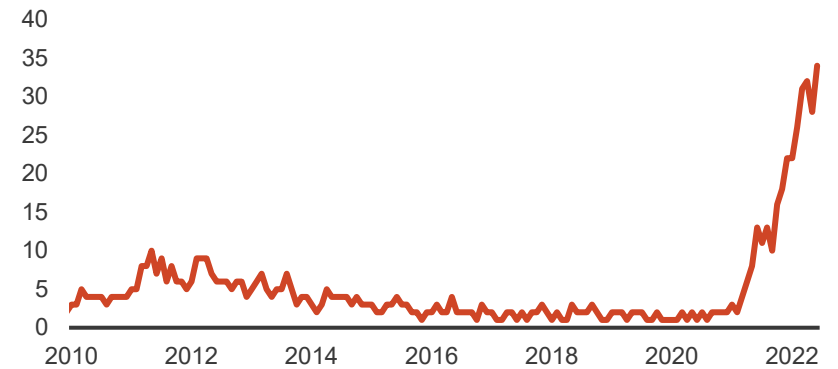
Source: Bloomberg, Freddie Mac Commitment Rates, S&P/Case-Shiller, National Association of REALTORS. Most recent data as of June 2022.

Business Optimism Index

NFIB Small Business Optimism Index



Inflation Single Most Important Problem



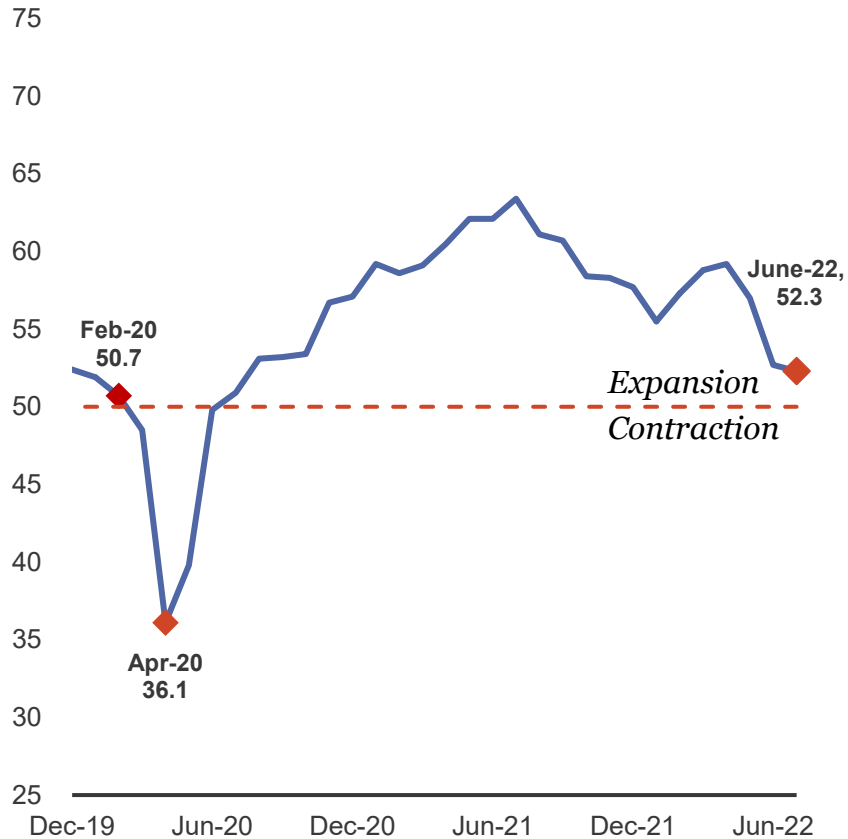
Small Business Selling Prices



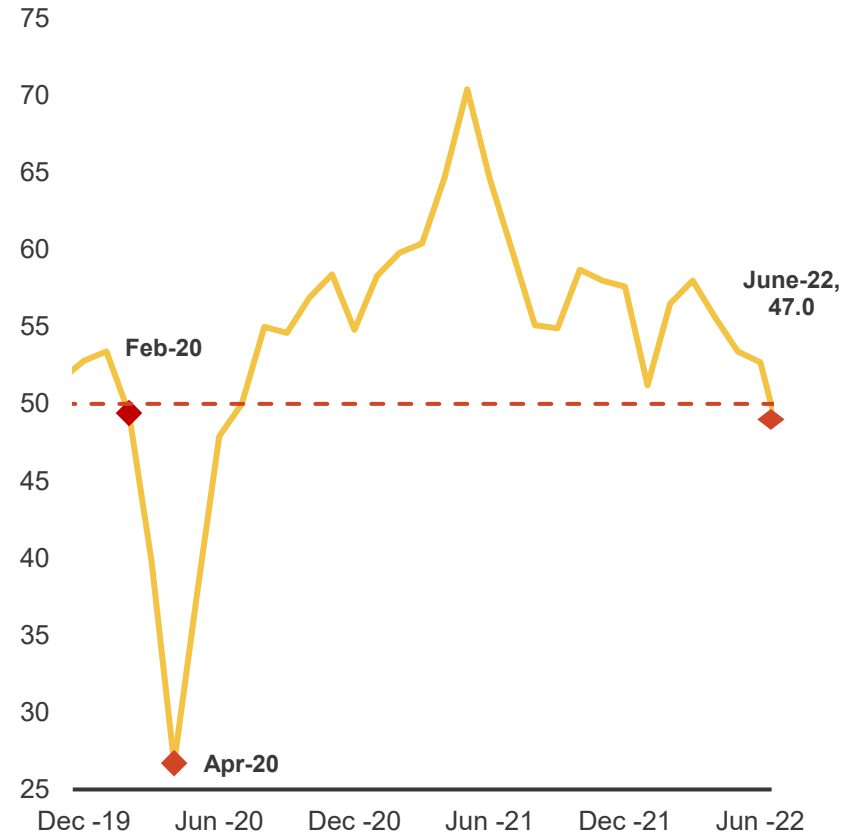
Source: NFIB Small Business Survey, as of June 2022.

Market Manufacturing and Services Activity

Market Manufacturing PMI

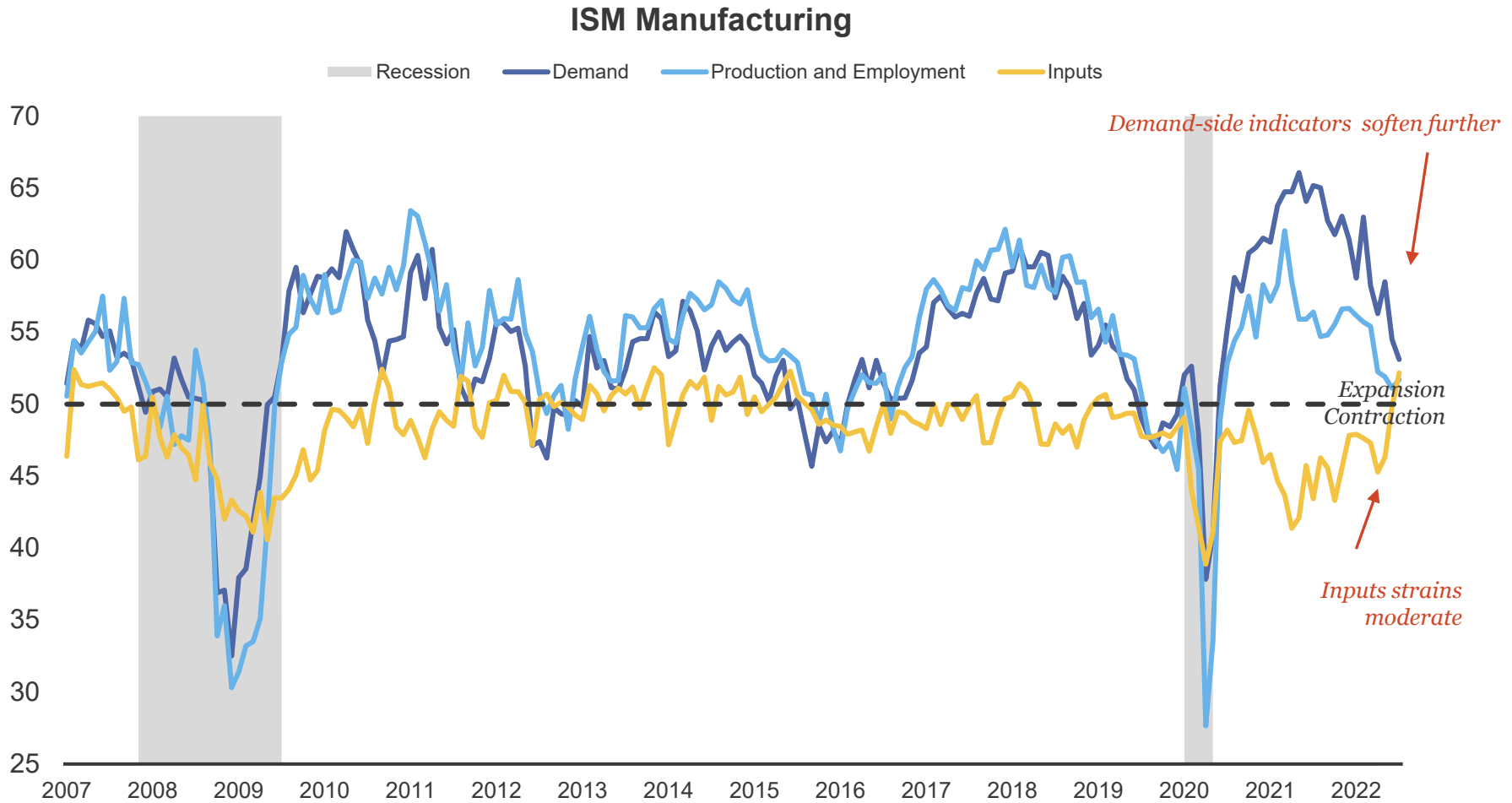


Market Services PMI



Source: Bloomberg, as of June 2022.

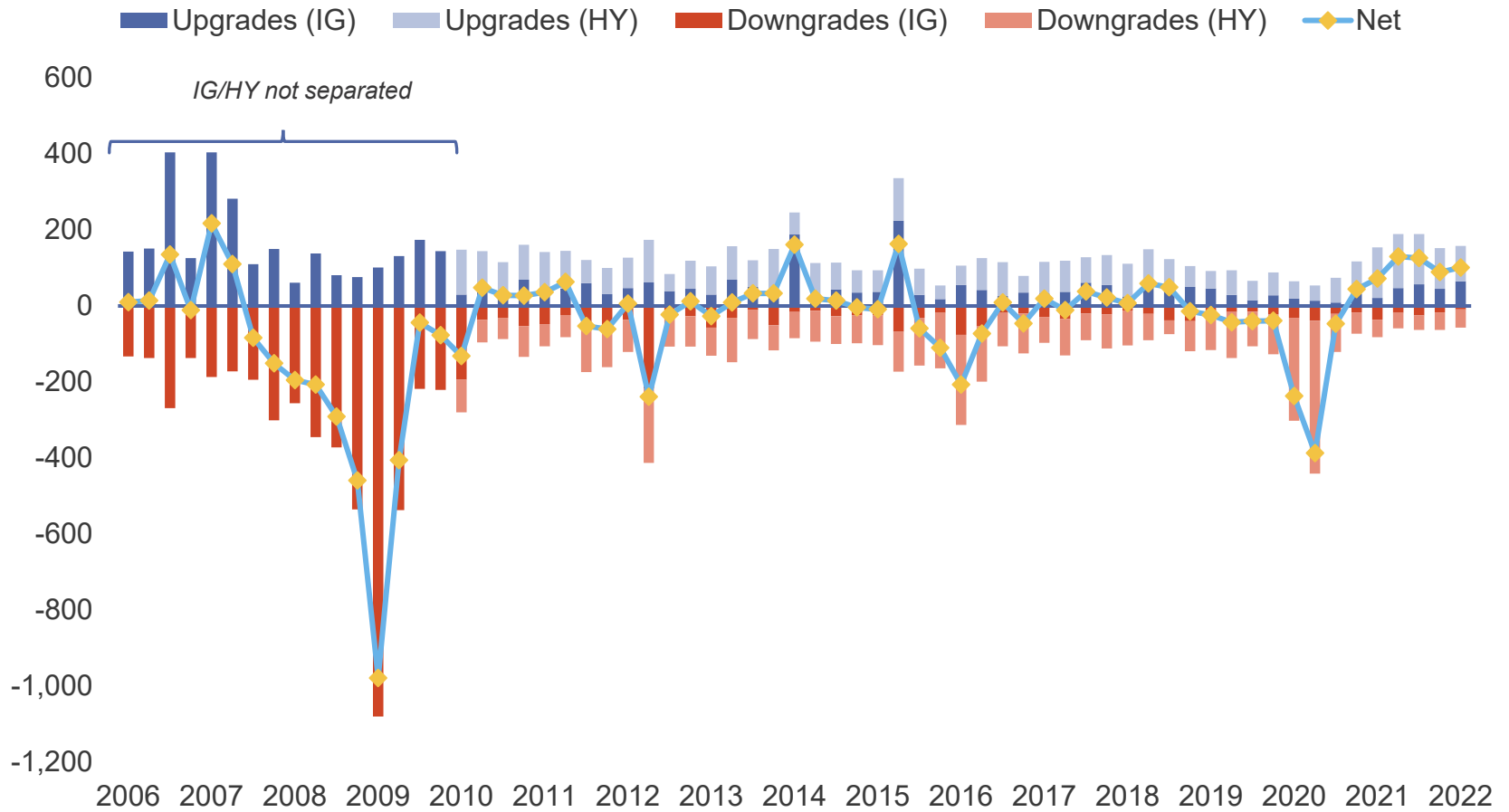
ISM Manufacturing



Source: Bloomberg Intelligence, Institute for Supply Management, as of July 2022. Demand consists of orders, export orders, backlogs, and inverted customer inventories. Inputs consists of inventories, imports, and inverted deliveries.

Corporate Ratings Trend

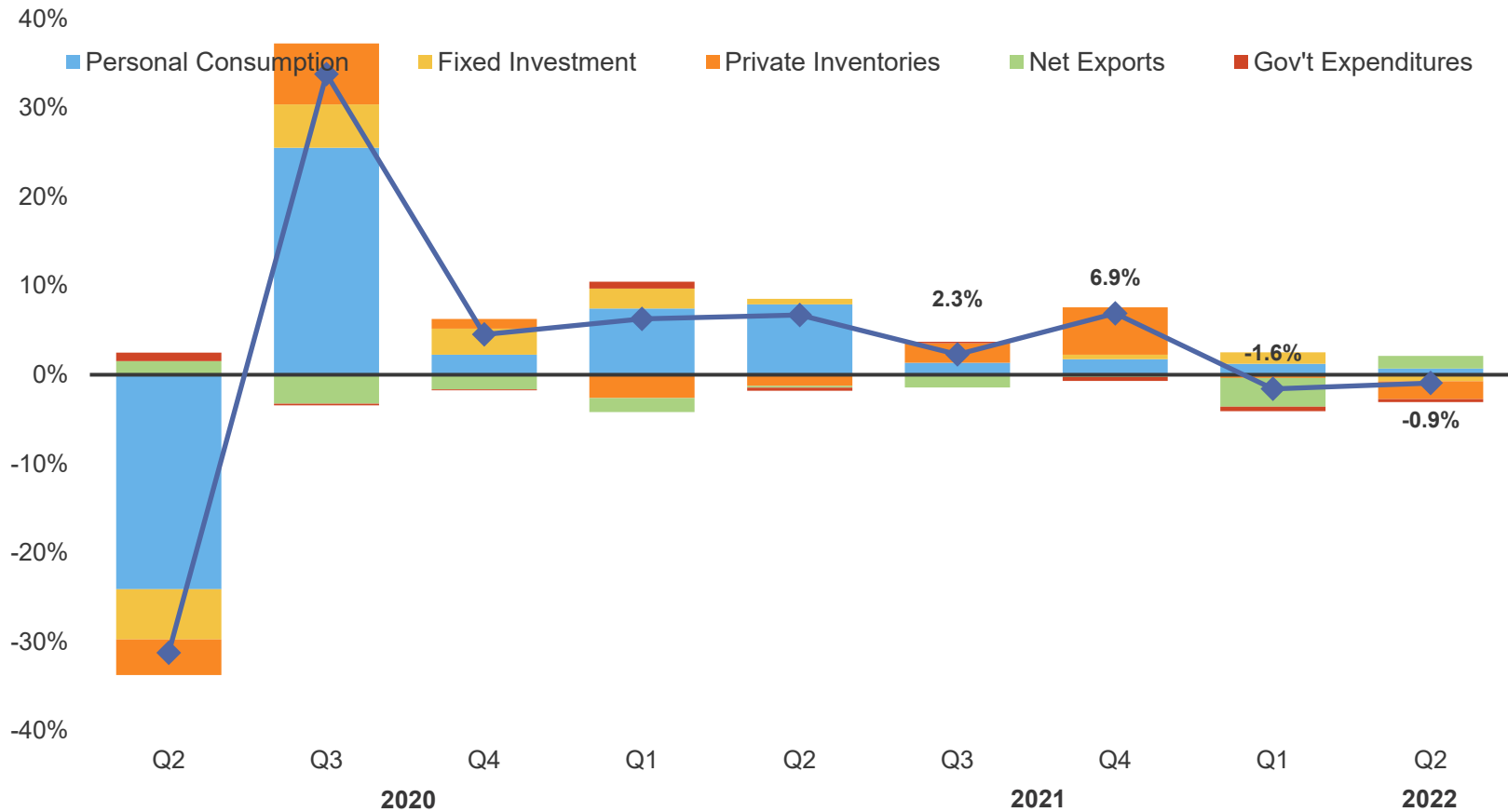
Moody's Quarterly Ratings Changes



Source: Bloomberg, as of July 2022.

U.S. Real GDP Contributors and Detractors

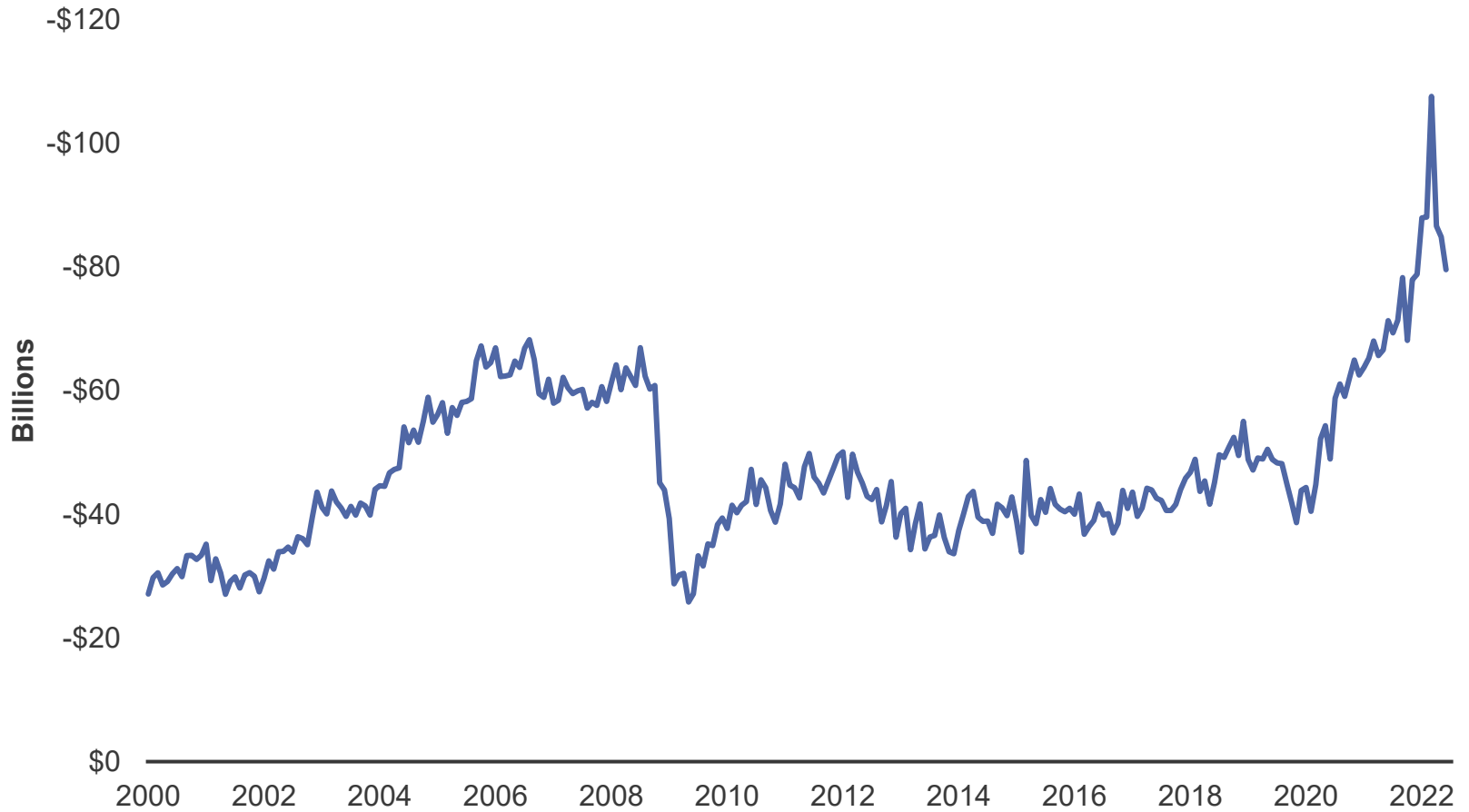
U.S. Real GDP Contributors and Detractors



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

U.S. Trade Deficit

U.S. Monthly Trade Deficit



Source: Bloomberg, as of June 2022.

U.S. Dollar Index

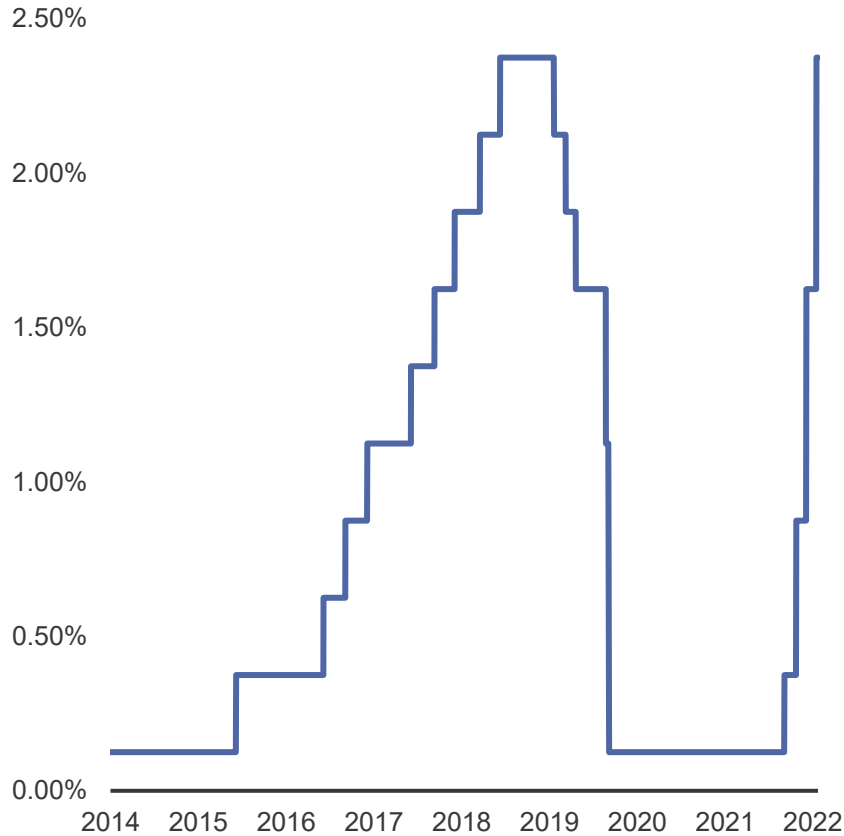
U.S. Dollar Index



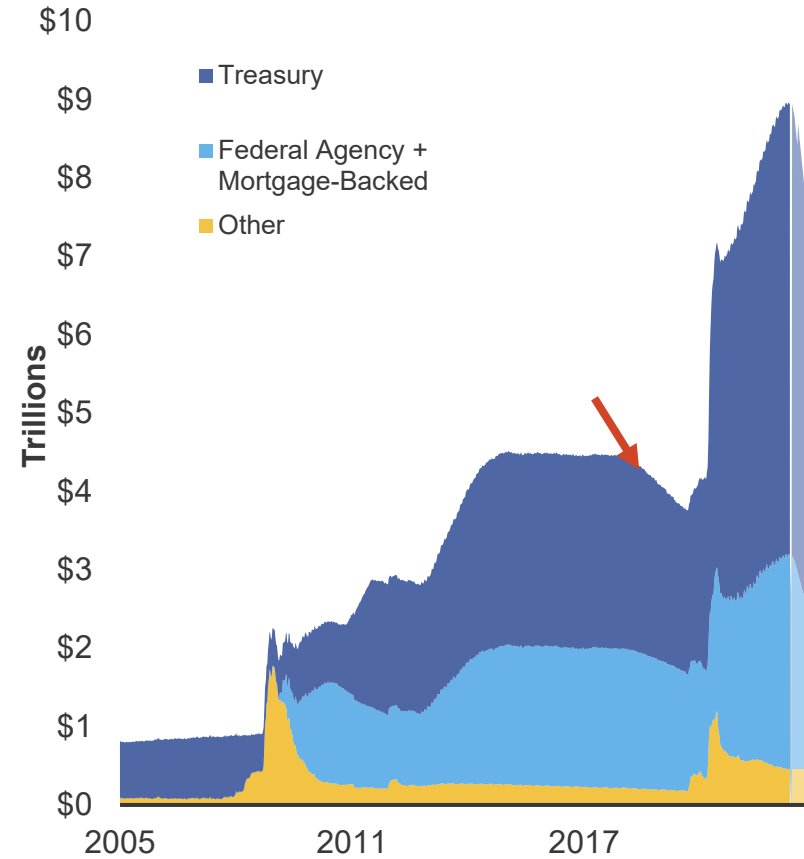
Source: Bloomberg, as of 7/31/2022.

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

Fed Funds Rate



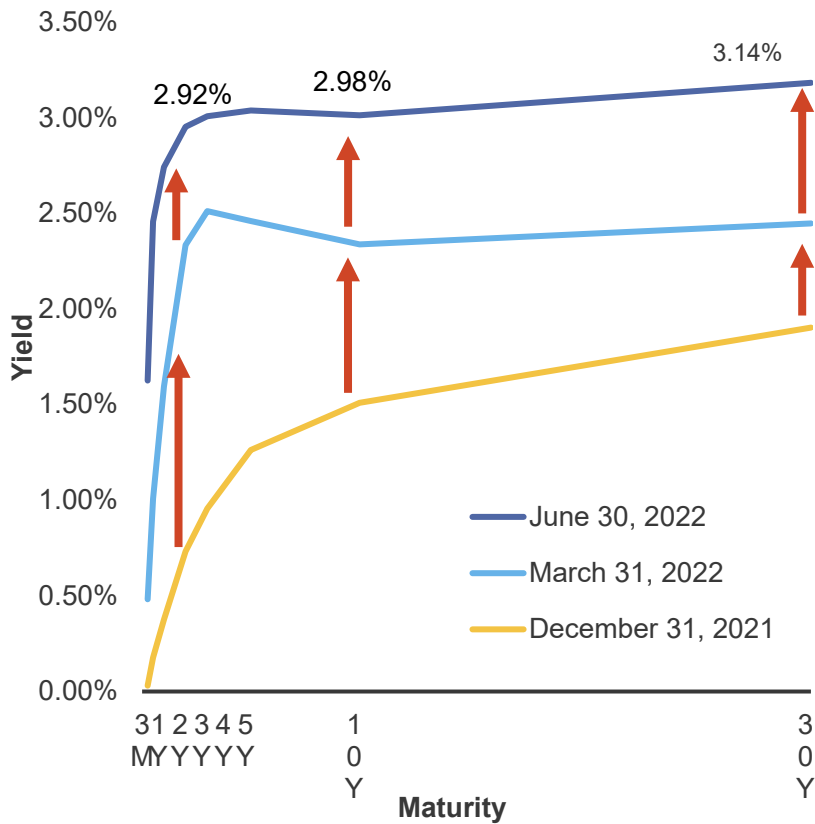
Assets of the Federal Reserve



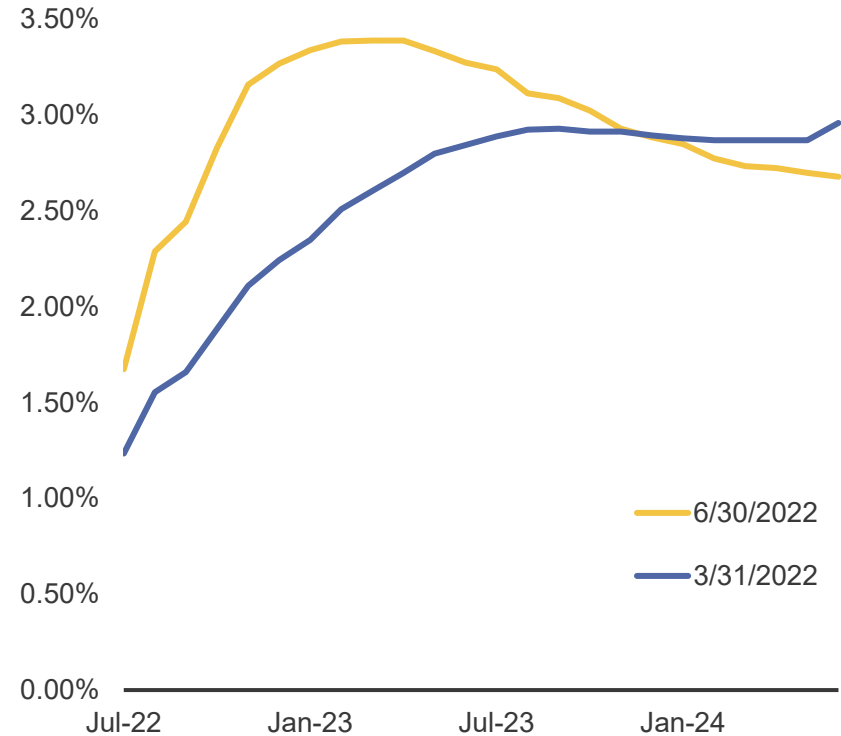
Sources: The Federal Reserve and FRED, data as of 7/31/2022.

Treasury Yields Move Higher Across the Curve; Futures Expectations Changed Over the Quarter

U.S. Treasury Yield Curve



Fed Funds Futures Curve (Rate)



U.S. Treasury Yields

2-Year U.S. Treasury Yield History



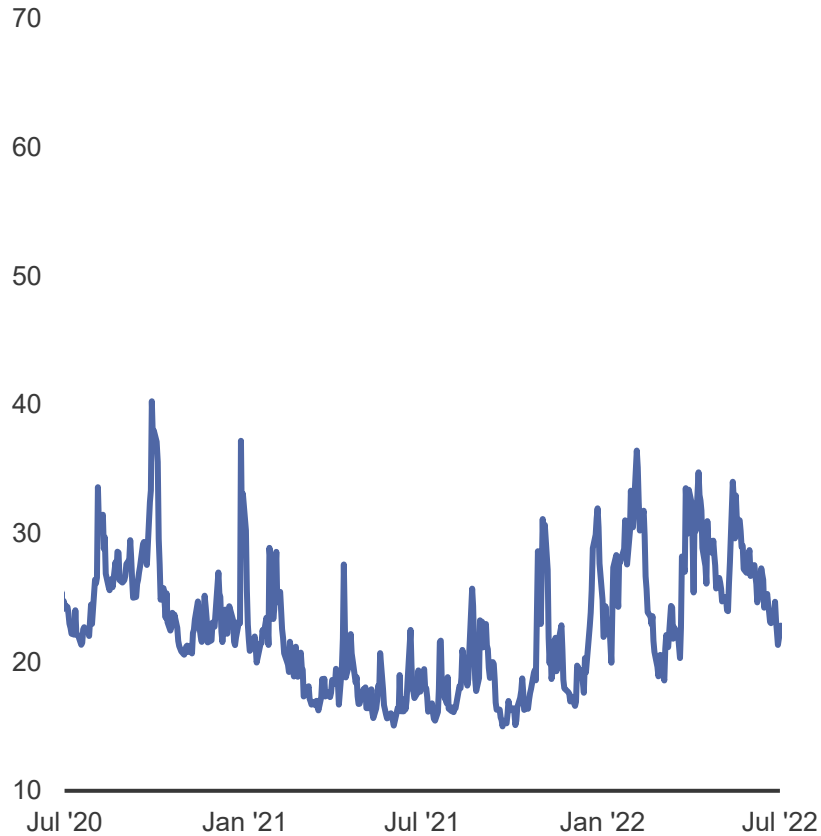
10-Year U.S. Treasury Yield History



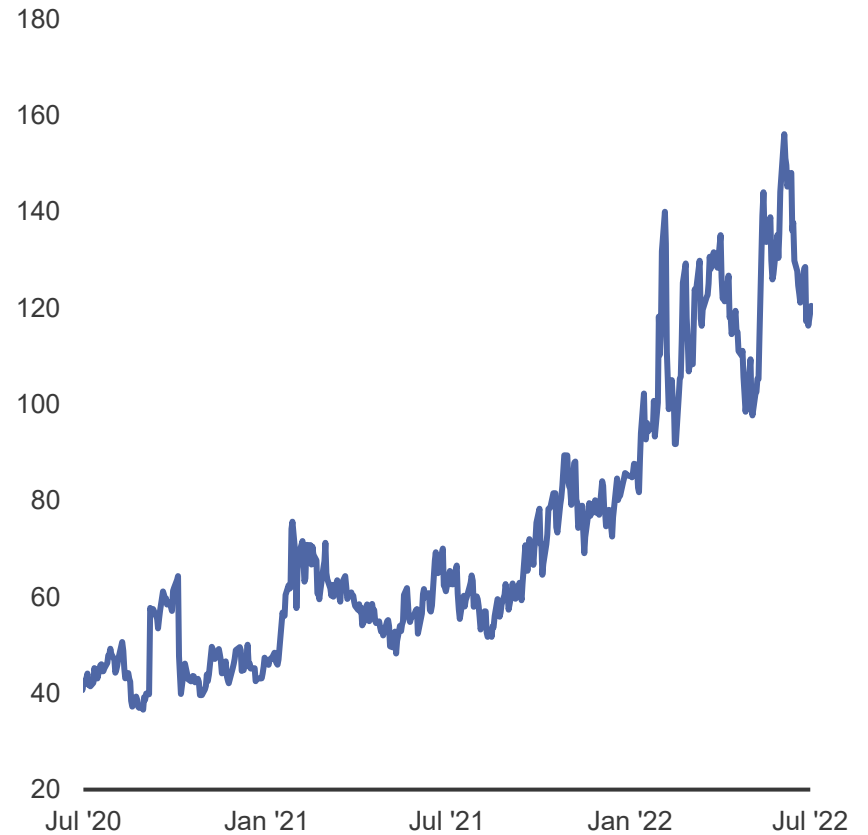
Source: Bloomberg, as of 8/5/22.

Bond and Equity Markets Volatility

Equity Market Volatility (VIX)



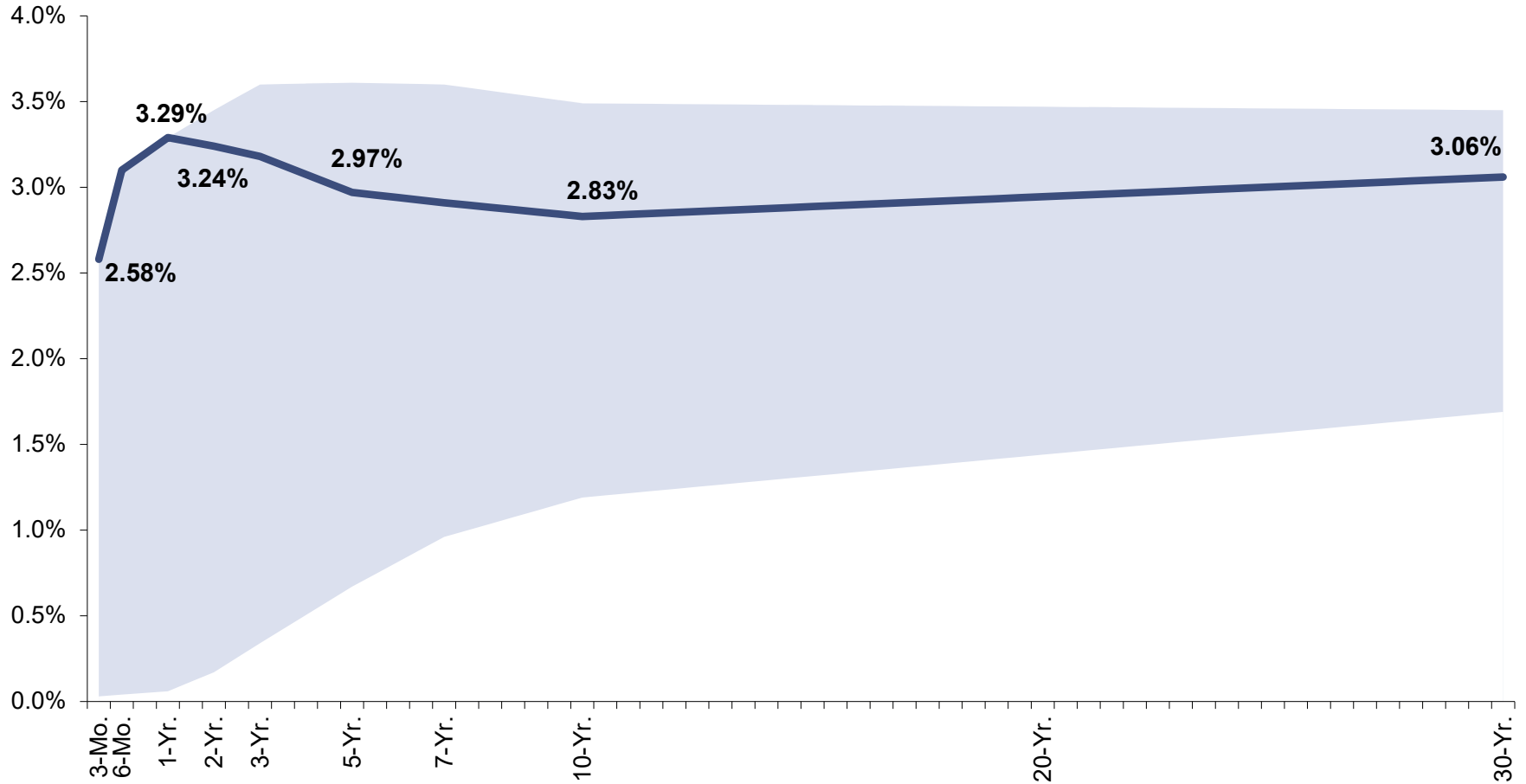
Bond Market Volatility (MOVE)



Source: Bloomberg, as of 7/31/2022.

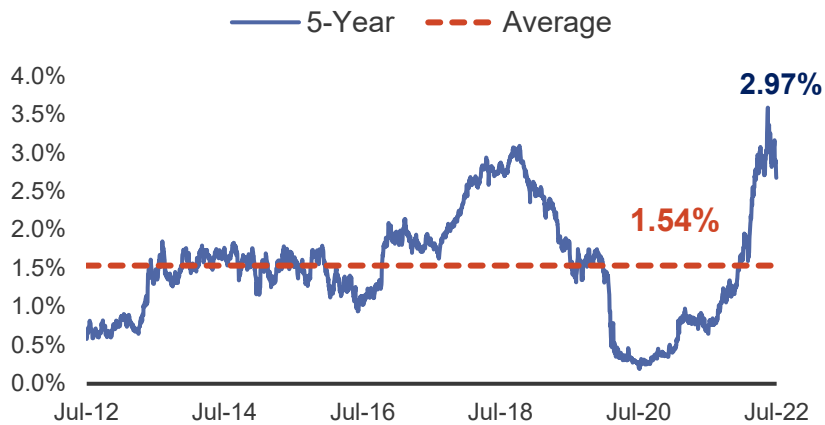
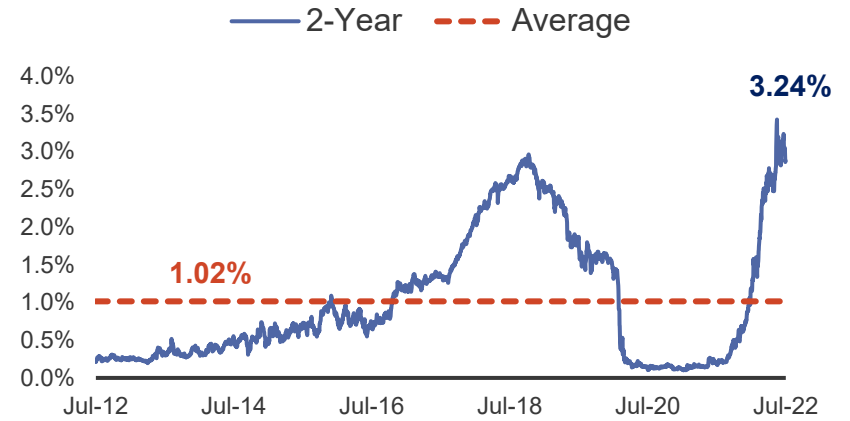
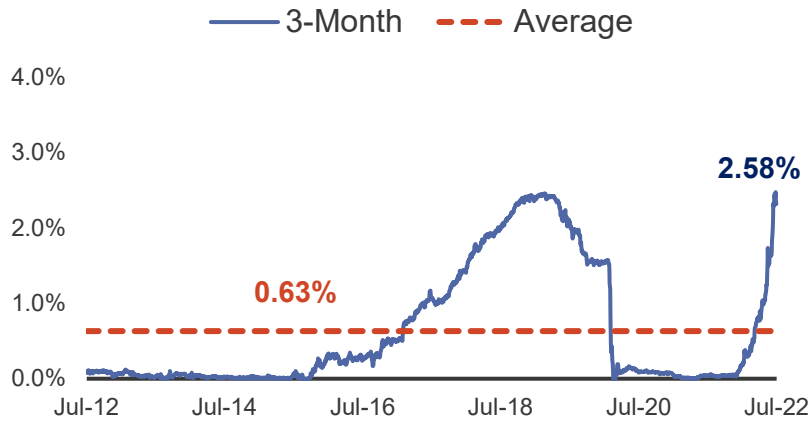
U.S. Treasury Yield Curve

U.S. Treasury Yield Curve



Source: Bloomberg, as of 7/31/2022.

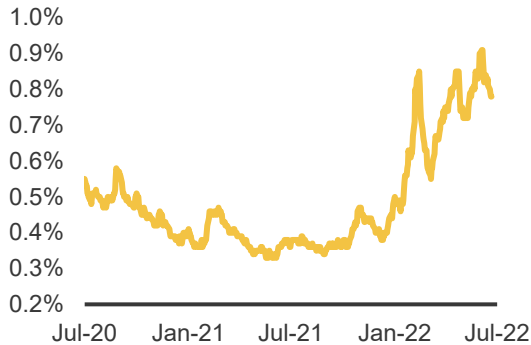
U.S. Treasury Yields



Source: Bloomberg, as of 8/5/2022.

Sector Yield Spreads

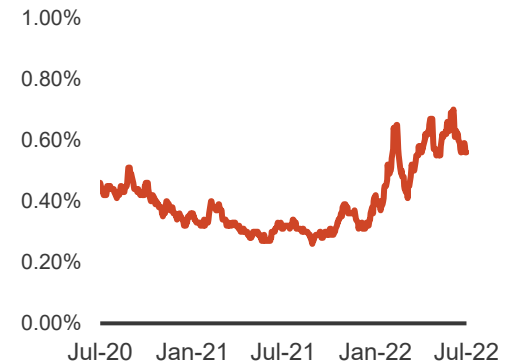
Corporate Notes A-AAA Yield Spreads



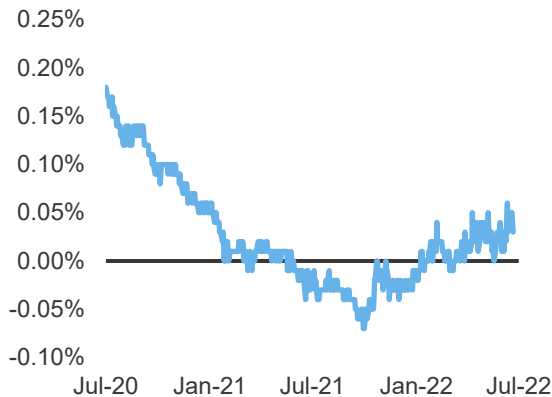
1-3 Yr. AAA-A Corp



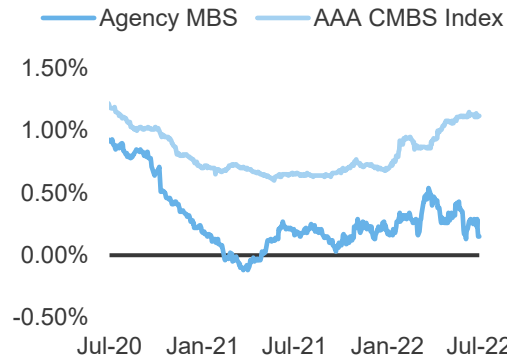
1-10 Yr. AAA-A Corporate



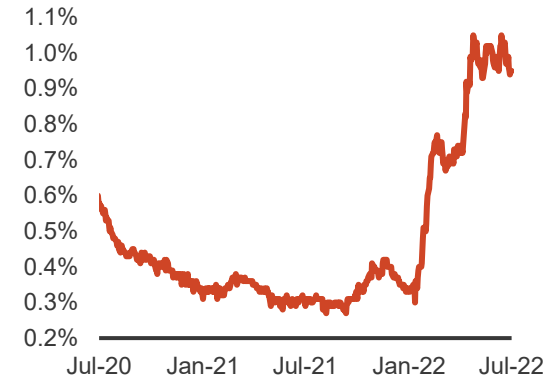
Federal Agency Yield Spreads



Mortgage-Backed Securities Yield Spreads



Asset-Backed Securities AAA Yield Spreads



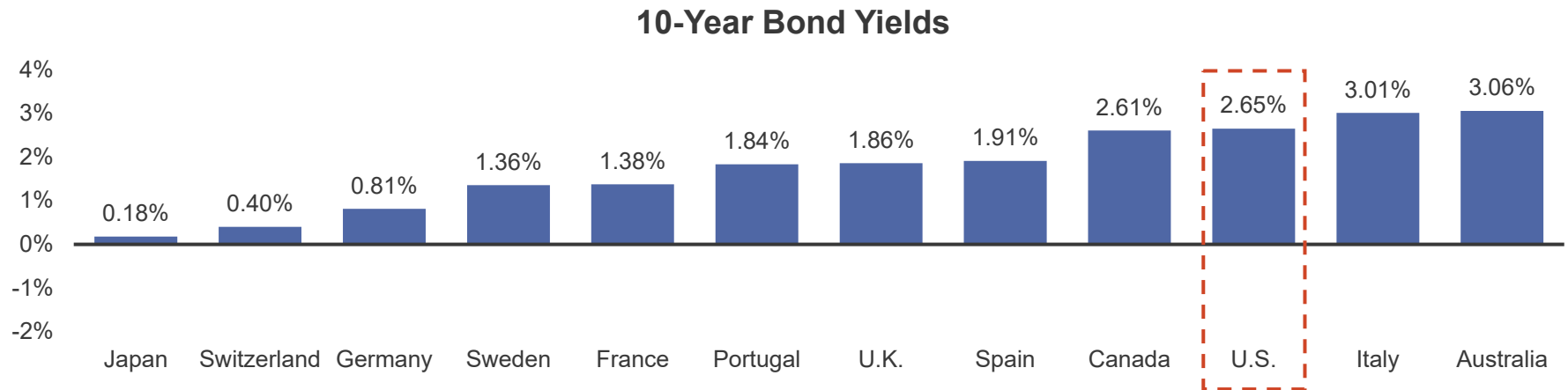
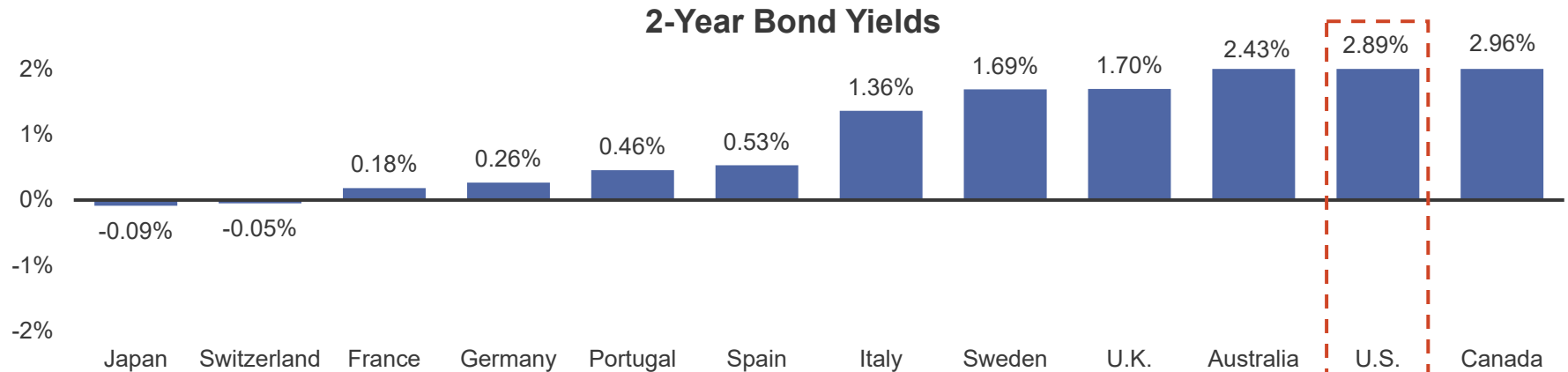
Source: ICE BofAML 1-5 year Indices via Bloomberg, MarketAxess and PFMAM as of 7/31/2022. Spreads on ABS and MBS are option-adjusted spreads of 0-5 year indices based on weighted average life; spreads on agencies are relative to comparable maturity Treasuries. CMBS is Commercial Mortgage-Backed Securities.

U.S. Yield Environment as of July 31, 2022

Maturity	Treasury	Federal Agency	AA Corporate	A Corporate	BBB Corporate
3-Month	2.58%	2.84%	2.63%	2.79%	3.25%
1-Year	2.93%	3.01%	3.04%	3.04%	3.60%
2-Year	2.94%	2.95%	3.25%	3.30%	3.91%
3-Year	2.84%	2.90%	3.31%	3.37%	4.02%
5-Year	2.74%	2.86%	3.43%	3.53%	4.23%
10-Year	2.67%	3.01%	3.66%	3.95%	4.70%

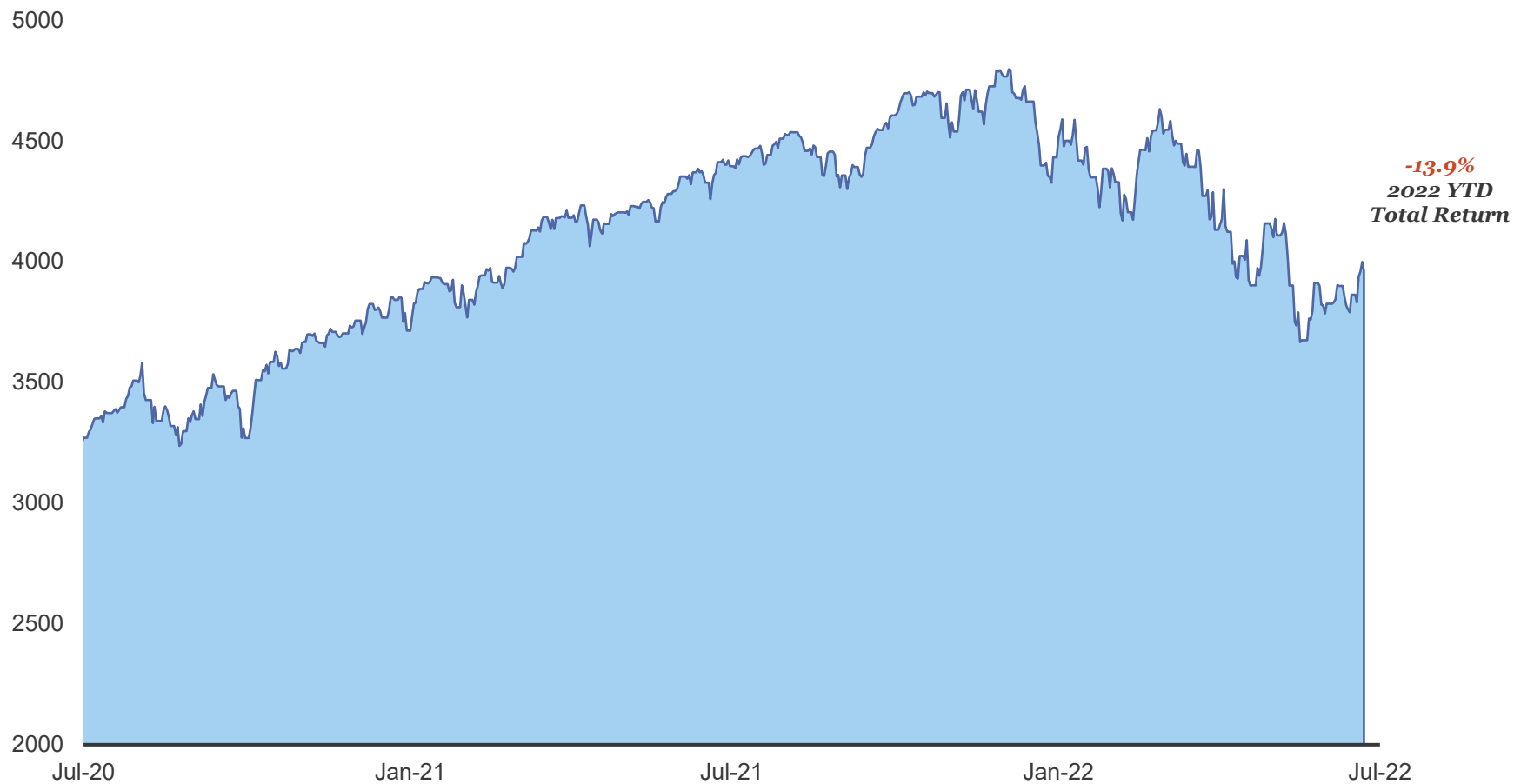
Source: Bloomberg BVAL yield curves for Treasury, Agency, and Corporate. 3-month corporate yields from commercial paper; A-1+ for AA and A-1 for A. Yields are for indicative purposes only; actual yields may vary by issue.

Global Interest Rate Environment



Source: Bloomberg, as of 7/31/2022.

S&P 500 Closing Price



Source: Bloomberg, as of 7/31/2022.

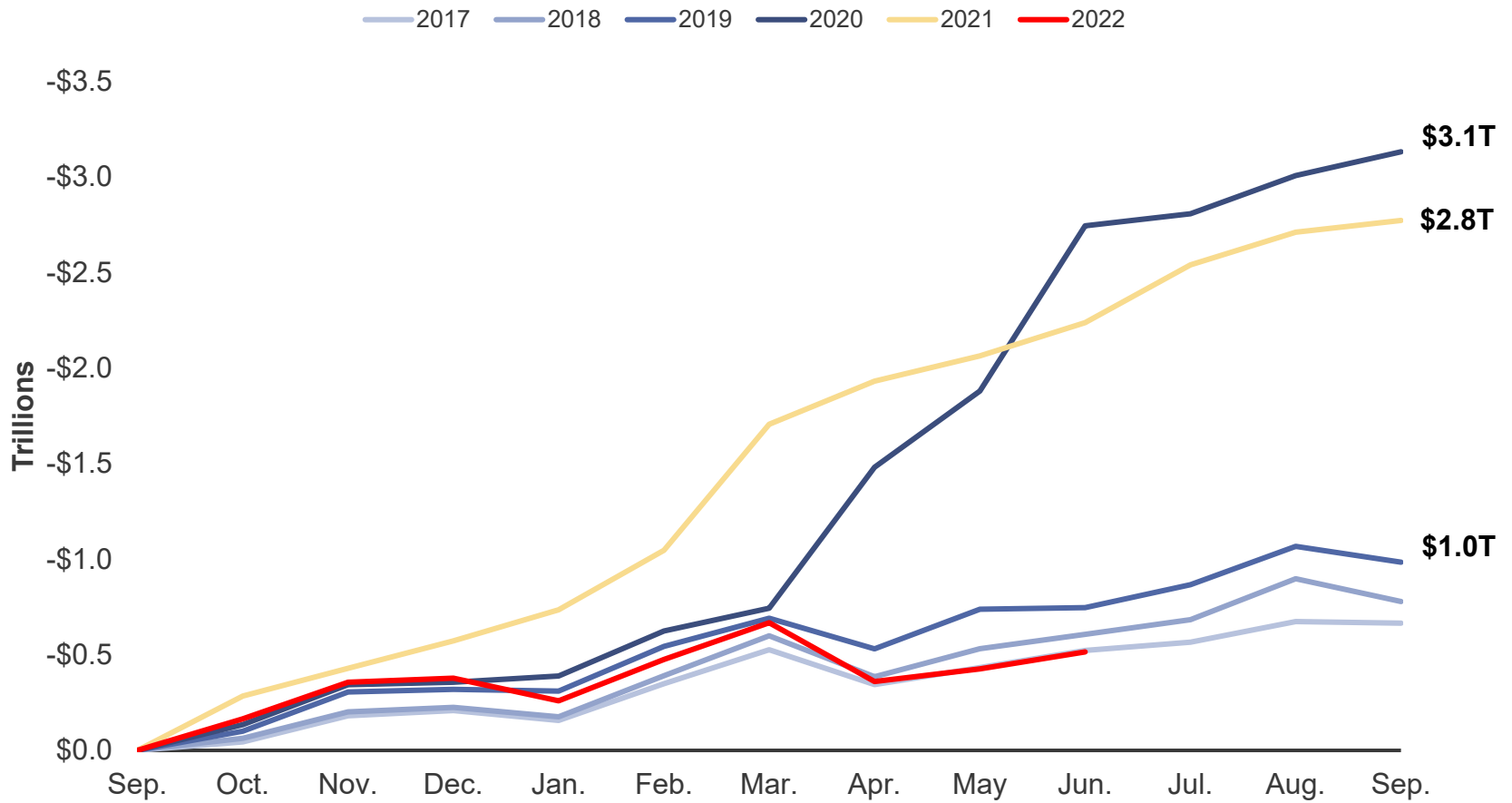
World Equity Index Returns

July 31, 2022	Country	MTD	QTD	YTD	1 Month	3 Month	1 Year	3 Years	5 Years
Americas									
Dow Jones Industrial Average	United States	6.8%	6.8%	(8.6%)	6.8%	0.1%	(4.1%)	9.2%	10.9%
S&P 500 Index	United States	9.2%	9.2%	(12.6%)	9.2%	0.4%	(4.7%)	13.3%	12.8%
NASDAQ Composite Index	United States	12.4%	12.4%	(20.5%)	12.4%	0.7%	(14.9%)	15.9%	15.4%
Russell 2000 Index	United States	10.4%	10.4%	(15.5%)	10.4%	1.5%	(14.3%)	7.5%	7.1%
S&P/TSX Composite Index	Canada	5.1%	5.1%	(6.9%)	5.1%	(4.4%)	(2.8%)	10.5%	8.1%
BRAZIL IBOVESPA INDEX	Brazil	4.8%	4.8%	5.5%	4.8%	(8.9%)	(15.8%)	(9.8%)	(1.2%)
Europe									
Euro Stoxx 50 Pr	Europe Union	4.5%	4.5%	(20.5%)	4.5%	(3.9%)	(19.4%)	2.2%	1.7%
FTSE 100 INDEX	United Kingdom	3.6%	3.6%	(7.7%)	3.6%	(4.2%)	(4.1%)	2.8%	2.4%
CAC 40 INDEX	France	6.0%	6.0%	(17.0%)	6.0%	(2.8%)	(13.5%)	4.9%	4.7%
DAX INDEX	Germany	2.6%	2.6%	(23.5%)	2.6%	(7.5%)	(25.4%)	0.5%	(0.8%)
IBEX 35 INDEX	Spain	(1.2%)	(1.2%)	(13.3%)	(1.2%)	(7.0%)	(16.3%)	(2.9%)	(4.4%)
FTSE MIB INDEX	Italy	2.8%	2.8%	(23.5%)	2.8%	(8.8%)	(20.4%)	1.7%	1.2%
AEX-Index	Netherlands	7.7%	7.7%	(16.8%)	7.7%	(0.1%)	(14.7%)	7.8%	6.6%
OMX STOCKHOLM 30 INDEX	Sweden	8.9%	8.9%	(23.5%)	8.9%	(4.7%)	(25.0%)	8.8%	3.9%
SWISS MARKET INDEX	Switzerland	3.9%	3.9%	(14.6%)	3.9%	(6.0%)	(10.0%)	8.5%	7.9%
Asia / Pacific									
NIKKEI 225	Japan	7.2%	7.2%	(15.6%)	7.2%	1.9%	(14.4%)	3.7%	5.0%
HANG SENG INDEX	Hong Kong	(7.4%)	(7.4%)	(12.4%)	(7.4%)	(2.5%)	(20.7%)	(7.4%)	(2.9%)
S&P/ASX 200 INDEX	Australia	6.8%	6.8%	(8.0%)	6.8%	(7.3%)	(5.8%)	5.9%	6.5%

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

U.S. Federal Budget Deficit

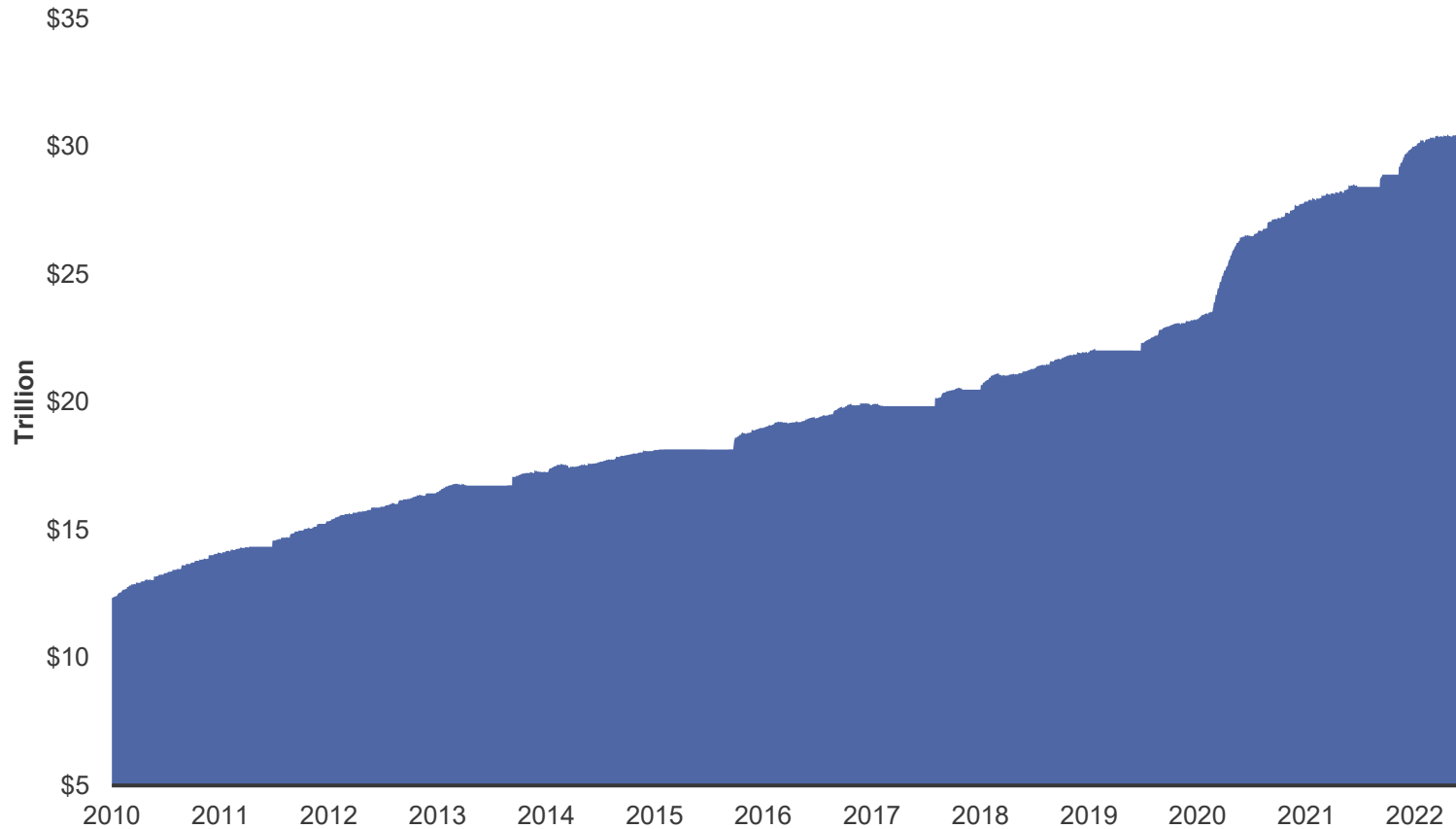
Federal Budget Deficit Fiscal Year to Date



Source: Bloomberg, as of June 2022.

U.S. National Debt Surpasses \$30 Trillion

Total Public Debt Outstanding



Source: Bloomberg, U.S. Department of Treasury, as of 7/31/2022.

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