



South Coast Air Quality Management District

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

HYBRID INVESTMENT OVERSIGHT COMMITTEE

Committee Members

Vice Chair Michael A. Cacciotti, Committee Chair
Supervisor Curt Hagman
Board Member Veronica Padilla-Campos
Mayor José Luis Solache
Richard Dixon
Jill Whynot

March 8, 2024 ♦ 8:00 a.m.

TELECONFERENCE LOCATION

3320 Viewcrest Drive Burbank, CA 91504	Lynwood City Hall Annex Conference Room 11350 Bullis Road Lynwood, CA 90262
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A meeting of the South Coast Air Quality Management District Investment Oversight Committee will be held at 8:00 a.m. on Friday, March 8, 2024 through a hybrid format of in-person attendance in the Dr. William A. Burke Auditorium at the South Coast AQMD Headquarters, 21865 Copley Drive, Diamond Bar, California, and remote attendance via videoconferencing and by telephone. Please follow the instructions below to join the meeting remotely.

Please refer to South Coast AQMD's website for information regarding the format of the meeting, updates if the meeting is changed to a full remote via webcast format, and details on how to participate:

<http://www.aqmd.gov/home/news-events/meeting-agendas-minutes>

ELECTRONIC PARTICIPATION INFORMATION

(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 allowed to provide public comment in person
or through Zoom connection or telephone.**

PUBLIC COMMENT WILL STILL BE TAKEN.

Cleaning the air that we breathe...

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)** Sujata Jain pgs. 1-37
Chief Financial Officer
Discussion of report on investment activities, yields, and South Coast AQMD balances for the month of December 2023.

2. **Financial Market Update (No Motion Required)** Richard Babbe pgs. 38-69
Senior Managing Consultant
(PFM Asset Mgmt. LLC)
Information regarding demographic and economic conditions within the South Coast AQMD will be provided.

ACTION ITEM – (Item 3):

3. **Approve South Coast AQMD Annual Investment Policy and Delegation of Authority to Los Angeles County Treasurer to Invest South Coast AQMD Funds (Motion Required)** Sujata Jain pgs. 70-81
State law requires a local government entity to provide an annual statement of investment policy for consideration at a public meeting and to renew its delegation of authority to its treasurer to invest or to reinvest funds of the local agency.

OTHER MATTERS:

4. **Other Business**
Any member of the Committee, or its staff, on their 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 their own activities, provide a reference to staff regarding factual information, request staff to report back at a subsequent meeting concerning any matter, or may take action to direct staff to place a matter of business on a future agenda. (Gov't. Code Section 54954.2)

5. **Public Comment Period**
At the end of the regular meeting agenda, an opportunity is provided for the public to speak on any subject within the Committee's authority that is not on the agenda. Speakers may be limited to three (3) minutes each.

6. **Next Meeting Date:** Friday, June 14, 2024

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 District. 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 Chair 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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Date: February 9, 2024

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

From: Sujata Jain, Chief Financial Officer *Sujata Jain*

Subject: Investment Report for the Fourth Quarter of 2023

Overview

Under the California Government Code, all local agencies are required to submit a quarterly investment report to their legislative body. This is the Fourth quarter report on investments and provides investment information for December 2023, 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.

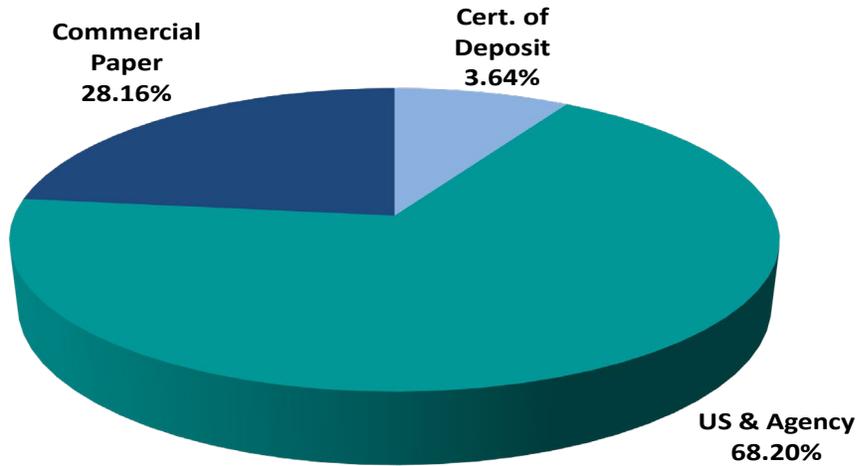
Report

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 December 2023 with regards to compliance with the County's Treasurer Policy.

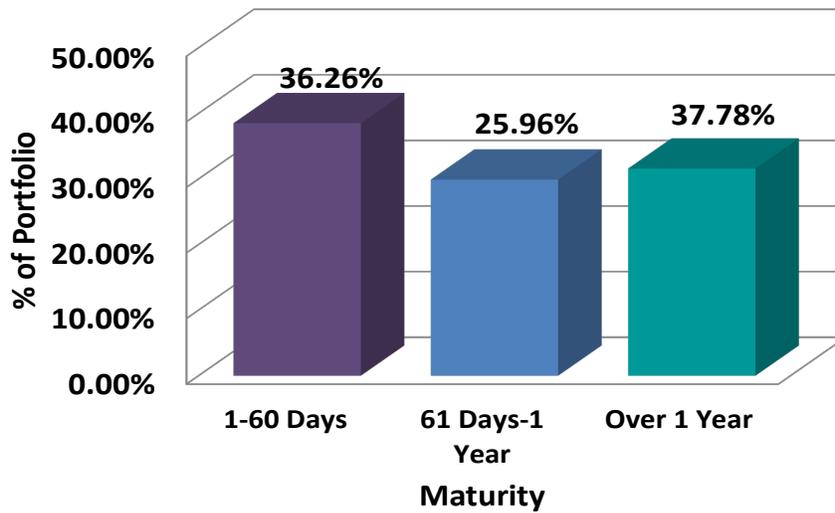
POOLED SURPLUS INVESTMENT FUND

Following is the PSI composition as of December 2023 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 December 31, 2023.

Inventory Balance	
At Cost	\$60,516,617,443
At Market	\$58,313,592,375
Yield	4.17%

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 December 31, 2023.

Balance	\$38,362,382.20
Yield	3.929%

- U.S. Treasury as of December 31, 2023.

US Treasury Notes

Par Value	\$40,000,000
Amortized Cost	\$39,985,596
Market Value	\$39,757,200
Coupon Rate	1.50%
Purchase	03/14/2022
Maturity	02/29/2024
Purchase Yield	1.73%

US Treasury Notes

Par Value	\$10,000,000
Amortized Cost	\$10,008,440
Market Value	\$9,981,100
Coupon Rate	4.63%
Purchase	12/05/2022
Maturity	12/05/2024
Purchase Yield	4.53%

US Treasury Notes

<i>Par Value</i>	\$40,000,000
<i>Amortized Cost</i>	\$39,985,596
<i>Market Value</i>	\$39,034,800
<i>Coupon Rate</i>	4.66%
<i>Purchase</i>	12/22/2023
<i>Maturity</i>	11/29/2024
<i>Purchase Yield</i>	4.90%

US Treasury Notes

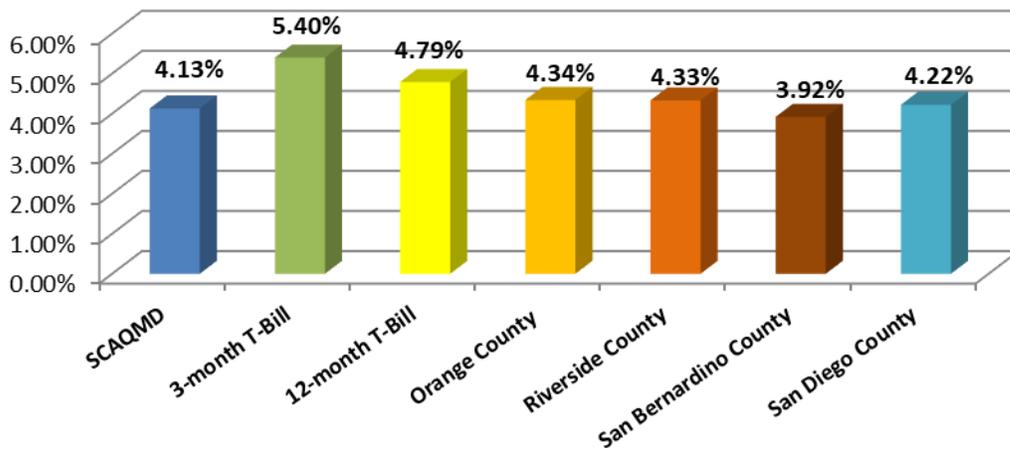
<i>Par Value</i>	\$30,000,000
<i>Amortized Cost</i>	\$29,306,100
<i>Market Value</i>	\$29,284,800
<i>Coupon Rate</i>	5.08%
<i>Purchase</i>	12/22/2023
<i>Maturity</i>	06/20/2024
<i>Purchase Yield</i>	5.30%

Information regarding these investments can be found on pages 36 of the report.

Summary

The South Coast AQMD’s weighted average yield as of December 31, 2023 on total investments of \$1,263,156,653.41 from all sources (PSI, LAIF, SPI) was 4.13% 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 December 31, 2023.

Comparison of Earnings/Yields

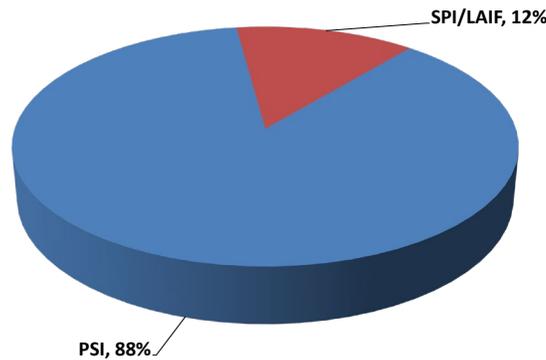


South Coast AQMD cash balances in the General Fund (South Coast AQMD operating moneys), Trust and Agency Funds (moneys held for others), Capital Improvement and Special Revenue Funds (moneys held for special purposes) were invested as follows:

Fund Type	PSI		SPI/LAIF		SPI/Other		Total
	\$M	%	\$M	%	\$M	%	\$M
General	84.3	62.9%	10.4	7.8%	39.3	29.3%	134.0
Trust and Agency	0.03	100.0%	0.00	0.0%	0.00	0.0%	0.03
Special Revenue	1017.8	90.6%	28.0	2.5%	78.0	6.9%	1123.8
Capital Improvement	1.0	100.0%	0.0	0.0%	0.0	0.0%	1.0
Debt Service	4.3	100.0%	0.0	0.0%	0.0	0.0%	4.3
TOTAL	\$ 1,107.4		\$ 38.4		\$ 117.3		\$ 1,263.1

Weighted Avg Maturity (Yrs): PSI – 1.84 LAIF - 0.70 SPI – 0.60

% 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 462, Los Angeles, California 90012
Telephone: (213) 584-1571 Fax: (213) 626-1701
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
LINDSEY P. HORVATH
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

January 31, 2024

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

FROM: Keith Knox 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF DECEMBER 2023

The Report of Investments for the month of December 2023 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's (TTC) Investment Policy.

All investments made during the month of December 2023 were in accordance with the California Government Code and conform to the TTC's Investment Policy.

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

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

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

KK:EBG:DJJ:JK:en

Attachments

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

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 31, 2023**

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/23		
At Cost	\$ 60,516,617,443	\$ 368,969,692
At Market	\$ 58,313,592,375	\$ 346,612,461
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	3.64%	0.00%
United States Government and Agency Obligations	68.13%	88.07%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.16%	0.00%
Municipal Obligations	0.05%	0.56%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	11.37%
1-60 days	36.26%	10.84%
61 days-1 year	25.96%	32.39%
Over 1 year	37.78%	56.77%
Weighted Average Days to Maturity	670	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 31, 2023**

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 December 31, 2023:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	28.16%
Corporate and Deposit Notes	A-1+	P-1	F1	0.02%
Municipals:				
Los Angeles County Securities	AAA	Aa1	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.04%
Negotiable Certificates of Deposit	A-1	P-1	F1	3.64%
U.S. Agency Securities	AA+	Aaa	AAA	49.51%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	4.70%
U.S. Treasury Bills	AA+	Aaa	AA+	13.92%
				<u>100.00%</u>
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	11.37%
Los Angeles County Securities	AAA	Aa1	AA+	0.56%
U.S. Agency Securities	AA+	Aaa	AAA	58.92%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AA+	10.84%
U.S. Treasury Bills	AA+	Aaa	AA+	18.31%
				<u>100.00%</u>

**POOLED SURPLUS EARNINGS REPORT
DECEMBER 31, 2023**

SCHEDULE B

**TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO**

Investment Balance 12/31/23	\$ 60,516,617,443
Market Value at 12/31/23	\$ 58,313,592,375
Average Daily Balance	\$ 58,517,670,824
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 207,863,701
Earnings for the Past 12 Months	\$ 1,959,413,375
Earnings Rate for the Month	4.17%

**SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF DECEMBER 31, 2023**

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 36,001,893.61
Bank of Montreal - Concentration	\$ 131,470,915.82 (A)
Citibank - Concentration	\$ 150,293.16
JP Morgan Chase - Concentration	\$ 101,389,064.48 (B)
Wells Fargo - Concentration	\$ <u> -</u>
Total Ledger Balance for all Banks	<u>\$ 269,012,167.07</u>

(A) \$121.85 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 DECEMBER 2023
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 December 2023

Total Deposits	\$	14,759,194,104.39
Total Disbursements	\$	8,319,555,148.70
Discretionary Funds Liquidity Withdrawal Ratio:		
As of December 31, 2023		1.89

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>		<u>Available Cash</u>
January	\$ 13,169,734,000.00	\$ 5,026,800,000.00	\$ 8,558,600,000.00	\$ 9,637,934,000.00
February	\$ 9,116,427,000.00	\$ 5,601,900,000.00	\$ 6,674,400,000.00	\$ 17,681,861,000.00
March	\$ 9,064,362,000.00	\$ 7,058,000,000.00	\$ 6,738,600,000.00	\$ 27,065,623,000.00
April	\$ 3,188,255,000.00	\$ 11,071,100,000.00	\$ 7,667,600,000.00	\$ 33,657,378,000.00
May	\$ 1,200,309,000.00	\$ 4,204,900,000.00	\$ 7,862,000,000.00	\$ 31,200,587,000.00
June	\$ 1,081,820,000.00	\$ 4,898,400,000.00	\$ 7,562,000,000.00	\$ 29,618,807,000.00

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 December 2023, the Treasurer placed \$719.24 million in the Bank of Montreal Market Plus Account and \$221.34 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$121.85 million remained in the Bank of Montreal Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR DECEMBER 2023
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2023

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1022381769	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	4.48	50,000,000.00	50,000,000.00	50,000,000.00	49,703,000.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,707,500.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.98	20,000,000.00	20,000,000.00	20,000,000.00	16,841,200.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,395,000.00
1104833997	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.20	25,000,000.00	25,000,000.00	25,000,000.00	25,157,250.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.38	25,000,000.00	25,000,000.00	25,000,000.00	20,530,000.00
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.37	50,000,000.00	50,000,000.00	50,000,000.00	41,369,000.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	20,925,000.00	20,958,490.16	20,995,517.25	18,973,534.50
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.73	25,000,000.00	25,000,000.00	25,000,000.00	22,141,750.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.12	20,000,000.00	20,000,000.00	20,000,000.00	16,948,200.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.04	35,500,000.00	35,500,000.00	35,500,000.00	31,981,240.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,707,500.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.00	25,000,000.00	24,899,237.84	24,875,000.00	21,149,750.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.29	25,000,000.00	25,000,000.00	25,000,000.00	22,891,250.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.54	25,000,000.00	25,000,000.00	25,000,000.00	23,094,000.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.32	25,000,000.00	25,000,000.00	25,000,000.00	21,224,750.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.02	25,000,000.00	25,000,000.00	25,000,000.00	21,398,000.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.23	25,000,000.00	25,000,000.00	25,000,000.00	21,356,750.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,163,500.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.34	25,000,000.00	25,000,000.00	25,000,000.00	20,617,250.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.03	40,000,000.00	39,931,762.72	39,885,600.00	34,353,600.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.45	25,000,000.00	24,980,834.97	24,973,000.00	22,128,500.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.43	25,000,000.00	25,000,000.00	25,000,000.00	22,384,250.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.34	50,000,000.00	50,000,000.00	50,000,000.00	41,234,500.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.33	20,000,000.00	19,994,320.92	19,990,000.00	18,401,400.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.04	25,000,000.00	25,000,000.00	25,000,000.00	21,413,500.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.43	25,000,000.00	25,000,000.00	25,000,000.00	23,032,250.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.27	20,000,000.00	20,000,000.00	20,000,000.00	18,350,200.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.05	25,000,000.00	25,000,000.00	25,000,000.00	21,067,500.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.15	10,551,000.00	10,541,104.56	10,536,228.60	8,631,984.12
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.23	25,000,000.00	25,000,000.00	25,000,000.00	21,035,000.00
1118108042	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.36	25,000,000.00	25,000,000.00	25,000,000.00	25,378,000.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.83	25,000,000.00	25,000,000.00	25,000,000.00	22,700,750.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.84	25,000,000.00	25,000,000.00	25,000,000.00	22,343,000.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,163,500.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.49	25,000,000.00	25,000,000.00	25,000,000.00	24,222,750.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.43	25,000,000.00	25,000,000.00	25,000,000.00	22,384,250.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.15	50,000,000.00	49,953,106.76	49,930,000.00	40,906,000.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.17	37,000,000.00	36,851,484.18	36,794,280.00	29,474,200.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.32	25,000,000.00	24,997,142.38	24,995,350.00	24,517,250.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.92	50,000,000.00	50,015,415.81	50,292,500.00	49,505,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.60	25,000,000.00	25,000,000.00	25,000,000.00	22,680,750.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.70	40,000,000.00	40,000,000.00	40,000,000.00	35,988,000.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.14	25,000,000.00	25,000,000.00	25,000,000.00	21,145,500.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.98	25,000,000.00	25,000,000.00	25,000,000.00	21,051,500.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.20	25,000,000.00	25,000,000.00	25,000,000.00	21,362,750.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.84	25,000,000.00	25,000,000.00	25,000,000.00	22,343,000.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.13	21,750,000.00	21,750,000.00	21,750,000.00	17,580,742.50
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.33	25,000,000.00	25,000,000.00	25,000,000.00	24,283,750.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.33	25,000,000.00	25,000,000.00	25,000,000.00	23,001,750.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.14	43,338,000.00	43,297,124.84	43,272,993.00	36,656,147.16
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.34	25,000,000.00	25,000,000.00	25,000,000.00	20,617,250.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.60	25,000,000.00	25,000,000.00	25,000,000.00	22,680,750.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.55	50,000,000.00	49,786,995.53	49,675,000.00	43,770,500.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.40	25,000,000.00	25,000,000.00	25,000,000.00	24,304,000.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.88	50,000,000.00	50,000,000.00	50,000,000.00	49,374,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.32	50,000,000.00	50,000,000.00	50,000,000.00	41,294,000.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.78	25,000,000.00	25,000,000.00	25,000,000.00	23,263,250.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,707,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.38	25,000,000.00	25,000,000.00	25,000,000.00	24,446,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.13	22,956,000.00	22,954,388.00	22,953,704.40	18,555,564.36
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.82	25,000,000.00	25,000,000.00	25,000,000.00	23,006,750.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.70	50,000,000.00	50,000,000.00	50,000,000.00	44,985,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.24	18,330,000.00	18,330,000.00	18,330,000.00	14,264,589.30
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.02	25,000,000.00	25,000,000.00	25,000,000.00	21,398,000.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.33	50,000,000.00	50,000,000.00	50,000,000.00	48,567,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.57	50,000,000.00	50,000,000.00	50,000,000.00	45,054,000.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.12	25,000,000.00	25,000,000.00	25,000,000.00	21,859,500.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.57	50,000,000.00	50,000,000.00	50,000,000.00	45,054,000.00
1125181600	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.57	30,000,000.00	30,000,000.00	30,000,000.00	30,457,200.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.55	20,945,000.00	20,855,772.44	20,808,857.50	18,335,462.45
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.34	25,000,000.00	25,000,000.00	25,000,000.00	24,932,500.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.98	50,000,000.00	49,909,375.00	49,875,000.00	42,690,000.00
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.86	26,200,000.00	26,200,000.00	26,200,000.00	23,144,032.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.17	50,000,000.00	49,947,672.53	49,925,000.00	40,498,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.50	21,000,000.00	21,000,000.00	21,000,000.00	19,973,100.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.78	25,000,000.00	25,000,000.00	25,000,000.00	22,287,500.00
1115547787	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2027	5.36	40,000,000.00	40,000,000.00	40,000,000.00	40,604,800.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.23	25,000,000.00	25,000,000.00	25,000,000.00	21,356,750.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.45	20,000,000.00	20,000,000.00	20,000,000.00	17,513,400.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.94	11,923,000.00	11,923,000.00	11,923,000.00	10,081,850.34
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.14	16,250,000.00	16,219,565.96	16,210,512.50	15,576,925.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.59	21,072,000.00	20,995,244.87	20,966,640.00	18,390,377.28
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.96	25,000,000.00	25,000,000.00	25,000,000.00	24,556,500.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	5,000,000.00	5,000,000.00	5,000,000.00	4,533,700.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.38	25,000,000.00	25,000,000.00	25,000,000.00	20,530,000.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.24	18,330,000.00	18,330,000.00	18,330,000.00	14,264,589.30
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.32	50,000,000.00	50,035,849.85	50,286,500.00	49,172,500.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.00	20,000,000.00	20,000,000.00	20,000,000.00	17,653,000.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.30	25,000,000.00	25,000,000.00	25,000,000.00	24,726,500.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.03	25,000,000.00	25,000,000.00	25,000,000.00	21,471,000.00
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.80	25,000,000.00	24,992,989.46	24,991,250.00	20,666,250.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.13	25,000,000.00	24,995,611.20	24,993,750.00	20,207,750.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.33	25,000,000.00	25,000,000.00	25,000,000.00	22,828,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.34	9,880,000.00	9,880,000.00	9,880,000.00	9,302,711.60
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.13	21,450,000.00	21,387,544.68	21,371,707.50	20,150,773.50
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.13	30,000,000.00	30,000,000.00	30,000,000.00	25,452,900.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.95	25,000,000.00	24,920,529.84	24,881,250.00	20,233,500.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.34	50,000,000.00	50,000,000.00	50,000,000.00	41,234,500.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.70	25,000,000.00	25,000,000.00	25,000,000.00	22,087,250.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.24	50,000,000.00	49,933,269.44	49,900,000.00	41,083,500.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.48	50,000,000.00	50,000,000.00	50,000,000.00	45,229,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.82	36,274,000.00	36,268,042.98	36,255,863.00	34,542,641.98
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.05	25,000,000.00	25,000,000.00	25,000,000.00	22,003,250.00
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.73	50,000,000.00	50,000,000.00	50,000,000.00	47,305,500.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.33	25,000,000.00	25,000,000.00	25,000,000.00	24,864,250.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.20	25,000,000.00	25,000,000.00	25,000,000.00	24,992,250.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.00	25,000,000.00	24,982,461.67	24,962,500.00	23,156,000.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.32	32,190,000.00	32,190,000.00	32,190,000.00	26,585,077.20
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.04	25,000,000.00	25,000,000.00	25,000,000.00	21,413,500.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.93	25,000,000.00	24,985,495.70	24,981,250.00	24,041,000.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.33	25,000,000.00	25,000,000.00	25,000,000.00	24,170,500.00
1126839223	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2028	5.57	24,295,000.00	24,295,000.00	24,295,000.00	24,665,255.80
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.50	25,000,000.00	24,989,381.16	24,982,500.00	23,190,000.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.28	50,000,000.00	49,913,266.67	49,875,000.00	40,871,000.00
1122064631	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2026	5.42	50,000,000.00	50,000,000.00	50,000,000.00	50,785,000.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	41,083,500.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.03	25,000,000.00	24,991,419.10	24,987,500.00	20,238,750.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.78	25,000,000.00	25,000,000.00	25,000,000.00	22,287,500.00
1055914263	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/23/2026	4.82	25,000,000.00	24,969,069.34	24,962,500.00	25,009,000.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.05	25,000,000.00	25,000,000.00	25,000,000.00	23,249,750.00
1121394790	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2028	5.52	39,370,000.00	39,370,000.00	39,370,000.00	40,086,534.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.24	25,000,000.00	25,000,000.00	25,000,000.00	20,332,750.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.54	25,000,000.00	25,000,000.00	25,000,000.00	23,094,000.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.70	25,000,000.00	24,978,442.38	24,975,000.00	24,304,750.00
1046329690	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2028	4.69	25,000,000.00	25,000,000.00	25,000,000.00	24,748,000.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.30	25,000,000.00	25,000,000.00	25,000,000.00	22,813,000.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.40	20,000,000.00	20,000,000.00	20,000,000.00	18,082,600.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.54	25,000,000.00	25,000,000.00	25,000,000.00	23,094,000.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.33	25,000,000.00	25,000,000.00	25,000,000.00	22,828,000.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	35,000,000.00	35,000,000.00	35,000,000.00	31,735,900.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.70	20,000,000.00	19,932,066.79	19,920,000.00	19,571,000.00
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.00	20,000,000.00	20,000,000.00	20,000,000.00	17,653,000.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.27	20,000,000.00	20,000,000.00	20,000,000.00	18,350,200.00
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.05	20,000,000.00	20,000,000.00	20,000,000.00	16,854,000.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.38	50,000,000.00	49,957,776.56	49,940,000.00	41,060,000.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.74	20,000,000.00	20,000,000.00	20,000,000.00	17,562,000.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.70	25,000,000.00	25,000,000.00	25,000,000.00	22,087,250.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.90	17,300,000.00	17,295,634.38	17,292,215.00	15,236,283.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.43	30,000,000.00	30,000,000.00	30,000,000.00	26,103,300.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.82	25,000,000.00	25,000,000.00	25,000,000.00	23,006,750.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.00	20,000,000.00	20,000,000.00	20,000,000.00	17,653,000.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.02	25,000,000.00	25,000,000.00	25,000,000.00	21,398,000.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	41,083,500.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.03	25,000,000.00	24,973,399.18	24,961,250.00	20,238,750.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.03	25,000,000.00	25,000,000.00	25,000,000.00	21,471,000.00
1109093626	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.20	40,708,000.00	40,670,693.68	40,667,292.00	40,964,053.32
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.93	20,000,000.00	20,000,000.00	20,000,000.00	19,232,800.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.31	50,000,000.00	50,000,000.00	50,000,000.00	49,489,000.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.00	25,000,000.00	25,000,000.00	25,000,000.00	22,470,750.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.10	50,000,000.00	49,980,197.39	49,962,500.00	45,427,000.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,395,000.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.90	50,000,000.00	49,987,382.61	49,977,500.00	44,035,500.00
1131865559	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.23	25,000,000.00	25,000,000.00	25,000,000.00	25,273,500.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.28	50,000,000.00	50,000,000.00	50,000,000.00	40,871,000.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.00	50,000,000.00	50,000,000.00	50,000,000.00	45,226,000.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.78	25,000,000.00	25,000,000.00	25,000,000.00	24,290,500.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.32	25,000,000.00	25,000,000.00	25,000,000.00	21,224,750.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.37	6,000,000.00	6,000,000.00	6,000,000.00	4,964,280.00
1132575157	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/17/2027	5.23	25,000,000.00	25,000,000.00	25,000,000.00	25,273,500.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.65	22,000,000.00	22,000,000.00	22,000,000.00	19,565,260.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.12	25,000,000.00	25,000,000.00	25,000,000.00	21,185,250.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.33	25,000,000.00	25,000,000.00	25,000,000.00	24,283,750.00
1158562675	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2027	4.86	25,000,000.00	25,000,000.00	25,000,000.00	25,012,750.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.14	45,200,000.00	45,200,000.00	45,200,000.00	38,231,064.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.99	50,000,000.00	49,938,759.58	49,910,000.00	40,434,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.57	50,000,000.00	50,000,000.00	50,000,000.00	45,054,000.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.12	25,000,000.00	25,000,000.00	25,000,000.00	21,188,250.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.23	25,000,000.00	25,000,000.00	25,000,000.00	21,356,750.00
1137387134	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/14/2028	5.25	17,349,000.00	17,340,548.77	17,340,325.50	17,560,310.82
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	50,000,000.00	50,000,000.00	50,000,000.00	45,337,000.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.63	50,000,000.00	49,988,932.66	49,940,000.00	48,540,500.00
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.38	50,000,000.00	49,991,201.05	49,987,500.00	41,060,000.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.34	6,525,000.00	6,525,000.00	6,525,000.00	5,381,102.25
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.05	45,000,000.00	45,000,000.00	45,000,000.00	37,964,250.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.03	20,000,000.00	19,909,199.59	19,868,200.00	16,191,000.00
1064302239	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/14/2028	5.43	25,000,000.00	25,000,000.00	25,000,000.00	25,109,750.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.30	25,000,000.00	25,000,000.00	25,000,000.00	22,813,000.00
1081954931	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/14/2025	5.37	25,000,000.00	25,000,000.00	25,000,000.00	24,954,000.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.97	45,000,000.00	45,000,000.00	45,000,000.00	38,333,700.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.24	18,340,000.00	18,340,000.00	18,340,000.00	14,272,371.40
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.40	25,000,000.00	24,969,099.78	24,950,000.00	22,333,000.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	50,000,000.00	50,000,000.00	50,000,000.00	45,337,000.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.34	25,000,000.00	25,000,000.00	25,000,000.00	24,932,500.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.05	25,000,000.00	25,000,000.00	25,000,000.00	22,003,250.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.24	48,935,000.00	48,898,407.97	48,882,639.55	39,840,430.25
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.43	10,000,000.00	10,000,000.00	10,000,000.00	9,212,900.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.50	8,200,000.00	8,200,000.00	8,200,000.00	7,799,020.00
1007769761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2027	5.27	25,000,000.00	25,000,000.00	25,000,000.00	24,869,250.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.34	38,700,000.00	38,667,710.27	38,661,300.00	32,206,140.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.14	25,000,000.00	24,984,314.02	24,975,000.00	21,145,500.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,665,500.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.28	50,000,000.00	49,913,266.67	49,875,000.00	40,871,000.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.83	27,000,000.00	27,000,000.00	27,000,000.00	24,516,810.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.29	12,000,000.00	11,992,859.18	11,988,000.00	10,887,800.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.05	25,000,000.00	25,000,000.00	25,000,000.00	23,249,750.00
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.93	25,000,000.00	25,000,000.00	25,000,000.00	21,971,250.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.88	25,000,000.00	25,000,000.00	25,000,000.00	22,355,750.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.35	15,150,000.00	15,150,000.00	15,150,000.00	12,568,288.50
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.84	25,000,000.00	25,000,000.00	25,000,000.00	22,343,000.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.74	25,000,000.00	25,000,000.00	25,000,000.00	21,377,750.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.00	25,000,000.00	25,000,000.00	25,000,000.00	23,930,500.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.88	21,250,000.00	21,231,911.80	21,223,437.50	19,331,975.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.04	25,000,000.00	25,000,000.00	25,000,000.00	21,413,500.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.32	18,000,000.00	18,012,905.94	18,103,140.00	17,702,100.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.84	25,000,000.00	25,000,000.00	25,000,000.00	22,343,000.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.87	50,000,000.00	49,970,895.07	49,961,000.00	46,332,500.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.02	50,000,000.00	49,854,879.39	49,800,000.00	42,796,000.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.05	27,200,000.00	27,200,000.00	27,200,000.00	23,939,536.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.43	20,000,000.00	20,000,000.00	20,000,000.00	18,425,800.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.54	25,000,000.00	25,000,000.00	25,000,000.00	23,094,000.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.23	20,900,000.00	20,900,000.00	20,900,000.00	17,854,243.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.00	20,000,000.00	20,000,000.00	20,000,000.00	17,368,200.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.78	25,000,000.00	25,000,000.00	25,000,000.00	24,290,500.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.02	25,000,000.00	25,000,000.00	25,000,000.00	22,668,500.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.38	25,000,000.00	25,000,000.00	25,000,000.00	20,530,000.00
1104833999	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/25/2026	5.20	25,000,000.00	25,000,000.00	25,000,000.00	25,157,250.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.20	25,000,000.00	25,000,000.00	25,000,000.00	21,362,750.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.12	25,000,000.00	25,000,000.00	25,000,000.00	21,188,250.00
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.12	25,000,000.00	25,000,000.00	25,000,000.00	21,188,250.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.94	25,000,000.00	25,000,000.00	25,000,000.00	23,142,750.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.57	50,000,000.00	49,931,514.09	49,887,500.00	45,054,000.00
1130416332	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/20/2024	5.33	50,000,000.00	49,415,180.55	48,963,611.11	49,412,000.00
1146669211	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/20/2024	5.21	50,000,000.00	48,986,944.45	48,740,916.67	48,997,000.00
1089868704	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.32	50,000,000.00	49,778,333.33	48,825,166.67	49,761,000.00
1140366877	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2024	5.22	50,000,000.00	49,130,000.00	48,796,500.00	49,124,500.00
1143702885	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/02/2024	5.21	50,000,000.00	49,117,194.44	48,827,750.00	49,123,500.00
1169492859	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.27	50,000,000.00	49,780,416.67	49,751,138.89	49,761,000.00
1147280721	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/22/2024	5.20	50,000,000.00	48,974,444.44	48,736,111.11	48,983,000.00
1099833812	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/03/2024	5.31	50,000,000.00	49,985,250.00	49,174,000.00	49,964,000.00
1118108043	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/13/2024	5.35	45,000,000.00	44,712,437.50	44,164,062.50	44,697,150.00
1114940511	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2024	5.32	50,000,000.00	49,874,388.89	49,216,777.78	49,855,500.00
1109719531	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/01/2024	5.30	50,000,000.00	49,558,333.33	48,859,027.78	49,548,000.00
1165120703	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2024	5.07	50,000,000.00	48,957,833.34	48,887,416.67	48,941,000.00
1124577027	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/14/2024	5.32	50,000,000.00	49,460,611.11	48,950,777.78	49,455,000.00
1169993975	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2024	5.25	25,000,000.00	24,959,895.83	24,948,958.33	24,949,250.00
1163564646	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2024	5.09	21,000,000.00	20,510,087.50	20,474,457.50	20,504,190.00
1096587930	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/02/2024	5.29	50,000,000.00	49,992,652.78	49,133,027.78	49,971,000.00
1137389810	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/22/2024	5.26	50,000,000.00	49,181,777.78	48,831,111.11	49,181,500.00
1169492860	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/31/2024	5.27	50,000,000.00	49,780,416.67	49,751,138.89	49,761,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
116999373	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2024	5.25	50,000,000.00	49,919,791.67	49,897,916.67	49,898,500.00
1121394800	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2024	5.32	50,000,000.00	49,379,333.33	48,817,777.78	49,376,000.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.27	25,000,000.00	25,000,000.00	25,000,000.00	24,251,500.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	40,995,500.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.02	32,995,000.00	32,995,000.00	32,995,000.00	28,759,101.90
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.37	50,000,000.00	50,000,000.00	50,000,000.00	39,814,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.21	50,000,000.00	50,000,000.00	50,000,000.00	40,882,500.00
1161886609	FEDERAL HOME LOAN BANKS	12/27/2024	5.21	50,000,000.00	50,000,000.00	50,000,000.00	49,937,000.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.55	25,000,000.00	25,000,000.00	25,000,000.00	21,899,250.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.80	25,000,000.00	25,000,000.00	25,000,000.00	24,358,250.00
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.63	25,000,000.00	25,000,000.00	25,000,000.00	24,896,750.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.26	25,000,000.00	25,000,000.00	25,000,000.00	24,298,250.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.04	25,000,000.00	25,000,000.00	25,000,000.00	24,316,500.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.10	25,000,000.00	25,000,000.00	25,000,000.00	24,587,750.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.40	25,000,000.00	25,000,000.00	25,000,000.00	22,612,750.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.00	50,000,000.00	50,000,000.00	50,000,000.00	48,610,500.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.03	50,000,000.00	50,000,000.00	50,000,000.00	48,628,500.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.08	40,950,000.00	40,950,000.00	40,950,000.00	38,437,308.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.26	50,000,000.00	50,000,000.00	50,000,000.00	40,658,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.63	50,000,000.00	50,000,000.00	50,000,000.00	49,793,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.70	25,000,000.00	25,000,000.00	25,000,000.00	24,018,000.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.28	25,000,000.00	25,000,000.00	25,000,000.00	22,991,250.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.25	25,000,000.00	25,000,000.00	25,000,000.00	20,368,750.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.45	25,000,000.00	25,000,000.00	25,000,000.00	24,688,750.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.88	25,000,000.00	25,000,000.00	25,000,000.00	22,327,250.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.75	50,000,000.00	50,000,000.00	50,000,000.00	49,802,500.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.25	22,700,000.00	22,700,000.00	22,700,000.00	19,422,347.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.50	25,000,000.00	25,000,000.00	25,000,000.00	24,101,250.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.00	50,000,000.00	50,000,000.00	50,000,000.00	48,598,000.00
1091802991	FEDERAL HOME LOAN BANKS	08/28/2026	5.55	25,000,000.00	25,000,000.00	25,000,000.00	25,002,250.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.02	25,000,000.00	25,000,000.00	25,000,000.00	24,572,000.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.75	25,000,000.00	25,000,000.00	25,000,000.00	23,240,500.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.10	30,000,000.00	30,000,000.00	30,000,000.00	27,398,700.00
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.21	25,000,000.00	25,000,000.00	25,000,000.00	24,612,250.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.12	25,000,000.00	25,000,000.00	25,000,000.00	24,588,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,437,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.50	25,000,000.00	24,801,246.42	24,723,000.00	20,735,250.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.70	25,000,000.00	25,000,000.00	25,000,000.00	23,204,750.00
1161897946	FEDERAL HOME LOAN BANKS	12/27/2024	5.22	50,000,000.00	50,000,000.00	50,000,000.00	50,078,000.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.16	25,000,000.00	25,000,000.00	25,000,000.00	21,252,750.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.40	25,000,000.00	25,000,000.00	25,000,000.00	24,672,250.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.50	25,000,000.00	25,000,000.00	25,000,000.00	23,062,500.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.01	25,000,000.00	25,000,000.00	25,000,000.00	24,566,250.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.35	50,000,000.00	50,000,000.00	50,000,000.00	39,680,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.91	25,000,000.00	25,000,000.00	25,000,000.00	24,538,000.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.50	25,000,000.00	25,000,000.00	25,000,000.00	24,705,000.00
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.09	25,000,000.00	25,000,000.00	25,000,000.00	24,310,500.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.25	50,000,000.00	50,000,000.00	50,000,000.00	48,575,000.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.61	25,000,000.00	25,000,000.00	25,000,000.00	22,741,500.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.25	40,440,000.00	40,440,000.00	40,440,000.00	32,930,292.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.00	50,000,000.00	50,000,000.00	50,000,000.00	49,132,500.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.65	25,000,000.00	25,000,000.00	25,000,000.00	24,256,750.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.00	25,000,000.00	25,000,000.00	25,000,000.00	24,273,250.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.00	50,000,000.00	50,000,000.00	50,000,000.00	48,610,500.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.60	25,000,000.00	25,000,000.00	25,000,000.00	24,452,750.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.77	25,000,000.00	25,000,000.00	25,000,000.00	22,218,500.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.70	15,000,000.00	15,000,000.00	15,000,000.00	14,410,800.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.28	33,200,000.00	33,193,070.03	33,190,040.00	27,123,736.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.21	38,200,000.00	38,200,000.00	38,200,000.00	31,234,230.00
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.70	25,000,000.00	25,000,000.00	25,000,000.00	22,189,750.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.03	25,000,000.00	25,000,000.00	25,000,000.00	23,228,750.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.20	19,444,444.44	19,444,444.45	19,444,444.45	17,646,805.56
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.08	50,000,000.00	50,000,000.00	50,000,000.00	46,932,000.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.02	50,000,000.00	50,000,000.00	50,000,000.00	46,806,000.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.40	25,000,000.00	25,000,000.00	25,000,000.00	21,626,500.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.25	25,000,000.00	25,000,000.00	25,000,000.00	24,262,000.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.00	18,000,000.00	17,990,971.44	17,965,080.00	17,792,820.00
1141009813	FEDERAL HOME LOAN BANKS	11/28/2028	5.35	50,000,000.00	50,000,000.00	50,000,000.00	50,405,000.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.26	25,000,000.00	25,000,000.00	25,000,000.00	24,672,500.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.46	25,000,000.00	25,000,000.00	25,000,000.00	20,590,250.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.20	25,000,000.00	25,000,000.00	25,000,000.00	24,613,750.00
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.50	25,000,000.00	25,000,000.00	25,000,000.00	24,676,250.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.00	25,000,000.00	25,000,000.00	25,000,000.00	24,337,250.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.00	50,000,000.00	50,000,000.00	50,000,000.00	48,598,000.00
1161886606	FEDERAL HOME LOAN BANKS	12/27/2024	5.21	50,000,000.00	50,000,000.00	50,000,000.00	49,937,000.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.34	25,000,000.00	25,000,000.00	25,000,000.00	24,617,000.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.02	24,185,000.00	24,181,962.70	24,178,953.75	21,724,901.80
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.52	50,000,000.00	50,000,000.00	50,000,000.00	46,153,000.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.38	25,000,000.00	25,000,000.00	25,000,000.00	22,995,250.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.40	50,000,000.00	50,000,000.00	50,000,000.00	45,909,500.00

LOS ANGELES COUNTY TREASURER
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.25	25,000,000.00	25,000,000.00	25,000,000.00	22,971,500.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.10	25,000,000.00	25,000,000.00	25,000,000.00	24,883,750.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.45	25,000,000.00	25,000,000.00	25,000,000.00	22,352,500.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.32	50,000,000.00	50,000,000.00	50,000,000.00	40,836,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.60	12,000,000.00	12,000,000.00	12,000,000.00	10,653,960.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.89	50,000,000.00	50,000,000.00	50,000,000.00	48,546,000.00
1161897944	FEDERAL HOME LOAN BANKS	12/27/2024	5.23	50,000,000.00	50,000,000.00	50,000,000.00	50,080,000.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.88	50,000,000.00	50,000,000.00	50,000,000.00	48,537,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.50	25,000,000.00	25,000,000.00	25,000,000.00	22,629,750.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.35	25,000,000.00	25,000,000.00	25,000,000.00	24,655,500.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.00	25,000,000.00	25,000,000.00	25,000,000.00	24,326,250.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.32	25,000,000.00	25,000,000.00	25,000,000.00	24,650,750.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.02	25,000,000.00	24,998,348.91	24,996,250.00	24,569,500.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.30	25,000,000.00	25,000,000.00	25,000,000.00	24,648,000.00
1151409909	FEDERAL HOME LOAN BANKS	06/06/2025	5.35	50,000,000.00	50,000,000.00	50,000,000.00	49,955,000.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.30	25,000,000.00	25,000,000.00	25,000,000.00	24,364,500.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.80	25,000,000.00	25,000,000.00	25,000,000.00	21,797,250.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.63	25,000,000.00	25,000,000.00	25,000,000.00	23,151,500.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.37	25,000,000.00	25,000,000.00	25,000,000.00	19,907,000.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.00	25,000,000.00	25,000,000.00	25,000,000.00	24,565,750.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.74	25,000,000.00	25,000,000.00	25,000,000.00	24,257,750.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.04	25,000,000.00	25,000,000.00	25,000,000.00	24,316,500.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.32	50,000,000.00	50,000,000.00	50,000,000.00	40,820,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.54	25,000,000.00	25,000,000.00	25,000,000.00	23,094,000.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.01	25,000,000.00	25,000,000.00	25,000,000.00	24,333,750.00
1161897947	FEDERAL HOME LOAN BANKS	12/27/2024	5.23	50,000,000.00	50,000,000.00	50,000,000.00	50,078,500.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.77	50,000,000.00	50,000,000.00	50,000,000.00	44,420,500.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.25	50,000,000.00	50,000,000.00	50,000,000.00	40,541,500.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.50	25,000,000.00	25,000,000.00	25,000,000.00	24,676,250.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.34	50,000,000.00	50,000,000.00	50,000,000.00	39,712,500.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.42	25,000,000.00	25,000,000.00	25,000,000.00	23,018,000.00
1147289501	FEDERAL HOME LOAN BANKS	06/07/2024	5.37	50,000,000.00	50,000,000.00	50,000,000.00	50,033,000.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.88	22,000,000.00	22,000,000.00	22,000,000.00	19,411,040.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.05	50,000,000.00	50,000,000.00	50,000,000.00	46,405,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.50	25,000,000.00	25,000,000.00	25,000,000.00	23,022,500.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.72	25,000,000.00	25,000,000.00	25,000,000.00	24,258,750.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.39	25,000,000.00	25,000,000.00	25,000,000.00	22,570,500.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.30	25,000,000.00	25,000,000.00	25,000,000.00	24,364,500.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.09	40,000,000.00	40,000,000.00	40,000,000.00	37,506,800.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.82	25,000,000.00	25,000,000.00	25,000,000.00	24,788,500.00
1161897945	FEDERAL HOME LOAN BANKS	12/27/2024	5.22	50,000,000.00	50,000,000.00	50,000,000.00	50,078,000.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.55	25,000,000.00	25,000,000.00	25,000,000.00	24,221,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.08	25,000,000.00	25,000,000.00	25,000,000.00	24,307,250.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.30	25,000,000.00	25,000,000.00	25,000,000.00	22,944,750.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.29	19,875,000.00	19,875,000.00	19,875,000.00	16,231,713.75
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.00	25,000,000.00	25,000,000.00	25,000,000.00	24,563,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.35	50,000,000.00	50,000,000.00	50,000,000.00	39,746,500.00
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.02	25,000,000.00	25,000,000.00	25,000,000.00	24,569,500.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.66	25,000,000.00	25,000,000.00	25,000,000.00	23,176,250.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.32	50,000,000.00	50,000,000.00	50,000,000.00	40,754,500.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.63	25,000,000.00	25,000,000.00	25,000,000.00	24,896,750.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.20	50,000,000.00	50,000,000.00	50,000,000.00	45,436,000.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.30	25,000,000.00	25,000,000.00	25,000,000.00	24,289,250.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.00	50,000,000.00	50,000,000.00	50,000,000.00	48,598,000.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.65	25,000,000.00	25,000,000.00	25,000,000.00	23,169,250.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.08	50,000,000.00	50,000,000.00	50,000,000.00	40,522,000.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.30	39,950,000.00	39,950,000.00	39,950,000.00	32,894,430.50
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	40,737,500.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.15	25,000,000.00	25,000,000.00	25,000,000.00	21,151,000.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,419,000.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.29	25,000,000.00	25,000,000.00	25,000,000.00	23,255,500.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.60	25,000,000.00	25,000,000.00	25,000,000.00	24,449,750.00
821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.00	50,000,000.00	50,000,000.00	50,000,000.00	44,900,000.00
1132575155	FEDERAL HOME LOAN BANKS	11/28/2028	5.25	50,000,000.00	50,000,000.00	50,000,000.00	50,372,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.08	24,000,000.00	24,000,000.00	24,000,000.00	20,317,920.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.40	25,000,000.00	25,000,000.00	25,000,000.00	23,004,500.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.21	25,000,000.00	25,000,000.00	25,000,000.00	24,347,500.00
1157685565	FEDERAL HOME LOAN BANKS	03/15/2024	5.22	50,000,000.00	49,463,500.00	49,325,750.00	49,447,500.00
1153532663	FEDERAL HOME LOAN BANKS	03/13/2024	5.23	42,330,000.00	41,887,228.20	41,727,338.38	41,874,529.20
1123180850	FEDERAL HOME LOAN BANKS	01/25/2024	5.33	32,107,000.00	31,992,913.13	31,645,898.89	31,981,461.63
1136820330	FEDERAL HOME LOAN BANKS	01/16/2024	5.27	42,252,000.00	42,159,221.65	41,856,145.71	42,142,144.80
1166058694	FEDERAL HOME LOAN BANKS	02/14/2024	5.22	50,000,000.00	49,681,000.00	49,637,500.00	49,656,000.00
1143030753	FEDERAL HOME LOAN BANKS	01/12/2024	5.25	50,000,000.00	49,919,791.67	49,620,833.33	49,898,500.00
1145088132	FEDERAL HOME LOAN BANKS	02/20/2024	5.26	30,448,000.00	30,225,560.45	30,069,852.76	30,211,723.52
1122570851	FEDERAL HOME LOAN BANKS	01/19/2024	5.34	50,000,000.00	49,866,500.00	49,325,083.33	49,848,000.00
1119013066	FEDERAL HOME LOAN BANKS	01/19/2024	5.29	50,000,000.00	49,867,625.00	49,279,291.67	49,848,000.00
1108572504	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1108572506	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1143030755	FEDERAL HOME LOAN BANKS	03/20/2024	5.25	50,000,000.00	49,423,958.34	49,132,291.67	49,412,000.00
1126839216	FEDERAL HOME LOAN BANKS	01/26/2024	5.32	50,000,000.00	49,815,277.78	49,327,611.11	49,797,500.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1168434526	FEDERAL HOME LOAN BANKS	02/12/2024	5.25	40,000,000.00	39,755,000.00	39,725,833.33	39,736,400.00
1133249298	FEDERAL HOME LOAN BANKS	01/19/2024	5.28	50,000,000.00	49,868,000.00	49,457,333.33	49,848,000.00
1169492853	FEDERAL HOME LOAN BANKS	04/03/2024	5.17	50,000,000.00	49,332,208.33	49,303,486.11	49,316,500.00
1155538754	FEDERAL HOME LOAN BANKS	03/06/2024	5.23	50,000,000.00	49,527,847.22	49,353,513.89	49,512,000.00
1108572508	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1131860571	FEDERAL HOME LOAN BANKS	01/08/2024	5.28	50,000,000.00	49,948,715.28	49,509,131.94	49,927,500.00
1158426356	FEDERAL HOME LOAN BANKS	04/12/2024	5.20	50,000,000.00	49,262,625.00	49,139,729.17	49,252,500.00
1133961836	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1166058690	FEDERAL HOME LOAN BANKS	04/19/2024	5.21	40,907,000.00	40,261,703.44	40,226,182.53	40,254,942.42
1153532654	FEDERAL HOME LOAN BANKS	03/15/2024	5.23	50,000,000.00	49,462,472.22	49,273,611.11	49,447,500.00
1169492855	FEDERAL HOME LOAN BANKS	04/03/2024	5.17	50,000,000.00	49,332,208.33	49,303,486.11	49,316,500.00
1137387135	FEDERAL HOME LOAN BANKS	02/14/2024	5.26	50,000,000.00	49,678,738.89	49,335,573.61	49,656,000.00
1128759697	FEDERAL HOME LOAN BANKS	01/31/2024	5.33	50,000,000.00	49,777,958.33	49,326,473.61	49,761,000.00
1155538743	FEDERAL HOME LOAN BANKS	03/13/2024	5.23	50,000,000.00	49,477,500.00	49,303,333.33	49,462,000.00
1147272472	FEDERAL HOME LOAN BANKS	02/09/2024	5.25	50,000,000.00	49,715,625.00	49,475,000.00	49,692,500.00
1157155723	FEDERAL HOME LOAN BANKS	03/13/2024	5.24	50,000,000.00	49,475,600.00	49,337,216.67	49,462,000.00
1166058700	FEDERAL HOME LOAN BANKS	04/19/2024	5.21	50,000,000.00	49,211,263.89	49,167,847.22	49,203,000.00
1115547789	FEDERAL HOME LOAN BANKS	01/05/2024	5.35	50,000,000.00	49,970,277.78	49,323,819.44	49,949,500.00
1155538745	FEDERAL HOME LOAN BANKS	03/06/2024	5.23	50,000,000.00	49,527,847.22	49,353,513.89	49,512,000.00
1168434532	FEDERAL HOME LOAN BANKS	04/05/2024	5.17	50,000,000.00	49,317,847.22	49,281,944.44	49,302,500.00
1099833810	FEDERAL HOME LOAN BANKS	01/10/2024	5.32	50,000,000.00	49,933,450.00	49,120,061.11	49,913,000.00
1122570848	FEDERAL HOME LOAN BANKS	01/19/2024	5.34	50,000,000.00	49,866,500.00	49,325,083.33	49,848,000.00
1133961826	FEDERAL HOME LOAN BANKS	01/22/2024	5.26	34,551,000.00	34,444,885.24	34,166,965.64	34,431,108.03
1166058698	FEDERAL HOME LOAN BANKS	03/12/2024	5.19	50,000,000.00	49,488,208.33	49,444,958.33	49,469,000.00
1133249304	FEDERAL HOME LOAN BANKS	01/19/2024	5.28	50,000,000.00	49,868,000.00	49,457,333.33	49,848,000.00
1154559333	FEDERAL HOME LOAN BANKS	04/05/2024	5.23	50,000,000.00	49,309,534.72	49,135,101.39	49,302,500.00
1165120709	FEDERAL HOME LOAN BANKS	04/11/2024	5.20	50,000,000.00	49,270,555.55	49,234,444.44	49,259,500.00
1133961841	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1151409915	FEDERAL HOME LOAN BANKS	02/12/2024	5.24	50,000,000.00	49,694,333.34	49,490,555.56	49,670,500.00
1155538747	FEDERAL HOME LOAN BANKS	03/06/2024	5.23	50,000,000.00	49,527,847.22	49,353,513.89	49,512,000.00
1154559335	FEDERAL HOME LOAN BANKS	04/05/2024	5.23	50,000,000.00	49,309,534.72	49,135,101.39	49,302,500.00
1157155729	FEDERAL HOME LOAN BANKS	02/05/2024	5.24	50,000,000.00	49,745,034.72	49,599,340.28	49,722,000.00
1155538721	FEDERAL HOME LOAN BANKS	03/13/2024	5.23	50,000,000.00	49,477,500.00	49,303,333.33	49,462,000.00
1155538734	FEDERAL HOME LOAN BANKS	03/13/2024	5.23	50,000,000.00	49,477,500.00	49,303,333.33	49,462,000.00
1133961837	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1157155745	FEDERAL HOME LOAN BANKS	02/05/2024	5.24	50,000,000.00	49,745,034.72	49,599,340.28	49,722,000.00
1108572503	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1114129017	FEDERAL HOME LOAN BANKS	01/03/2024	5.34	50,000,000.00	49,985,166.67	49,325,083.33	49,964,000.00
1155538736	FEDERAL HOME LOAN BANKS	02/23/2024	5.24	50,000,000.00	49,614,277.78	49,439,611.11	49,590,000.00
1168434529	FEDERAL HOME LOAN BANKS	04/05/2024	5.17	50,000,000.00	49,317,847.22	49,281,944.44	49,302,500.00
1157155730	FEDERAL HOME LOAN BANKS	03/13/2024	5.24	50,000,000.00	49,475,600.00	49,337,216.67	49,462,000.00
1154559345	FEDERAL HOME LOAN BANKS	02/02/2024	5.24	50,000,000.00	49,767,022.22	49,592,288.89	49,744,000.00
1143030754	FEDERAL HOME LOAN BANKS	01/12/2024	5.25	31,262,000.00	31,211,850.54	31,024,929.83	31,198,538.14
1155538732	FEDERAL HOME LOAN BANKS	02/23/2024	5.24	50,000,000.00	49,614,277.78	49,439,611.11	49,590,000.00
1157685668	FEDERAL HOME LOAN BANKS	02/12/2024	5.24	10,733,000.00	10,667,385.60	10,637,702.89	10,662,269.53
1168434531	FEDERAL HOME LOAN BANKS	04/05/2024	5.17	50,000,000.00	49,317,847.22	49,281,944.44	49,302,500.00
1155538717	FEDERAL HOME LOAN BANKS	03/06/2024	5.23	50,000,000.00	49,527,847.22	49,353,513.89	49,512,000.00
1147272477	FEDERAL HOME LOAN BANKS	02/09/2024	5.25	50,000,000.00	49,715,625.00	49,475,000.00	49,692,500.00
1126839217	FEDERAL HOME LOAN BANKS	01/26/2024	5.32	50,000,000.00	49,815,277.78	49,327,611.11	49,797,500.00
1162761371	FEDERAL HOME LOAN BANKS	03/20/2024	5.23	21,000,000.00	20,758,984.17	20,722,374.17	20,753,040.00
1166058691	FEDERAL HOME LOAN BANKS	03/12/2024	5.19	50,000,000.00	49,488,208.33	49,444,958.33	49,469,000.00
1143030756	FEDERAL HOME LOAN BANKS	03/20/2024	5.25	50,000,000.00	49,423,958.34	49,132,291.67	49,412,000.00
1155538753	FEDERAL HOME LOAN BANKS	03/13/2024	5.23	50,000,000.00	49,477,500.00	49,303,333.33	49,462,000.00
1158426355	FEDERAL HOME LOAN BANKS	04/12/2024	5.20	50,000,000.00	49,262,625.00	49,139,729.17	49,252,500.00
1157155736	FEDERAL HOME LOAN BANKS	02/07/2024	5.26	50,000,000.00	49,729,848.61	49,591,122.22	49,707,000.00
1152538757	FEDERAL HOME LOAN BANKS	03/06/2024	5.25	50,000,000.00	49,526,402.78	49,336,963.89	49,512,000.00
1128759691	FEDERAL HOME LOAN BANKS	01/31/2024	5.33	50,000,000.00	49,777,958.33	49,326,473.61	49,761,000.00
1168434527	FEDERAL HOME LOAN BANKS	04/05/2024	5.17	50,000,000.00	49,317,847.22	49,281,944.44	49,302,500.00
1157685664	FEDERAL HOME LOAN BANKS	02/12/2024	5.24	50,000,000.00	49,694,333.34	49,556,055.56	49,670,500.00
1131860572	FEDERAL HOME LOAN BANKS	01/19/2024	5.30	50,000,000.00	49,867,625.00	49,426,375.00	49,848,000.00
1146660399	FEDERAL HOME LOAN BANKS	02/09/2024	5.26	50,000,000.00	49,715,083.33	49,466,694.44	49,692,500.00
1153532668	FEDERAL HOME LOAN BANKS	03/15/2024	5.23	50,000,000.00	49,462,472.22	49,273,611.11	49,447,500.00
1147272473	FEDERAL HOME LOAN BANKS	02/09/2024	5.25	50,000,000.00	49,715,625.00	49,475,000.00	49,692,500.00
1154559336	FEDERAL HOME LOAN BANKS	02/02/2024	5.24	50,000,000.00	49,767,022.22	49,592,288.89	49,744,000.00
1148004770	FEDERAL HOME LOAN BANKS	02/16/2024	5.25	50,000,000.00	49,664,583.33	49,431,250.00	49,641,500.00
1108572509	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1133961831	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1165120708	FEDERAL HOME LOAN BANKS	04/11/2024	5.20	50,000,000.00	49,270,555.55	49,234,444.44	49,259,500.00
1154559338	FEDERAL HOME LOAN BANKS	01/31/2024	5.23	32,310,000.00	32,169,182.25	32,051,834.13	32,155,558.20
1148004768	FEDERAL HOME LOAN BANKS	02/16/2024	5.25	50,000,000.00	49,664,583.33	49,431,250.00	49,641,500.00
1145088139	FEDERAL HOME LOAN BANKS	02/20/2024	5.26	50,000,000.00	49,634,722.22	49,379,027.78	49,612,000.00
1157155739	FEDERAL HOME LOAN BANKS	02/07/2024	5.26	50,000,000.00	49,729,848.61	49,591,122.22	49,707,000.00
1168434524	FEDERAL HOME LOAN BANKS	02/12/2024	5.25	50,000,000.00	49,693,750.00	49,657,291.67	49,670,500.00
1108572511	FEDERAL HOME LOAN BANKS	01/24/2024	5.33	50,000,000.00	49,829,672.22	49,118,738.89	49,812,000.00
1133961840	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1152538748	FEDERAL HOME LOAN BANKS	03/06/2024	5.25	50,000,000.00	49,526,402.78	49,336,963.89	49,512,000.00
1163564642	FEDERAL HOME LOAN BANKS	03/11/2024	5.22	50,000,000.00	49,492,013.89	49,404,930.56	49,476,500.00
1115547788	FEDERAL HOME LOAN BANKS	01/05/2024	5.35	50,000,000.00	49,970,277.78	49,323,819.44	49,949,500.00
1154559347	FEDERAL HOME LOAN BANKS	03/08/2024	5.24	50,000,000.00	49,512,575.00	49,337,975.00	49,498,000.00
1135573469	FEDERAL HOME LOAN BANKS	01/11/2024	5.25	27,325,000.00	27,285,113.09	27,073,712.47	27,273,629.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1169993971	FEDERAL HOME LOAN BANKS	04/19/2024	5.13	50,000,000.00	49,223,375.00	49,202,000.00	49,203,000.00
1133961842	FEDERAL HOME LOAN BANKS	02/07/2024	5.28	50,000,000.00	49,728,666.67	49,332,666.67	49,707,000.00
1166058697	FEDERAL HOME LOAN BANKS	02/14/2024	5.22	50,000,000.00	49,681,000.00	49,637,500.00	49,656,000.00
1169492858	FEDERAL HOME LOAN BANKS	04/15/2024	5.13	50,000,000.00	49,251,145.84	49,222,618.06	49,231,500.00
1154559334	FEDERAL HOME LOAN BANKS	03/08/2024	5.24	50,000,000.00	49,512,575.00	49,337,975.00	49,498,000.00
1140366882	FEDERAL HOME LOAN BANKS	01/12/2024	5.26	50,000,000.00	49,919,638.89	49,590,888.89	49,898,500.00
1159897606	FEDERAL HOME LOAN BANKS	01/18/2024	5.26	40,478,000.00	40,377,457.14	40,276,914.29	40,361,018.58
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.84	25,000,000.00	25,000,000.00	25,000,000.00	24,527,250.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.00	25,000,000.00	25,000,000.00	25,000,000.00	24,686,000.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.13	25,000,000.00	25,000,000.00	25,000,000.00	24,899,000.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.00	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
1105717474	FEDERAL HOME LOAN MORTGAGE CORP	03/25/2027	5.50	50,000,000.00	50,000,000.00	50,000,000.00	50,179,000.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.20	25,000,000.00	25,000,000.00	25,000,000.00	20,499,250.00
1087607704	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2028	5.30	50,000,000.00	50,000,000.00	50,000,000.00	50,174,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.31	50,000,000.00	50,000,000.00	50,000,000.00	41,106,500.00
1063191001	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.85	50,000,000.00	50,000,000.00	50,000,000.00	49,885,000.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.26	25,000,000.00	24,994,894.55	24,992,500.00	20,489,750.00
1108577827	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2028	6.02	50,000,000.00	50,000,000.00	50,000,000.00	49,897,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.65	25,000,000.00	25,000,000.00	25,000,000.00	24,709,750.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,730,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.15	25,000,000.00	25,000,000.00	25,000,000.00	24,892,750.00
1063794965	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.05	25,000,000.00	25,000,000.00	25,000,000.00	24,962,000.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.15	25,000,000.00	25,000,000.00	25,000,000.00	24,892,750.00
1081350303	FEDERAL HOME LOAN MORTGAGE CORP	08/14/2026	5.75	25,000,000.00	25,000,000.00	25,000,000.00	24,965,250.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.15	25,000,000.00	25,000,000.00	25,000,000.00	21,151,000.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.20	25,000,000.00	25,000,000.00	25,000,000.00	20,474,500.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.33	50,000,000.00	50,000,000.00	50,000,000.00	41,269,000.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.45	25,000,000.00	25,000,000.00	25,000,000.00	24,940,000.00
1105717476	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.86	50,000,000.00	50,000,000.00	50,000,000.00	50,093,500.00
1023753102	FEDERAL HOME LOAN MORTGAGE CORP	04/27/2027	5.47	25,000,000.00	25,000,000.00	25,000,000.00	24,900,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.33	50,000,000.00	50,000,000.00	50,000,000.00	39,800,000.00
1109046085	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.84	25,000,000.00	25,000,000.00	25,000,000.00	25,159,500.00
1121399595	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.09	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,966,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.60	31,739,000.00	31,739,000.00	31,739,000.00	29,525,204.75
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.10	25,000,000.00	25,000,000.00	25,000,000.00	24,894,500.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.35	25,000,000.00	25,000,000.00	25,000,000.00	24,925,750.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.75	50,000,000.00	50,000,000.00	50,000,000.00	47,560,000.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.21	25,000,000.00	25,000,000.00	25,000,000.00	24,899,750.00
821810766	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.26	50,000,000.00	49,989,789.18	49,985,000.00	40,979,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.30	25,000,000.00	25,000,000.00	25,000,000.00	24,912,000.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.63	50,000,000.00	50,000,000.00	50,121,500.00	46,469,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.30	25,000,000.00	25,000,000.00	25,000,000.00	24,937,500.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.35	25,000,000.00	25,000,000.00	25,000,000.00	24,926,000.00
1056325460	FEDERAL HOME LOAN MORTGAGE CORP	06/26/2026	5.42	50,000,000.00	50,000,000.00	50,000,000.00	49,910,500.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.25	25,000,000.00	25,000,000.00	25,000,000.00	20,546,250.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.31	50,000,000.00	50,000,000.00	50,000,000.00	41,168,000.00
1124010221	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.00	25,000,000.00	25,000,000.00	25,000,000.00	25,159,250.00
1074294551	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.67	25,000,000.00	25,000,000.00	25,000,000.00	24,972,750.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.25	25,000,000.00	25,000,000.00	25,000,000.00	24,906,250.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.33	50,000,000.00	50,000,000.00	50,000,000.00	39,821,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.05	25,000,000.00	25,000,000.00	25,000,000.00	24,889,500.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.21	25,000,000.00	25,000,000.00	25,000,000.00	24,910,000.00
1056325458	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2027	5.70	50,000,000.00	50,000,000.00	50,000,000.00	49,849,500.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.42	50,000,000.00	50,000,000.00	50,000,000.00	39,388,500.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.77	50,000,000.00	50,000,000.00	50,000,000.00	47,573,500.00
1022381776	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.45	50,000,000.00	50,000,000.00	50,000,000.00	49,794,000.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.34	25,000,000.00	25,000,000.00	25,000,000.00	24,923,750.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.25	25,000,000.00	25,000,000.00	25,000,000.00	24,917,750.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.00	50,000,000.00	50,000,000.00	50,000,000.00	44,795,000.00
1056999174	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.70	50,000,000.00	50,000,000.00	50,000,000.00	49,855,000.00
1023480284	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.30	50,000,000.00	50,000,000.00	50,000,000.00	49,747,000.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.50	25,000,000.00	24,995,696.45	24,980,750.00	24,138,500.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,995,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.26	25,000,000.00	25,000,000.00	25,000,000.00	20,570,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.32	50,000,000.00	50,000,000.00	50,000,000.00	39,843,000.00
1140382654	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.63	50,000,000.00	50,000,000.00	50,000,000.00	50,409,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.34	25,000,000.00	25,000,000.00	25,000,000.00	24,923,750.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.00	50,000,000.00	50,000,000.00	50,000,000.00	43,371,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.45	25,000,000.00	25,000,000.00	25,000,000.00	24,940,000.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.31	50,000,000.00	50,000,000.00	50,000,000.00	41,106,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.29	25,000,000.00	25,000,000.00	25,000,000.00	24,912,500.00
1040377558	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.55	50,000,000.00	50,000,000.00	50,000,000.00	49,847,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,024,500.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.17	25,000,000.00	25,000,000.00	25,000,000.00	24,896,750.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.14	25,000,000.00	25,000,000.00	25,000,000.00	24,921,750.00
1048335066	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.70	25,000,000.00	25,000,000.00	25,000,000.00	24,942,500.00
1103469055	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.75	50,000,000.00	50,000,000.00	50,000,000.00	50,236,500.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.25	25,000,000.00	25,000,000.00	25,000,000.00	24,588,250.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.50	50,000,000.00	50,000,000.00	50,000,000.00	46,254,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.10	25,000,000.00	25,000,000.00	25,000,000.00	21,487,750.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.28	25,000,000.00	25,000,000.00	25,000,000.00	24,911,500.00
1022381772	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2027	5.40	50,000,000.00	50,000,000.00	50,000,000.00	49,794,000.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,077,000.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.63	50,000,000.00	50,000,000.00	50,121,500.00	46,469,500.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.05	25,000,000.00	25,000,000.00	25,000,000.00	24,820,250.00
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.27	50,000,000.00	50,000,000.00	50,000,000.00	41,012,000.00
1040907953	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.70	50,000,000.00	50,000,000.00	50,000,000.00	49,870,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.00	25,000,000.00	25,000,000.00	25,000,000.00	24,686,000.00
1105717477	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.85	50,000,000.00	50,000,000.00	50,000,000.00	50,088,500.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.32	50,000,000.00	50,000,000.00	50,000,000.00	39,843,000.00
1020655037	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.35	50,000,000.00	50,000,000.00	50,000,000.00	49,769,000.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.55	25,000,000.00	25,000,000.00	25,000,000.00	24,938,500.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.00	50,000,000.00	50,000,000.00	50,000,000.00	43,371,000.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.65	25,000,000.00	25,000,000.00	25,000,000.00	24,968,750.00
1121403903	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2027	5.92	50,000,000.00	50,000,000.00	50,000,000.00	50,234,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.15	50,000,000.00	50,000,000.00	50,000,000.00	40,396,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.00	25,000,000.00	24,999,875.49	24,999,750.00	22,444,500.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,024,500.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.05	50,000,000.00	50,000,000.00	50,000,000.00	45,146,000.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.13	25,000,000.00	25,000,000.00	25,000,000.00	24,897,250.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.28	25,000,000.00	25,000,000.00	25,000,000.00	20,576,500.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.49	50,000,000.00	50,000,000.00	50,000,000.00	39,637,000.00
1086289196	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.00	25,000,000.00	25,000,000.00	25,000,000.00	24,955,250.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.35	25,000,000.00	25,000,000.00	25,000,000.00	24,922,250.00
1020652756	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.35	50,000,000.00	50,000,000.00	50,000,000.00	49,769,000.00
1031594255	FEDERAL HOME LOAN MORTGAGE CORP	05/07/2027	5.31	25,000,000.00	25,000,000.00	25,000,000.00	24,879,250.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.53	25,000,000.00	25,000,000.00	25,000,000.00	24,951,750.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.10	25,000,000.00	25,000,000.00	25,000,000.00	24,879,000.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.10	25,000,000.00	25,000,000.00	25,000,000.00	21,096,000.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.16	25,000,000.00	25,000,000.00	25,000,000.00	24,900,500.00
1109046086	FEDERAL HOME LOAN MORTGAGE CORP	10/04/2027	5.83	25,000,000.00	25,000,000.00	25,000,000.00	25,159,500.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.07	50,000,000.00	50,000,000.00	50,000,000.00	45,091,500.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.60	50,000,000.00	50,000,000.00	50,000,000.00	46,512,500.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,047,000.00
1155543945	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.28	50,000,000.00	50,000,000.00	50,000,000.00	50,052,000.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.41	50,000,000.00	50,000,000.00	50,000,000.00	40,164,500.00
1071596096	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2028	5.05	50,000,000.00	49,634,611.17	49,600,000.00	49,531,500.00
1026607963	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.47	25,000,000.00	25,000,000.00	25,000,000.00	24,908,250.00
1086289198	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	5.75	25,000,000.00	25,000,000.00	25,000,000.00	25,000,750.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.00	25,000,000.00	25,000,000.00	25,000,000.00	24,803,250.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.73	50,000,000.00	50,000,000.00	50,000,000.00	47,546,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.27	50,000,000.00	50,000,000.00	50,000,000.00	41,008,500.00
1011404539	FEDERAL HOME LOAN MORTGAGE CORP	04/10/2026	5.26	50,000,000.00	50,000,000.00	50,000,000.00	49,817,500.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.12	25,000,000.00	25,000,000.00	25,000,000.00	24,887,250.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.00	50,000,000.00	50,000,000.00	50,000,000.00	46,351,000.00
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	40,973,000.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.15	25,000,000.00	25,000,000.00	25,000,000.00	24,966,250.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.83	25,000,000.00	25,000,000.00	25,000,000.00	22,896,500.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.07	25,000,000.00	25,000,000.00	25,000,000.00	21,816,250.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,077,000.00
1105717475	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.86	50,000,000.00	50,000,000.00	50,000,000.00	50,093,500.00
1117569435	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.07	50,000,000.00	50,000,000.00	50,000,000.00	49,998,500.00
1050099545	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.32	50,000,000.00	50,000,000.00	50,000,000.00	49,809,500.00
1101839811	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.70	50,000,000.00	50,000,000.00	50,000,000.00	50,014,500.00
1114949306	FEDERAL HOME LOAN MORTGAGE CORP	10/26/2027	6.06	50,000,000.00	50,000,000.00	50,000,000.00	49,998,000.00
1053584413	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.70	25,000,000.00	25,000,000.00	25,000,000.00	24,927,500.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.36	50,000,000.00	50,000,000.00	50,000,000.00	41,272,000.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.25	25,000,000.00	25,000,000.00	25,000,000.00	20,535,000.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.71	50,000,000.00	50,000,000.00	50,000,000.00	47,390,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.05	25,000,000.00	25,000,000.00	25,000,000.00	24,454,000.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.32	25,000,000.00	25,000,000.00	25,000,000.00	20,634,500.00
1124010220	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2028	6.01	50,000,000.00	50,000,000.00	50,000,000.00	50,460,000.00
1043310081	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.63	50,000,000.00	50,000,000.00	50,000,000.00	49,848,500.00
1048335065	FEDERAL HOME LOAN MORTGAGE CORP	06/21/2027	5.70	25,000,000.00	25,000,000.00	25,000,000.00	24,942,500.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.50	25,000,000.00	25,000,000.00	25,000,000.00	24,655,250.00
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.00	25,000,000.00	25,000,000.00	25,000,000.00	24,686,000.00
1065673671	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	5.73	50,000,000.00	50,000,000.00	50,000,000.00	49,977,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.63	50,000,000.00	50,000,000.00	50,121,500.00	46,469,500.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.26	50,000,000.00	50,000,000.00	50,000,000.00	41,002,000.00
1056325459	FEDERAL HOME LOAN MORTGAGE CORP	06/29/2026	5.60	50,000,000.00	50,000,000.00	50,000,000.00	49,894,500.00
1063191000	FEDERAL HOME LOAN MORTGAGE CORP	07/19/2027	5.90	25,000,000.00	25,000,000.00	25,000,000.00	24,964,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,770,000.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.75	50,000,000.00	50,000,000.00	50,000,000.00	47,560,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.73	50,000,000.00	50,000,000.00	50,000,000.00	47,310,000.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.25	25,000,000.00	25,000,000.00	25,000,000.00	24,917,750.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.80	25,000,000.00	25,000,000.00	25,000,000.00	24,746,750.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,077,000.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.25	25,000,000.00	25,000,000.00	25,000,000.00	20,572,500.00
1124010222	FEDERAL HOME LOAN MORTGAGE CORP	10/30/2028	6.20	25,000,000.00	25,000,000.00	25,000,000.00	25,057,250.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.36	50,000,000.00	50,000,000.00	50,000,000.00	38,976,000.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.31	25,000,000.00	25,000,000.00	25,000,000.00	20,584,000.00
1074294552	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2027	5.60	25,000,000.00	25,000,000.00	25,000,000.00	24,970,750.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,047,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.25	25,000,000.00	25,000,000.00	25,000,000.00	24,906,250.00
1075569823	FEDERAL HOME LOAN MORTGAGE CORP	08/23/2027	5.90	25,000,000.00	25,000,000.00	25,000,000.00	24,953,500.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.20	25,000,000.00	25,000,000.00	25,000,000.00	24,908,500.00
1089879325	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2027	6.00	25,000,000.00	25,000,000.00	25,000,000.00	24,980,250.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.00	50,000,000.00	50,000,000.00	50,000,000.00	46,480,500.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.75	25,000,000.00	25,000,000.00	25,000,000.00	24,723,250.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.30	25,000,000.00	25,000,000.00	25,000,000.00	24,912,000.00
1049558303	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	5.70	25,000,000.00	25,000,000.00	25,000,000.00	24,927,500.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,077,000.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.05	50,000,000.00	50,000,000.00	50,000,000.00	45,060,000.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.00	50,000,000.00	50,000,000.00	50,000,000.00	43,371,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.29	50,000,000.00	50,000,000.00	50,000,000.00	41,070,500.00
1140382653	FEDERAL HOME LOAN MORTGAGE CORP	11/27/2028	5.62	50,000,000.00	50,000,000.00	50,000,000.00	50,407,500.00
1110447150	FEDERAL HOME LOAN MORTGAGE CORP	10/12/2028	6.05	50,000,000.00	50,000,000.00	50,000,000.00	49,952,500.00
1039942681	FEDERAL HOME LOAN MORTGAGE CORP	05/22/2026	5.48	50,000,000.00	50,000,000.00	50,000,000.00	49,882,000.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.10	25,000,000.00	25,000,000.00	25,000,000.00	24,840,750.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.83	50,000,000.00	50,000,000.00	50,000,000.00	44,515,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.42	50,000,000.00	50,000,000.00	50,000,000.00	39,388,500.00
1156429720	FEDERAL HOME LOAN MORTGAGE CORP	12/18/2026	5.34	25,000,000.00	25,000,000.00	25,000,000.00	24,771,000.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.31	25,000,000.00	25,000,000.00	25,000,000.00	24,918,750.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.70	25,000,000.00	25,000,000.00	25,000,000.00	24,955,250.00
1040377557	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2027	5.55	50,000,000.00	50,000,000.00	50,000,000.00	49,847,000.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.75	50,000,000.00	50,000,000.00	50,000,000.00	46,402,000.00
1019882746	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.30	50,000,000.00	50,000,000.00	50,000,000.00	49,747,000.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,681,500.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.65	25,000,000.00	25,000,000.00	25,000,000.00	24,951,750.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.40	50,000,000.00	50,000,000.00	50,000,000.00	40,074,500.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.35	25,000,000.00	25,000,000.00	25,000,000.00	24,930,750.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.22	50,000,000.00	50,000,000.00	50,000,000.00	40,693,000.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,733,000.00
1088449825	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2027	6.00	50,000,000.00	50,000,000.00	50,000,000.00	49,910,500.00
1063794966	FEDERAL HOME LOAN MORTGAGE CORP	07/26/2027	6.05	50,000,000.00	50,000,000.00	50,000,000.00	49,924,000.00
1114129013	FEDERAL HOME LOAN MORTGAGE CORP	10/25/2027	5.90	25,000,000.00	25,000,000.00	25,000,000.00	25,118,250.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.00	25,000,000.00	25,000,000.00	25,000,000.00	22,453,750.00
1073791042	FEDERAL HOME LOAN MORTGAGE CORP	08/16/2027	5.90	25,000,000.00	25,000,000.00	25,000,000.00	24,955,750.00
1027066719	FEDERAL HOME LOAN MORTGAGE CORP	05/17/2027	5.50	25,000,000.00	25,000,000.00	25,000,000.00	24,914,750.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.77	50,000,000.00	50,000,000.00	50,000,000.00	47,573,500.00
1103463496	FEDERAL HOME LOAN MORTGAGE CORP	09/27/2027	5.76	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.30	50,000,000.00	50,000,000.00	50,000,000.00	41,077,000.00
1020655036	FEDERAL HOME LOAN MORTGAGE CORP	04/26/2027	5.36	50,000,000.00	50,000,000.00	50,000,000.00	49,774,000.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	40,950,500.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.12	25,000,000.00	25,000,000.00	25,000,000.00	24,890,750.00
1157155731	FEDERAL HOME LOAN MORTGAGE CORP	03/15/2024	5.22	50,000,000.00	49,463,500.00	49,318,500.00	49,447,500.00
1140366884	FEDERAL HOME LOAN MORTGAGE CORP	02/01/2024	5.23	50,000,000.00	49,774,819.45	49,440,680.56	49,751,000.00
1162761372	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.19	50,000,000.00	49,416,125.00	49,322,416.67	49,397,500.00
1157155735	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.21	50,000,000.00	49,413,312.50	49,268,451.39	49,397,500.00
1158562674	FEDERAL HOME LOAN MORTGAGE CORP	01/18/2024	5.23	23,635,000.00	23,576,572.31	23,514,707.70	23,566,694.85
1140366879	FEDERAL HOME LOAN MORTGAGE CORP	02/01/2024	5.23	31,882,000.00	31,738,415.87	31,525,355.55	31,723,227.64
1141009815	FEDERAL HOME LOAN MORTGAGE CORP	02/05/2024	5.24	50,000,000.00	49,745,520.83	49,418,333.33	49,722,000.00
1169492857	FEDERAL HOME LOAN MORTGAGE CORP	03/11/2024	5.16	50,000,000.00	49,498,333.34	49,469,666.67	49,476,500.00
1169993970	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.12	50,000,000.00	49,353,520.83	49,332,208.33	49,331,000.00
1162761373	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.19	15,118,000.00	14,941,459.55	14,913,125.90	14,935,828.10
1164431084	FEDERAL HOME LOAN MORTGAGE CORP	04/01/2024	5.15	50,000,000.00	49,349,097.23	49,270,416.67	49,331,000.00
1141009818	FEDERAL HOME LOAN MORTGAGE CORP	02/05/2024	5.24	50,000,000.00	49,745,520.83	49,418,333.33	49,722,000.00
1143702884	FEDERAL HOME LOAN MORTGAGE CORP	01/30/2024	5.24	50,000,000.00	49,788,743.06	49,497,354.17	49,768,500.00
1152538752	FEDERAL HOME LOAN MORTGAGE CORP	01/31/2024	5.25	50,000,000.00	49,781,250.00	49,584,375.00	49,761,000.00
1157155743	FEDERAL HOME LOAN MORTGAGE CORP	03/22/2024	5.22	33,048,000.00	32,660,223.03	32,564,475.63	32,649,771.60
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.12	25,000,000.00	25,000,000.00	25,000,000.00	20,356,000.00
1114139739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/23/2028	6.00	50,000,000.00	50,000,000.00	50,000,000.00	50,752,500.00
1151420427	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.36	50,000,000.00	50,000,000.00	50,000,000.00	50,082,000.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.26	50,000,000.00	50,000,000.00	50,000,000.00	40,960,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.18	50,000,000.00	50,000,000.00	50,000,000.00	40,944,500.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.30	25,000,000.00	25,000,000.00	25,000,000.00	25,051,750.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.20	50,000,000.00	50,000,000.00	50,000,000.00	40,784,500.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.88	25,000,000.00	25,000,000.00	25,000,000.00	22,292,750.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.88	50,000,000.00	49,570,048.10	49,361,500.00	40,813,000.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.88	50,000,000.00	49,265,684.68	48,940,000.00	40,813,000.00
1011404538	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/10/2026	5.25	50,000,000.00	50,000,000.00	50,000,000.00	50,015,500.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.61	50,000,000.00	50,000,000.00	50,000,000.00	39,847,000.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,752,500.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.33	50,000,000.00	50,000,000.00	50,000,000.00	41,016,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.88	50,000,000.00	49,377,593.22	49,085,000.00	40,813,000.00
1138375748	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.73	50,000,000.00	50,000,000.00	50,000,000.00	50,154,000.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.31	50,000,000.00	50,000,000.00	50,000,000.00	39,611,500.00
1114139737	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2027	5.90	50,000,000.00	50,000,000.00	50,000,000.00	50,715,000.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.30	25,000,000.00	24,991,299.30	24,987,500.00	20,452,750.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
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Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.32	50,000,000.00	50,000,000.00	50,000,000.00	41,178,500.00
1152656292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.24	50,000,000.00	50,000,000.00	50,000,000.00	40,920,000.00
1159941295	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.19	50,000,000.00	50,000,000.00	50,000,000.00	50,070,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.45	50,000,000.00	50,000,000.00	50,000,000.00	39,396,000.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.95	50,000,000.00	50,000,000.00	50,000,000.00	42,740,500.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.36	50,000,000.00	50,000,000.00	50,000,000.00	38,936,500.00
1141009817	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.65	50,000,000.00	50,000,000.00	50,000,000.00	50,377,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,681,500.00
1153537814	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,031,000.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.31	50,000,000.00	50,000,000.00	50,000,000.00	39,611,500.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.22	49,250,000.00	48,799,121.72	48,634,375.00	38,138,707.50
1019326620	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/26/2027	5.15	50,000,000.00	50,000,000.00	50,000,000.00	50,032,500.00
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.88	25,000,000.00	24,555,859.31	24,355,000.00	20,406,500.00
1028476430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/03/2027	5.50	25,000,000.00	25,000,000.00	25,000,000.00	25,028,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.82	50,000,000.00	50,000,000.00	50,000,000.00	45,838,000.00
1153537816	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
1159941297	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.19	50,000,000.00	50,000,000.00	50,000,000.00	50,070,500.00
1152656305	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.50	25,000,000.00	24,997,213.26	24,990,500.00	23,595,000.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.46	50,000,000.00	50,000,000.00	50,000,000.00	39,551,500.00
1162780219	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.23	50,000,000.00	50,000,000.00	50,000,000.00	50,016,000.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.33	50,000,000.00	50,000,000.00	50,000,000.00	41,019,500.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.00	50,000,000.00	50,000,000.00	50,000,000.00	42,851,000.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.27	50,000,000.00	50,000,000.00	50,000,000.00	41,031,000.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.20	50,000,000.00	50,000,000.00	50,000,000.00	40,889,500.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.50	50,000,000.00	50,000,000.00	50,000,000.00	39,700,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.95	50,000,000.00	50,000,000.00	50,000,000.00	44,766,500.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.25	25,000,000.00	25,000,000.00	25,000,000.00	20,571,000.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.22	50,000,000.00	49,542,573.48	49,375,000.00	38,719,500.00
1141009822	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/27/2028	5.64	50,000,000.00	50,000,000.00	50,000,000.00	50,405,500.00
1151420430	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/06/2025	5.35	50,000,000.00	50,000,000.00	50,000,000.00	50,060,000.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.35	50,000,000.00	50,000,000.00	50,000,000.00	39,866,500.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.75	21,000,000.00	21,000,000.00	21,000,000.00	19,901,910.00
1114139738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/25/2027	5.90	50,000,000.00	50,000,000.00	50,000,000.00	50,708,000.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.37	50,000,000.00	50,000,000.00	50,000,000.00	40,080,500.00
1159941294	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.22	50,000,000.00	50,000,000.00	50,000,000.00	50,071,000.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.36	50,000,000.00	50,000,000.00	50,000,000.00	39,900,000.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.18	25,000,000.00	25,000,000.00	25,000,000.00	20,472,250.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.88	50,000,000.00	49,359,748.13	49,058,500.00	40,813,000.00
1159941292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/27/2024	5.22	50,000,000.00	50,000,000.00	50,000,000.00	50,071,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.25	50,000,000.00	50,000,000.00	50,000,000.00	41,034,500.00
1153537815	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,031,000.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.45	50,000,000.00	50,000,000.00	50,000,000.00	39,512,000.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.52	50,000,000.00	50,000,000.00	50,000,000.00	39,629,500.00
1153537817	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/06/2024	5.32	50,000,000.00	50,000,000.00	50,000,000.00	50,041,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.71	50,000,000.00	50,000,000.00	50,000,000.00	47,310,000.00
1152538730	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/09/2024	5.25	50,000,000.00	49,715,895.83	49,519,208.33	49,692,500.00
1156424172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.33	49,413,875.00	49,548,000.00
1141009812	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/12/2024	5.23	50,000,000.00	49,920,097.22	49,593,222.22	49,898,500.00
1153532665	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/17/2024	5.24	50,000,000.00	49,883,555.55	49,694,333.33	49,862,500.00
1168434530	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/22/2024	5.18	50,000,000.00	49,417,250.00	49,381,277.78	49,397,500.00
1166058692	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/11/2024	5.21	50,000,000.00	49,927,638.89	49,884,222.22	49,906,000.00
1155538729	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.34	49,392,166.67	49,548,000.00
1168434521	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/22/2024	5.18	50,000,000.00	49,417,250.00	49,381,277.78	49,397,500.00
1157155738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/15/2024	5.21	50,000,000.00	49,464,013.89	49,319,152.78	49,447,500.00
1154559350	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/08/2024	5.24	50,000,000.00	49,949,055.56	49,767,111.11	49,927,500.00
1156424177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.33	49,413,875.00	49,548,000.00
1168434519	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.21	50,000,000.00	49,869,750.00	49,833,569.44	49,848,000.00
1146667569	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2024	5.24	50,000,000.00	49,578,291.66	49,331,083.33	49,553,500.00
1157685566	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/08/2024	5.21	50,000,000.00	49,515,180.55	49,377,694.44	49,498,000.00
1145088133	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.24	50,000,000.00	49,869,000.00	49,621,555.56	49,848,000.00
1146667568	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/28/2024	5.24	50,000,000.00	49,578,291.66	49,331,083.33	49,553,500.00
1168434525	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.21	50,000,000.00	49,869,750.00	49,833,569.44	49,848,000.00
1154559339	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/31/2024	5.24	50,000,000.00	49,781,666.67	49,599,722.22	49,761,000.00
1149768094	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/05/2024	5.23	50,000,000.00	49,745,763.89	49,520,583.33	49,722,000.00
1155538740	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.34	49,392,166.67	49,548,000.00
1154559341	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/08/2024	5.24	50,000,000.00	49,949,055.56	49,767,111.11	49,927,500.00
1155538742	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.34	49,392,166.67	49,548,000.00
1145088137	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.24	50,000,000.00	49,869,000.00	49,621,555.56	49,848,000.00
1168434522	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.21	50,000,000.00	49,869,750.00	49,833,569.44	49,848,000.00
1151409912	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/23/2024	5.23	50,000,000.00	49,615,381.94	49,412,187.50	49,590,000.00
1155538724	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/01/2024	5.21	50,000,000.00	49,565,833.34	49,392,166.67	49,548,000.00
1151409914	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/23/2024	5.23	50,000,000.00	49,615,381.94	49,412,187.50	49,590,000.00
1152538733	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/09/2024	5.25	50,000,000.00	49,715,895.83	49,519,208.33	49,692,500.00
1168434533	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/19/2024	5.21	50,000,000.00	49,869,750.00	49,833,569.44	49,848,000.00
1149768087	FEDERAL NATIONAL MORTGAGE ASSOCIATION	02/05/2024	5.23	50,000,000.00	49,745,763.89	49,520,583.33	49,722,000.00
1157155726	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/15/2024	5.21	50,000,000.00	49,464,013.89	49,319,152.78	49,447,500.00
1153532662	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/17/2024	5.24	50,000,000.00	49,883,555.55	49,694,333.33	49,862,500.00
AGENCIES TOTAL				30,030,600,444.44	29,964,147,043.70	29,921,328,501.00	27,995,584,853.93

**LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1132575619	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	05/01/2024	5.50	50,000,000.00	50,000,000.00	50,000,000.00	50,052,000.00
1132575618	AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED	05/01/2024	5.50	50,000,000.00	50,000,000.00	50,000,000.00	50,052,000.00
1106471363	BANK OF MONTREAL - CHICAGO BRANCH	04/19/2024	5.81	50,000,000.00	50,000,000.00	50,000,000.00	50,040,500.00
1141009819	BANK OF MONTREAL - CHICAGO BRANCH	02/16/2024	5.54	50,000,000.00	50,000,000.00	50,000,000.00	50,005,000.00
1154571060	BANK OF MONTREAL - CHICAGO BRANCH	06/14/2024	5.55	50,000,000.00	50,000,000.00	50,000,000.00	50,027,500.00
1116286557	BANK OF MONTREAL - CHICAGO BRANCH	01/12/2024	5.59	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1143702886	BANK OF MONTREAL - CHICAGO BRANCH	02/22/2024	5.49	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1116286554	BANK OF MONTREAL - CHICAGO BRANCH	01/12/2024	5.59	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1135060251	BNP PARIBAS NEW YORK BRANCH	04/15/2024	5.59	50,000,000.00	50,000,000.00	50,000,000.00	50,010,000.00
1135060258	BNP PARIBAS NEW YORK BRANCH	04/15/2024	5.59	50,000,000.00	50,000,000.00	50,000,000.00	50,010,000.00
1114129016	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	04/01/2024	5.77	50,000,000.00	50,000,000.00	50,000,000.00	50,026,500.00
1156429721	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	05/31/2024	5.53	50,000,000.00	50,000,000.00	50,000,000.00	50,023,500.00
1079347957	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	02/05/2024	5.71	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
1156429723	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	05/31/2024	5.53	50,000,000.00	50,000,000.00	50,000,000.00	50,023,500.00
1152656318	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	06/03/2024	5.57	50,000,000.00	50,000,000.00	50,000,000.00	50,033,000.00
1152656326	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)	06/03/2024	5.57	50,000,000.00	50,000,000.00	50,000,000.00	50,033,000.00
1119036355	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/31/2024	5.52	50,000,000.00	50,000,000.00	50,000,000.00	50,005,500.00
1163564649	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	03/22/2024	5.43	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1126840675	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/31/2024	5.56	50,000,000.00	50,000,000.00	50,000,000.00	50,007,500.00
1155538759	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	03/13/2024	5.49	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
1154571061	NORDEA ABP - NEW YORK BRANCH	06/03/2024	5.45	50,000,000.00	50,000,000.00	50,000,000.00	50,007,500.00
1154571062	NORDEA ABP - NEW YORK BRANCH	06/03/2024	5.45	50,000,000.00	50,000,000.00	50,000,000.00	50,007,500.00
1136823879	NORDEA ABP - NEW YORK BRANCH	05/10/2024	5.69	50,000,000.00	50,000,000.00	50,000,000.00	50,043,500.00
1060159991	ROYAL BANK OF CANADA NEW YORK BRANCH	04/01/2024	5.90	50,000,000.00	50,000,000.00	50,000,000.00	50,037,500.00
1056321137	ROYAL BANK OF CANADA NEW YORK BRANCH	03/22/2024	5.78	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
1108577828	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2024	5.86	50,000,000.00	50,000,000.00	50,000,000.00	50,094,000.00
1168532766	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	04/30/2024	5.26	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1143030759	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	02/23/2024	5.47	50,000,000.00	50,000,000.00	50,000,000.00	50,002,000.00
1122064634	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/19/2024	5.47	50,000,000.00	50,000,000.00	50,000,000.00	50,003,000.00
1151420428	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	03/01/2024	5.47	50,000,000.00	50,000,000.00	50,000,000.00	50,011,000.00
1157685562	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	03/15/2024	5.46	50,000,000.00	50,000,000.00	50,000,000.00	50,011,000.00
1117569440	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/08/2024	5.47	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
1112680368	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	01/02/2024	5.48	50,000,000.00	50,000,000.00	50,000,000.00	50,000,500.00
1060159993	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/18/2024	5.91	50,000,000.00	50,000,000.00	50,000,000.00	50,029,000.00
1147289502	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/06/2024	5.50	50,000,000.00	50,000,000.00	50,000,000.00	50,003,500.00
1135573468	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/15/2024	5.60	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
1137389807	TORONTO-DOMINION BANK - NEW YORK BRANCH	02/16/2024	5.55	50,000,000.00	50,000,000.00	50,000,000.00	50,009,000.00
1156429724	TORONTO-DOMINION BANK - NEW YORK BRANCH	03/11/2024	5.50	50,000,000.00	50,000,000.00	50,000,000.00	50,003,000.00
1145088143	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/28/2024	5.60	50,000,000.00	50,000,000.00	50,000,000.00	50,024,000.00
1089879330	WELLS FARGO BANK, NATIONAL ASSOCIATION	03/25/2024	5.77	50,000,000.00	50,000,000.00	50,000,000.00	50,027,500.00
1127459667	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.87	50,000,000.00	50,000,000.00	50,000,000.00	50,242,000.00
1018532797	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.05	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
1127459668	WELLS FARGO BANK, NATIONAL ASSOCIATION	10/28/2024	5.87	50,000,000.00	50,000,000.00	50,000,000.00	50,242,000.00
1019334168	WELLS FARGO BANK, NATIONAL ASSOCIATION	01/08/2024	5.05	50,000,000.00	50,000,000.00	50,000,000.00	49,997,000.00
CD TOTAL				2,200,000,000.00	2,200,000,000.00	2,200,000,000.00	2,201,178,500.00
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.50	11,000,000.00	10,997,981.56	10,986,910.00	10,744,910.00
CORP NOTE FXD TOTAL				11,000,000.00	10,997,981.56	10,986,910.00	10,744,910.00
1133254051	ATLANTIC ASSET SECURITIZATION CORP.	02/06/2024	5.58	30,000,000.00	29,832,750.00	29,572,583.33	29,823,900.00
1110445157	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.44	50,000,000.00	49,984,888.89	49,274,666.67	49,962,500.00
1159897605	ATLANTIC ASSET SECURITIZATION CORP.	03/14/2024	5.40	50,000,000.00	49,452,500.00	49,325,000.00	49,422,500.00
1131860573	ATLANTIC ASSET SECURITIZATION CORP.	01/04/2024	5.48	30,000,000.00	29,986,300.00	29,712,300.00	29,973,300.00
1163564635	ATLANTIC ASSET SECURITIZATION CORP.	04/01/2024	5.41	19,500,000.00	19,233,332.08	19,201,097.50	19,221,540.00
1110445151	ATLANTIC ASSET SECURITIZATION CORP.	01/03/2024	5.44	10,000,000.00	9,996,977.78	9,854,933.33	9,992,500.00
1158562680	ATLANTIC ASSET SECURITIZATION CORP.	04/15/2024	5.40	50,000,000.00	49,212,500.00	49,077,500.00	49,185,000.00
1156424166	ATLANTIC ASSET SECURITIZATION CORP.	01/25/2024	5.35	50,000,000.00	49,821,666.67	49,665,625.00	49,798,500.00
1136820790	ATLANTIC ASSET SECURITIZATION CORP.	02/07/2024	5.53	50,000,000.00	49,715,819.44	49,339,472.22	49,699,000.00
1141933797	ATLANTIC ASSET SECURITIZATION CORP.	01/18/2024	5.42	30,000,000.00	29,923,216.67	29,733,516.67	29,910,600.00
1165120707	ATLANTIC ASSET SECURITIZATION CORP.	03/28/2024	5.41	28,483,000.00	28,110,608.51	28,067,804.89	28,093,067.73
1122064636	ATLANTIC ASSET SECURITIZATION CORP.	01/17/2024	5.50	40,000,000.00	39,902,222.22	39,443,888.89	39,886,800.00
1159897607	ATLANTIC ASSET SECURITIZATION CORP.	03/13/2024	5.42	50,000,000.00	49,458,000.00	49,330,027.78	49,430,000.00
1161897948	ATLANTIC ASSET SECURITIZATION CORP.	02/16/2024	5.40	43,341,000.00	43,041,947.10	42,950,931.00	43,019,409.78
1118108045	ATLANTIC ASSET SECURITIZATION CORP.	01/09/2024	5.44	50,000,000.00	49,939,555.56	49,320,000.00	49,918,000.00
1106460618	ATLANTIC ASSET SECURITIZATION CORP.	01/23/2024	5.52	49,000,000.00	48,834,706.67	48,075,860.00	48,817,230.00
1131865557	ATLANTIC ASSET SECURITIZATION CORP.	02/01/2024	5.58	30,000,000.00	29,855,850.00	29,576,850.00	29,847,300.00
1133961835	ATLANTIC ASSET SECURITIZATION CORP.	02/08/2024	5.54	50,000,000.00	49,707,611.11	49,284,416.67	49,691,000.00
1157155737	ATLANTIC ASSET SECURITIZATION CORP.	03/15/2024	5.41	50,000,000.00	49,443,972.22	49,301,208.33	49,414,500.00
1133261501	ATLANTIC ASSET SECURITIZATION CORP.	02/05/2024	5.56	50,000,000.00	49,729,722.22	49,305,000.00	49,714,500.00
1163564633	ATLANTIC ASSET SECURITIZATION CORP.	04/01/2024	5.41	50,000,000.00	49,316,236.11	49,233,583.33	49,286,000.00
1153532660	ATLANTIC ASSET SECURITIZATION CORP.	03/05/2024	5.41	49,000,000.00	48,528,728.89	48,337,275.00	48,501,180.00
1138369573	AUTOBAHN FUNDING COMPANY LLC	01/18/2024	5.42	35,000,000.00	34,910,419.44	34,662,755.56	34,895,700.00
1117569436	AUTOBAHN FUNDING COMPANY LLC	01/08/2024	5.47	50,000,000.00	49,946,819.44	49,316,250.00	49,925,500.00
1145088134	AUTOBAHN FUNDING COMPANY LLC	01/10/2024	5.39	50,000,000.00	49,932,625.00	49,670,611.11	49,910,500.00
1141009821	AUTOBAHN FUNDING COMPANY LLC	01/19/2024	5.43	35,000,000.00	34,904,975.00	34,667,412.50	34,890,450.00
1147280717	AUTOBAHN FUNDING COMPANY LLC	02/02/2024	5.43	50,000,000.00	49,758,666.67	49,509,791.67	49,738,500.00
1165120699	AUTOBAHN FUNDING COMPANY LLC	01/22/2024	5.40	50,000,000.00	49,842,500.00	49,767,500.00	49,821,000.00
1114940513	AUTOBAHN FUNDING COMPANY LLC	01/02/2024	5.44	50,000,000.00	49,992,444.44	49,320,000.00	49,970,000.00
1143702878	AUTOBAHN FUNDING COMPANY LLC	01/03/2024	5.40	50,000,000.00	49,985,000.00	49,685,000.00	49,962,500.00

**LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1133249297	AUTOBAHN FUNDING COMPANY LLC	01/11/2024	5.43	50,000,000.00	49,924,583.33	49,502,250.00	49,903,500.00
1145088135	AUTOBAHN FUNDING COMPANY LLC	01/10/2024	5.39	25,000,000.00	24,966,312.50	24,835,305.56	24,955,250.00
1128097603	CAFCO LLC	02/21/2024	5.59	50,000,000.00	49,604,041.67	49,114,916.67	49,595,000.00
1145088130	CAFCO LLC	03/07/2024	5.48	50,000,000.00	49,497,666.67	49,231,277.78	49,481,000.00
1124004306	CAFCO LLC	02/15/2024	5.56	50,000,000.00	49,652,500.00	49,111,944.44	49,640,000.00
1157186599	CAFCO LLC	04/01/2024	5.43	50,000,000.00	49,313,708.34	49,170,416.67	49,291,500.00
1126839228	CAFCO LLC	02/20/2024	5.58	50,000,000.00	49,612,500.00	49,093,250.00	49,602,500.00
1126839230	CAFCO LLC	02/20/2024	5.58	50,000,000.00	49,612,500.00	49,093,250.00	49,602,500.00
1124577016	CAFCO LLC	02/14/2024	5.58	50,000,000.00	49,659,000.00	49,124,250.00	49,648,000.00
1127449311	CAFCO LLC	02/15/2024	5.58	25,000,000.00	24,825,625.00	24,569,875.00	24,820,000.00
1124577018	CAFCO LLC	02/16/2024	5.58	50,000,000.00	49,643,500.00	49,108,750.00	49,632,500.00
1127449319	CAFCO LLC	02/23/2024	5.58	50,000,000.00	49,589,250.00	49,077,750.00	49,579,500.00
1127449315	CAFCO LLC	02/15/2024	5.58	50,000,000.00	49,651,250.00	49,139,750.00	49,640,000.00
1146669210	CAFCO LLC	03/11/2024	5.46	50,000,000.00	49,469,166.66	49,211,333.33	49,450,500.00
1107258719	CAFCO LLC	01/19/2024	5.51	25,000,000.00	24,931,125.00	24,556,138.89	24,921,750.00
1107258717	CAFCO LLC	01/19/2024	5.51	50,000,000.00	49,862,250.00	49,112,277.78	49,843,500.00
1128097598	CAFCO LLC	02/21/2024	5.59	14,342,000.00	14,228,423.31	14,088,122.70	14,225,829.80
1106471364	CAFCO LLC	01/23/2024	5.51	50,000,000.00	49,831,638.89	49,058,708.33	49,813,500.00
1128759683	CAFCO LLC	02/08/2024	5.59	50,000,000.00	49,704,972.22	49,223,611.11	49,693,000.00
1100468283	CAFCO LLC	01/10/2024	5.49	50,000,000.00	49,931,375.00	49,092,625.00	49,910,500.00
1123180851	CAFCO LLC	02/07/2024	5.57	50,000,000.00	49,713,763.89	49,149,027.78	49,701,000.00
1145088128	CAFCO LLC	03/07/2024	5.48	25,000,000.00	24,748,833.33	24,615,638.89	24,740,500.00
1123180848	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.45	50,000,000.00	49,863,875.00	49,311,812.50	49,843,500.00
1119013055	CANADIAN IMPERIAL BANK OF COMMERCE	01/12/2024	5.44	50,000,000.00	49,916,888.89	49,312,444.44	49,896,000.00
1146660400	CANADIAN IMPERIAL BANK OF COMMERCE	01/31/2024	5.43	50,000,000.00	49,773,750.00	49,517,333.33	49,754,000.00
1143030757	CANADIAN IMPERIAL BANK OF COMMERCE	01/31/2024	5.43	50,000,000.00	49,773,750.00	49,464,541.67	49,754,000.00
1119013059	CANADIAN IMPERIAL BANK OF COMMERCE	01/12/2024	5.44	25,000,000.00	24,958,444.44	24,656,222.22	24,948,000.00
1138369563	CANADIAN IMPERIAL BANK OF COMMERCE	02/15/2024	5.47	50,000,000.00	49,658,437.50	49,301,694.44	49,641,500.00
1143030752	CANADIAN IMPERIAL BANK OF COMMERCE	01/31/2024	5.43	50,000,000.00	49,773,750.00	49,464,541.67	49,754,000.00
1156424173	CANADIAN IMPERIAL BANK OF COMMERCE	02/28/2024	5.39	50,000,000.00	49,565,805.55	49,408,597.22	49,543,500.00
1122570850	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.45	50,000,000.00	49,863,750.00	49,303,611.11	49,843,500.00
1156424175	CANADIAN IMPERIAL BANK OF COMMERCE	02/28/2024	5.39	50,000,000.00	49,565,805.55	49,408,597.22	49,543,500.00
1124004307	CANADIAN IMPERIAL BANK OF COMMERCE	01/25/2024	5.45	50,000,000.00	49,818,333.33	49,288,472.22	49,799,000.00
1146660402	CANADIAN IMPERIAL BANK OF COMMERCE	01/31/2024	5.43	50,000,000.00	49,773,750.00	49,517,333.33	49,754,000.00
1138369566	CANADIAN IMPERIAL BANK OF COMMERCE	02/15/2024	5.47	50,000,000.00	49,658,437.50	49,301,694.44	49,641,500.00
1123180853	CANADIAN IMPERIAL BANK OF COMMERCE	01/19/2024	5.45	50,000,000.00	49,863,875.00	49,311,812.50	49,843,500.00
1132575150	CANCARA ASSET SECURITISATION LIMITED	01/19/2024	5.41	50,000,000.00	49,864,750.00	49,421,430.56	49,843,000.00
1169499962	CANCARA ASSET SECURITISATION LIMITED	03/07/2024	5.38	50,000,000.00	49,506,833.34	49,484,416.67	49,506,833.34
1131865562	CANCARA ASSET SECURITISATION LIMITED	01/16/2024	5.43	25,067,000.00	25,010,285.91	24,783,429.56	24,999,569.77
1138369567	CANCARA ASSET SECURITISATION LIMITED	01/18/2024	5.43	25,000,000.00	24,935,895.83	24,758,666.67	24,925,250.00
1131865560	CANCARA ASSET SECURITISATION LIMITED	01/16/2024	5.43	36,933,000.00	36,849,439.09	36,520,766.17	36,833,650.23
1159897599	CANCARA ASSET SECURITISATION LIMITED	02/27/2024	5.37	50,000,000.00	49,574,875.00	49,448,083.33	49,548,500.00
1147280725	CANCARA ASSET SECURITISATION LIMITED	02/05/2024	5.43	5,000,000.00	4,973,604.17	4,948,716.67	4,971,600.00
1147280719	CANCARA ASSET SECURITISATION LIMITED	02/05/2024	5.43	50,000,000.00	49,736,041.67	49,487,166.67	49,716,000.00
1157688493	CANCARA ASSET SECURITISATION LIMITED	02/15/2024	5.38	50,000,000.00	49,663,750.00	49,529,250.00	49,640,000.00
1164440777	CANCARA ASSET SECURITISATION LIMITED	02/28/2024	5.38	50,000,000.00	49,566,611.11	49,491,888.89	49,541,000.00
1164440776	CANCARA ASSET SECURITISATION LIMITED	01/31/2024	5.36	50,000,000.00	49,776,666.67	49,702,222.22	49,753,500.00
1130416335	CANCARA ASSET SECURITISATION LIMITED	01/08/2024	5.42	50,000,000.00	49,947,305.56	49,488,111.11	49,925,500.00
1159897602	CANCARA ASSET SECURITISATION LIMITED	02/20/2024	5.37	50,000,000.00	49,627,083.34	49,500,291.67	49,602,000.00
1159897600	CANCARA ASSET SECURITISATION LIMITED	02/20/2024	5.37	12,000,000.00	11,910,500.00	11,880,070.00	11,904,480.00
1158562677	CANCARA ASSET SECURITISATION LIMITED	02/21/2024	5.37	50,000,000.00	49,619,625.00	49,515,208.33	49,594,500.00
1161897951	CANCARA ASSET SECURITISATION LIMITED	02/26/2024	5.39	50,000,000.00	49,580,777.78	49,475,972.22	49,556,000.00
1159897608	CANCARA ASSET SECURITISATION LIMITED	02/27/2024	5.37	50,000,000.00	49,574,875.00	49,448,083.33	49,548,500.00
1157688492	CANCARA ASSET SECURITISATION LIMITED	02/15/2024	5.38	15,000,000.00	14,899,125.00	14,858,775.00	14,892,000.00
1163564644	CANCARA ASSET SECURITISATION LIMITED	02/22/2024	5.39	50,000,000.00	49,610,722.22	49,520,888.89	49,586,500.00
1161897949	CANCARA ASSET SECURITISATION LIMITED	02/26/2024	5.39	50,000,000.00	49,580,777.78	49,475,972.22	49,556,000.00
1130416334	CHARIOT FUNDING LLC	01/03/2024	5.44	50,000,000.00	49,984,888.89	49,524,000.00	49,962,500.00
1152538758	CHARIOT FUNDING LLC	01/05/2024	5.38	50,000,000.00	49,970,111.11	49,768,361.11	49,948,000.00
1133961834	CHARIOT FUNDING LLC	01/17/2024	5.50	50,000,000.00	49,877,777.78	49,457,638.89	49,858,500.00
1157155722	CHARIOT FUNDING LLC	01/10/2024	5.40	35,000,000.00	34,952,750.00	34,847,750.00	34,937,500.00
1149768090	CHARIOT FUNDING LLC	02/05/2024	5.43	50,000,000.00	49,736,041.67	49,502,250.00	49,716,000.00
1133961828	CHARIOT FUNDING LLC	01/17/2024	5.50	50,000,000.00	49,877,777.78	49,457,638.89	49,858,500.00
1140366881	CHARIOT FUNDING LLC	01/02/2024	5.41	50,000,000.00	49,992,486.11	49,646,847.22	49,970,000.00
1131865563	CHARIOT FUNDING LLC	01/05/2024	5.45	50,000,000.00	49,969,722.22	49,515,555.56	49,948,000.00
1132575153	CHARIOT FUNDING LLC	01/02/2024	5.44	50,000,000.00	49,992,444.44	49,546,666.67	49,970,000.00
1157155732	CHARIOT FUNDING LLC	01/10/2024	5.40	50,000,000.00	49,932,500.00	49,782,500.00	49,910,500.00
1138369570	CHARIOT FUNDING LLC	01/22/2024	5.47	50,000,000.00	49,840,458.33	49,483,388.89	49,821,000.00
1166058985	CHARIOT FUNDING LLC	04/01/2024	5.40	50,000,000.00	49,317,500.00	49,272,500.00	49,290,000.00
1145088124	CHARIOT FUNDING LLC	01/30/2024	5.46	50,000,000.00	49,780,083.33	49,522,250.00	49,761,000.00
1136820791	CHARIOT FUNDING LLC	01/19/2024	5.49	50,000,000.00	49,862,750.00	49,489,125.00	49,843,500.00
1133249299	CHARIOT FUNDING LLC	01/10/2024	5.44	50,000,000.00	49,932,000.00	49,516,444.44	49,910,500.00
1152538739	CHARIOT FUNDING LLC	01/05/2024	5.38	50,000,000.00	49,970,111.11	49,768,361.11	49,948,000.00
1145088141	CHARIOT FUNDING LLC	01/30/2024	5.46	50,000,000.00	49,780,083.33	49,522,250.00	49,761,000.00
1143030751	CHARIOT FUNDING LLC	01/05/2024	5.41	50,000,000.00	49,969,944.44	49,661,875.00	49,948,000.00
1141006526	CHARIOT FUNDING LLC	01/19/2024	5.44	50,000,000.00	49,864,000.00	49,524,000.00	49,843,500.00
1162761376	CIESCO, LLC	06/17/2024	5.37	50,000,000.00	48,747,000.00	48,650,041.67	48,747,000.00
1147280723	CIESCO, LLC	04/05/2024	5.48	50,000,000.00	49,276,944.45	49,025,777.78	49,261,000.00
1165120698	CIESCO, LLC	04/15/2024	5.39	25,000,000.00	24,606,979.17	24,569,548.61	24,594,250.00
1110445156	CIESCO, LLC	02/05/2024	5.50	50,000,000.00	49,732,638.89	49,014,583.33	49,716,000.00
1162761369	CIESCO, LLC	06/17/2024	5.37	50,000,000.00	48,747,000.00	48,650,041.67	48,747,000.00

**LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
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 ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1109093625	CIESCO, LLC	01/12/2024	5.50	50,000,000.00	49,915,972.22	49,182,638.89	49,896,000.00
1109093618	CRC FUNDING, LLC	01/16/2024	5.51	25,000,000.00	24,942,604.17	24,575,270.83	24,933,000.00
1126839218	CRC FUNDING, LLC	02/21/2024	5.57	50,000,000.00	49,605,458.33	49,087,138.89	49,593,500.00
1137387495	CRC FUNDING, LLC	03/06/2024	5.53	50,000,000.00	49,500,763.89	49,132,097.22	49,485,500.00
1154559344	CRC FUNDING, LLC	04/01/2024	5.43	50,000,000.00	49,313,708.34	49,125,166.67	49,287,500.00
1148004773	CRC FUNDING, LLC	04/05/2024	5.46	50,000,000.00	49,279,583.34	49,036,916.67	49,258,000.00
1145088123	CRC FUNDING, LLC	03/06/2024	5.48	50,000,000.00	49,505,277.78	49,246,500.00	49,485,500.00
1107258715	CRC FUNDING, LLC	01/19/2024	5.50	50,000,000.00	49,862,500.00	49,113,888.89	49,843,500.00
1145088127	CRC FUNDING, LLC	03/08/2024	5.48	50,000,000.00	49,490,055.56	49,223,666.67	49,470,500.00
1128097607	CRC FUNDING, LLC	02/12/2024	5.58	50,000,000.00	49,674,500.00	49,186,250.00	49,663,000.00
1145088131	CRC FUNDING, LLC	03/08/2024	5.48	50,000,000.00	49,490,055.56	49,223,666.67	49,470,500.00
1122570852	CRC FUNDING, LLC	02/15/2024	5.56	50,000,000.00	49,652,500.00	49,081,055.56	49,640,000.00
1099833814	CRC FUNDING, LLC	01/08/2024	5.50	50,000,000.00	49,946,527.78	49,098,611.11	49,925,500.00
1123180849	CRC FUNDING, LLC	02/13/2024	5.56	50,000,000.00	49,667,944.44	49,104,222.22	49,655,000.00
1100468282	CRC FUNDING, LLC	01/12/2024	5.50	50,000,000.00	49,915,972.22	49,075,694.44	49,896,000.00
1128759693	CRC FUNDING, LLC	02/08/2024	5.59	50,000,000.00	49,704,972.22	49,223,611.11	49,693,000.00
1108572507	CRC FUNDING, LLC	01/19/2024	5.51	50,000,000.00	49,862,250.00	49,119,930.56	49,843,500.00
1125148202	CRC FUNDING, LLC	02/14/2024	5.58	45,000,000.00	44,693,100.00	44,218,800.00	44,682,750.00
1109093621	CRC FUNDING, LLC	01/16/2024	5.51	50,000,000.00	49,885,208.33	49,150,541.67	49,866,000.00
1127449318	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/01/2024	5.57	50,000,000.00	49,760,180.55	49,249,597.22	49,749,000.00
1162761370	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	03/20/2024	5.34	50,000,000.00	49,414,083.34	49,317,666.67	49,392,000.00
1137387131	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/12/2024	5.46	50,000,000.00	49,681,500.00	49,317,500.00	49,668,500.00
1126840674	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/19/2024	5.47	50,000,000.00	49,863,250.00	49,354,236.11	49,845,000.00
1127449317	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/01/2024	5.57	50,000,000.00	49,760,180.55	49,249,597.22	49,749,000.00
1126840673	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/19/2024	5.47	50,000,000.00	49,863,250.00	49,354,236.11	49,845,000.00
1119013058	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/31/2024	5.50	50,000,000.00	49,770,833.33	49,159,722.22	49,756,500.00
1141009820	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	02/20/2024	5.45	26,789,000.00	26,586,222.15	26,403,722.09	26,580,045.80
1119013062	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK, NEW	01/31/2024	5.50	50,000,000.00	49,770,833.33	49,159,722.22	49,756,500.00
1155538720	EMERSON ELECTRIC CO.	01/24/2024	5.37	50,000,000.00	49,828,458.33	49,649,458.33	49,807,500.00
1151420429	EMERSON ELECTRIC CO.	01/19/2024	5.37	50,000,000.00	49,865,750.00	49,671,833.33	49,844,500.00
1166058695	EMERSON ELECTRIC CO.	02/09/2024	5.35	42,745,000.00	42,497,257.10	42,459,142.81	42,479,126.10
1151420426	EMERSON ELECTRIC CO.	01/19/2024	5.37	50,000,000.00	49,865,750.00	49,671,833.33	49,844,500.00
1155538730	EMERSON ELECTRIC CO.	01/24/2024	5.37	47,500,000.00	47,337,035.42	47,166,985.42	47,317,125.00
1155538756	ING (U.S.) FUNDING LLC	06/03/2024	5.42	50,000,000.00	48,840,722.23	48,660,055.56	48,852,500.00
1133961832	ING (U.S.) FUNDING LLC	05/06/2024	5.57	50,000,000.00	49,025,250.00	48,599,763.89	49,044,500.00
1155538749	ING (U.S.) FUNDING LLC	06/03/2024	5.42	19,820,000.00	19,360,462.29	19,288,846.02	19,365,131.00
1133961839	ING (U.S.) FUNDING LLC	05/06/2024	5.57	50,000,000.00	49,025,250.00	48,599,763.89	49,044,500.00
1149768093	JOHNSON & JOHNSON	02/05/2024	5.30	50,000,000.00	49,742,361.11	49,514,166.67	49,720,000.00
1149768089	JOHNSON & JOHNSON	02/02/2024	5.29	50,000,000.00	49,764,888.89	49,537,125.00	49,742,500.00
1133249303	JOHNSON & JOHNSON	02/05/2024	5.33	50,000,000.00	49,740,902.78	49,326,347.22	49,720,000.00
1106471865	JUPITER SECURITIZATION COMPANY LLC	01/19/2024	5.52	50,000,000.00	49,862,000.00	49,110,666.67	49,843,500.00
1131865558	JUPITER SECURITIZATION COMPANY LLC	01/03/2024	5.44	50,000,000.00	49,984,888.89	49,531,555.56	49,962,500.00
1132575148	JUPITER SECURITIZATION COMPANY LLC	01/10/2024	5.45	50,000,000.00	49,931,875.00	49,485,277.78	49,910,500.00
1143702887	JUPITER SECURITIZATION COMPANY LLC	01/30/2024	5.44	50,000,000.00	49,780,888.89	49,478,666.67	49,761,000.00
1153532655	JUPITER SECURITIZATION COMPANY LLC	01/25/2024	5.41	50,000,000.00	49,819,666.67	49,624,305.56	49,798,500.00
1164431085	JUPITER SECURITIZATION COMPANY LLC	02/16/2024	5.41	50,000,000.00	49,654,361.11	49,571,708.33	49,632,500.00
1145088125	JUPITER SECURITIZATION COMPANY LLC	01/31/2024	5.45	50,000,000.00	49,772,916.67	49,507,986.11	49,753,500.00
1131865561	JUPITER SECURITIZATION COMPANY LLC	01/05/2024	5.44	50,000,000.00	49,969,777.78	49,516,444.44	49,948,000.00
1165120701	JUPITER SECURITIZATION COMPANY LLC	01/24/2024	5.37	50,000,000.00	49,828,458.33	49,783,708.33	49,806,000.00
1130416331	JUPITER SECURITIZATION COMPANY LLC	01/04/2024	5.42	50,000,000.00	49,977,416.67	49,518,222.22	49,955,500.00
1165120706	JUPITER SECURITIZATION COMPANY LLC	01/24/2024	5.37	50,000,000.00	49,828,458.33	49,783,708.33	49,806,000.00
1135060252	JUPITER SECURITIZATION COMPANY LLC	01/02/2024	5.44	47,874,000.00	47,866,765.70	47,476,113.87	47,845,275.60
1141009816	JUPITER SECURITIZATION COMPANY LLC	01/22/2024	5.45	50,000,000.00	49,841,041.67	49,500,416.67	49,821,000.00
1130416337	JUPITER SECURITIZATION COMPANY LLC	01/04/2024	5.42	50,000,000.00	49,977,416.67	49,518,222.22	49,955,500.00
1140366880	JUPITER SECURITIZATION COMPANY LLC	01/19/2024	5.47	50,000,000.00	49,863,250.00	49,513,777.78	49,843,500.00
1109093619	JUPITER SECURITIZATION COMPANY LLC	01/02/2024	5.51	50,000,000.00	49,992,347.22	49,257,680.56	49,970,000.00
1112694474	LA FAYETTE ASSET SECURITIZATION LLC	01/03/2024	5.45	25,000,000.00	24,992,430.56	24,648,020.83	25,000,000.00
1110445155	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.46	50,000,000.00	49,863,500.00	49,150,666.67	49,843,500.00
1157685563	LA FAYETTE ASSET SECURITIZATION LLC	04/15/2024	5.44	40,000,000.00	39,365,333.33	39,250,488.89	39,350,800.00
1122570855	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.54	28,506,000.00	28,431,425.14	28,106,805.14	28,421,052.12
1110445148	LA FAYETTE ASSET SECURITIZATION LLC	01/19/2024	5.46	50,000,000.00	49,863,500.00	49,150,666.67	49,843,500.00
1096587929	LA FAYETTE ASSET SECURITIZATION LLC	01/05/2024	5.53	50,000,000.00	49,969,277.78	49,070,652.78	49,948,000.00
1137389809	LA FAYETTE ASSET SECURITIZATION LLC	02/12/2024	5.52	50,000,000.00	49,678,000.00	49,310,000.00	49,663,000.00
1163564645	LA FAYETTE ASSET SECURITIZATION LLC	02/21/2024	5.39	45,000,000.00	44,656,387.50	44,575,537.50	44,635,050.00
1133249302	LA FAYETTE ASSET SECURITIZATION LLC	01/23/2024	5.54	49,000,000.00	48,834,107.78	48,411,836.67	48,817,230.00
1124004303	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.55	50,000,000.00	49,868,958.33	49,329,375.00	49,851,000.00
1169492861	LA FAYETTE ASSET SECURITIZATION LLC	03/26/2024	5.38	30,000,000.00	29,618,916.66	29,600,983.33	29,600,700.00
1163564640	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.42	50,000,000.00	49,179,472.22	49,089,138.89	49,160,000.00
1152538759	LA FAYETTE ASSET SECURITIZATION LLC	03/06/2024	5.42	50,000,000.00	49,510,694.44	49,307,444.44	49,487,500.00
1124004305	LA FAYETTE ASSET SECURITIZATION LLC	01/18/2024	5.55	11,494,000.00	11,463,876.14	11,339,836.73	11,459,747.88
1127449313	LA FAYETTE ASSET SECURITIZATION LLC	01/25/2024	5.61	50,000,000.00	49,813,000.00	49,298,750.00	49,798,500.00
1169499961	LA FAYETTE ASSET SECURITIZATION LLC	04/01/2024	5.41	50,000,000.00	49,316,236.12	49,286,180.56	49,290,000.00
1165120705	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.42	30,000,000.00	29,507,683.34	29,462,516.67	29,496,000.00
1114129019	LA FAYETTE ASSET SECURITIZATION LLC	01/02/2024	5.45	50,000,000.00	49,992,430.56	49,311,180.56	49,970,000.00
1153532656	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.42	50,000,000.00	49,525,750.00	49,330,027.78	49,503,000.00
1140366876	LA FAYETTE ASSET SECURITIZATION LLC	02/12/2024	5.50	35,000,000.00	34,775,416.67	34,529,444.44	34,764,100.00
1153532658	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.42	33,245,000.00	32,929,671.18	32,799,535.47	32,914,544.70
1114940510	LA FAYETTE ASSET SECURITIZATION LLC	01/04/2024	5.45	50,000,000.00	49,977,291.67	49,303,611.11	49,955,500.00
1163564631	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2024	5.42	20,000,000.00	19,671,788.89	19,635,655.56	19,664,000.00
1168434535	LA FAYETTE ASSET SECURITIZATION LLC	03/04/2024	5.40	50,000,000.00	49,527,500.00	49,490,000.00	49,503,000.00

**LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1154559340	MICROSOFT CORPORATION	03/11/2024	5.33	50,000,000.00	49,481,805.55	49,296,736.11	49,460,500.00
1153532667	MICROSOFT CORPORATION	02/28/2024	5.33	50,000,000.00	49,570,638.89	49,378,166.67	49,550,000.00
1103469054	MICROSOFT CORPORATION	01/02/2024	5.33	50,000,000.00	49,992,597.22	49,215,305.56	49,970,500.00
1103469052	MICROSOFT CORPORATION	01/04/2024	5.33	50,000,000.00	49,977,791.67	49,200,500.00	49,955,500.00
1155538727	MICROSOFT CORPORATION	03/01/2024	5.33	50,000,000.00	49,555,833.34	49,378,166.67	49,535,500.00
1132575158	MICROSOFT CORPORATION	01/05/2024	5.33	50,000,000.00	49,970,388.89	49,533,625.00	49,948,500.00
1148004769	MICROSOFT CORPORATION	02/05/2024	5.31	50,000,000.00	49,741,875.00	49,505,875.00	49,720,500.00
1153532659	MICROSOFT CORPORATION	02/28/2024	5.33	50,000,000.00	49,570,638.89	49,378,166.67	49,550,000.00
1155538762	MICROSOFT CORPORATION	03/01/2024	5.33	50,000,000.00	49,555,833.34	49,378,166.67	49,535,500.00
1154559343	MICROSOFT CORPORATION	03/11/2024	5.33	50,000,000.00	49,481,805.55	49,296,736.11	49,460,500.00
1156424171	MICROSOFT CORPORATION	02/15/2024	5.33	50,000,000.00	49,666,875.00	49,511,416.67	49,647,000.00
1157155734	MICROSOFT CORPORATION	03/18/2024	5.33	50,000,000.00	49,429,986.11	49,281,930.56	49,408,000.00
1132575147	MICROSOFT CORPORATION	01/05/2024	5.33	50,000,000.00	49,970,388.89	49,533,625.00	49,948,500.00
1148004774	MICROSOFT CORPORATION	02/05/2024	5.31	50,000,000.00	49,741,875.00	49,505,875.00	49,720,500.00
1103469053	MICROSOFT CORPORATION	01/04/2024	5.33	50,000,000.00	49,977,791.67	49,200,500.00	49,955,500.00
1157155724	MICROSOFT CORPORATION	03/18/2024	5.33	50,000,000.00	49,429,986.11	49,281,930.56	49,408,000.00
1162761375	MICROSOFT CORPORATION	03/22/2024	5.30	50,000,000.00	49,403,750.00	49,308,055.56	49,378,000.00
1162761377	MICROSOFT CORPORATION	03/22/2024	5.30	50,000,000.00	49,403,750.00	49,308,055.56	49,378,000.00
1112680370	MICROSOFT CORPORATION	01/05/2024	5.34	50,000,000.00	49,970,333.33	49,295,416.67	49,948,500.00
1104221930	MICROSOFT CORPORATION	01/02/2024	5.34	50,000,000.00	49,992,583.33	49,221,250.00	49,970,500.00
1135060257	MONT BLANC CAPITAL CORP.	02/05/2024	5.54	46,625,000.00	46,373,872.57	45,986,418.82	46,360,170.00
1141009823	MONT BLANC CAPITAL CORP.	02/20/2024	5.50	21,526,000.00	21,361,565.28	21,213,574.03	21,354,653.04
1118524162	MONT BLANC CAPITAL CORP.	01/09/2024	5.50	13,391,000.00	13,374,633.22	13,208,919.60	13,369,038.76
1099207800	MONT BLANC CAPITAL CORP.	01/11/2024	5.51	38,182,000.00	38,123,560.33	37,469,036.00	38,108,308.74
1141933799	MONT BLANC CAPITAL CORP.	03/20/2024	5.54	29,626,000.00	29,265,830.13	29,074,347.42	29,258,933.86
1143045078	MONT BLANC CAPITAL CORP.	03/19/2024	5.52	20,512,000.00	20,266,676.48	20,137,724.37	20,260,933.12
1159897604	MONT BLANC CAPITAL CORP.	03/18/2024	5.42	50,000,000.00	49,420,361.11	49,292,388.89	49,396,000.00
1106471358	MONT BLANC CAPITAL CORP.	01/22/2024	5.53	50,000,000.00	49,838,708.33	49,086,013.89	49,821,000.00
1123180855	MONT BLANC CAPITAL CORP.	02/21/2024	5.57	15,299,000.00	15,178,278.14	15,012,581.47	15,174,925.11
1141933798	MONT BLANC CAPITAL CORP.	03/20/2024	5.54	50,000,000.00	49,392,138.89	49,068,972.22	49,380,500.00
1118108046	MONT BLANC CAPITAL CORP.	01/09/2024	5.50	50,000,000.00	49,938,888.89	49,312,500.00	49,918,000.00
1141009814	MONT BLANC CAPITAL CORP.	02/15/2024	5.50	16,874,000.00	16,757,991.25	16,641,982.50	16,752,007.20
1124587250	NATIXIS, NEW YORK BRANCH	02/06/2024	5.59	50,000,000.00	49,720,500.00	49,184,791.67	49,712,000.00
1135060255	NATIXIS, NEW YORK BRANCH	02/08/2024	5.46	50,000,000.00	49,711,833.33	49,302,333.33	49,697,500.00
1133961830	NATIXIS, NEW YORK BRANCH	02/05/2024	5.46	50,000,000.00	49,734,583.33	49,317,500.00	49,719,500.00
1112680369	NATIXIS, NEW YORK BRANCH	02/01/2024	5.51	50,000,000.00	49,762,763.89	49,066,361.11	49,749,500.00
1119925385	NATIXIS, NEW YORK BRANCH	02/15/2024	5.56	50,000,000.00	49,652,500.00	49,057,888.89	49,645,500.00
1135060256	NATIXIS, NEW YORK BRANCH	02/08/2024	5.46	50,000,000.00	49,711,833.33	49,302,333.33	49,697,500.00
1119013054	NATIXIS, NEW YORK BRANCH	02/09/2024	5.56	50,000,000.00	49,698,833.33	49,081,055.56	49,690,000.00
1119925389	NATIXIS, NEW YORK BRANCH	02/15/2024	5.56	50,000,000.00	49,652,500.00	49,057,888.89	49,645,500.00
1125148198	NATIXIS, NEW YORK BRANCH	02/07/2024	5.59	50,000,000.00	49,712,736.11	49,184,791.67	49,705,000.00
1115547793	NATIXIS, NEW YORK BRANCH	02/05/2024	5.49	11,562,000.00	11,500,287.83	11,345,125.79	11,497,137.18
1112680365	NATIXIS, NEW YORK BRANCH	02/01/2024	5.51	50,000,000.00	49,762,763.89	49,066,361.11	49,749,500.00
1133961822	NATIXIS, NEW YORK BRANCH	02/05/2024	5.46	50,000,000.00	49,734,583.33	49,317,500.00	49,719,500.00
1133249305	NATIXIS, NEW YORK BRANCH	02/02/2024	5.47	50,000,000.00	49,756,888.89	49,339,041.67	49,742,000.00
1119013064	NATIXIS, NEW YORK BRANCH	02/09/2024	5.56	50,000,000.00	49,698,833.33	49,081,055.56	49,690,000.00
1163580121	NESTLE CAPITAL CORPORATION	02/21/2024	5.21	50,000,000.00	49,630,958.33	49,551,361.11	49,612,000.00
1143045076	OLD LINE FUNDING LLC CP	02/21/2024	5.48	50,000,000.00	49,611,833.33	49,345,444.44	49,590,500.00
1101040803	OLD LINE FUNDING, LLC	01/08/2024	5.47	50,000,000.00	49,946,819.44	49,118,722.22	49,925,500.00
1155538718	OLD LINE FUNDING, LLC	03/15/2024	5.41	50,000,000.00	49,443,972.23	49,286,180.56	49,416,000.00
1106471359	OLD LINE FUNDING, LLC	01/19/2024	5.48	50,000,000.00	49,863,000.00	49,132,333.33	49,844,000.00
1138369569	OLD LINE FUNDING, LLC	02/16/2024	5.48	50,000,000.00	49,649,888.89	49,292,166.67	49,629,000.00
1128097599	OLD LINE FUNDING, LLC	02/02/2024	5.47	45,000,000.00	44,781,200.00	44,350,437.50	44,764,200.00
1143702881	OLD LINE FUNDING, LLC	02/16/2024	5.46	50,000,000.00	49,651,166.66	49,393,333.33	49,629,000.00
1131865554	OLD LINE FUNDING, LLC	02/01/2024	5.48	50,000,000.00	49,764,055.55	49,345,444.44	49,746,000.00
1131865556	OLD LINE FUNDING, LLC	01/31/2024	5.48	50,000,000.00	49,771,666.67	49,353,055.56	49,753,500.00
1107265300	OLD LINE FUNDING, LLC	01/12/2024	5.44	50,000,000.00	49,916,888.89	49,191,555.56	49,896,000.00
1138369572	OLD LINE FUNDING, LLC	02/14/2024	5.48	50,000,000.00	49,665,111.11	49,307,388.89	49,644,500.00
1133961833	OLD LINE FUNDING, LLC	01/04/2024	5.42	37,000,000.00	36,983,288.33	36,676,907.78	36,967,070.00
1156429722	OLD LINE FUNDING, LLC	03/14/2024	5.42	50,000,000.00	49,450,472.22	49,307,444.44	49,423,500.00
1116254855	OLD LINE FUNDING, LLC	01/08/2024	5.43	50,000,000.00	49,947,208.33	49,321,250.00	49,925,500.00
1143702882	OLD LINE FUNDING, LLC	02/16/2024	5.46	50,000,000.00	49,651,166.66	49,393,333.33	49,629,000.00
1118524163	OLD LINE FUNDING, LLC	02/09/2024	5.49	50,000,000.00	49,702,625.00	49,085,000.00	49,683,500.00
1155538726	OLD LINE FUNDING, LLC	03/15/2024	5.41	50,000,000.00	49,443,972.23	49,286,180.56	49,416,000.00
1166058701	OLD LINE FUNDING, LLC	04/01/2024	5.38	50,000,000.00	49,320,027.78	49,282,666.67	49,288,500.00
1106471360	OLD LINE FUNDING, LLC	01/19/2024	5.48	50,000,000.00	49,863,000.00	49,132,333.33	49,844,000.00
1128097606	OLD LINE FUNDING, LLC	02/02/2024	5.47	50,000,000.00	49,756,888.89	49,278,263.89	49,738,000.00
1099207793	OLD LINE FUNDING, LLC	01/10/2024	5.47	50,000,000.00	49,931,625.00	49,088,333.33	49,911,000.00
1107265301	OLD LINE FUNDING, LLC	01/12/2024	5.44	50,000,000.00	49,916,888.89	49,191,555.56	49,896,000.00
1131865564	OLD LINE FUNDING, LLC	01/31/2024	5.48	50,000,000.00	49,771,666.67	49,353,055.56	49,753,500.00
1155543946	PFIZER INC.	03/14/2024	5.33	50,000,000.00	49,459,597.23	49,281,930.56	49,435,000.00
1155543944	PFIZER INC.	03/14/2024	5.33	50,000,000.00	49,459,597.23	49,281,930.56	49,435,000.00
1151409906	PFIZER INC.	03/04/2024	5.34	50,000,000.00	49,532,750.00	49,332,500.00	49,509,500.00
1155538739	PFIZER INC.	03/18/2024	5.33	50,000,000.00	49,429,986.11	49,252,319.44	49,405,000.00
1151409908	PFIZER INC.	03/04/2024	5.34	50,000,000.00	49,532,750.00	49,332,500.00	49,509,500.00
1154559342	PFIZER INC.	03/13/2024	5.32	50,000,000.00	49,468,000.00	49,283,277.78	49,442,500.00
1156424174	PFIZER INC.	04/03/2024	5.37	50,000,000.00	49,306,375.00	49,149,750.00	49,287,500.00
1151409910	PFIZER INC.	02/12/2024	5.33	50,000,000.00	49,689,083.33	49,489,208.33	49,666,000.00
1149768092	PFIZER INC.	01/31/2024	5.33	50,000,000.00	49,777,916.67	49,548,430.56	49,755,000.00
1151409911	PFIZER INC.	03/04/2024	5.34	10,000,000.00	9,906,550.00	9,866,500.00	9,901,900.00

**LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1152538736	PFIZER INC.	03/06/2024	5.34	50,000,000.00	49,517,916.66	49,325,083.33	49,494,500.00
1154559348	PFIZER INC.	03/07/2024	5.33	50,000,000.00	49,511,416.67	49,326,347.22	49,487,000.00
1153532661	PFIZER INC.	02/26/2024	5.31	20,000,000.00	19,834,800.00	19,758,100.00	19,824,800.00
1155538719	PFIZER INC.	03/18/2024	5.33	50,000,000.00	49,429,986.11	49,252,319.44	49,405,000.00
1151409907	PFIZER INC.	02/06/2024	5.31	50,000,000.00	49,734,500.00	49,528,000.00	49,710,500.00
1153532666	PFIZER INC.	02/26/2024	5.31	50,000,000.00	49,587,000.00	49,395,250.00	49,562,000.00
1157685561	PFIZER INC.	03/04/2024	5.33	25,000,000.00	24,766,812.50	24,696,486.11	24,754,750.00
1154559349	PFIZER INC.	03/13/2024	5.32	50,000,000.00	49,468,000.00	49,283,277.78	49,442,500.00
1118108281	SHEFFIELD RECEIVABLES COMPANY LLC	01/12/2024	5.50	50,000,000.00	49,915,972.22	49,289,583.33	49,895,000.00
1163564637	SHEFFIELD RECEIVABLES COMPANY LLC	03/20/2024	5.43	50,000,000.00	49,404,208.33	49,313,708.33	49,378,000.00
1162761374	SHEFFIELD RECEIVABLES COMPANY LLC	03/22/2024	5.43	50,000,000.00	49,389,125.00	49,291,083.33	49,363,000.00
1141006525	SHEFFIELD RECEIVABLES COMPANY LLC	03/01/2024	5.53	50,000,000.00	49,539,166.67	49,193,541.67	49,518,500.00
1143045074	SHEFFIELD RECEIVABLES COMPANY LLC	01/26/2024	5.40	50,000,000.00	49,812,500.00	49,505,000.00	49,789,000.00
1158562676	SHEFFIELD RECEIVABLES COMPANY LLC	03/18/2024	5.43	50,000,000.00	49,419,291.67	49,283,541.67	49,392,500.00
1155538758	SHEFFIELD RECEIVABLES COMPANY LLC	03/15/2024	5.45	50,000,000.00	49,439,861.11	49,258,194.44	49,414,500.00
1151409913	SHEFFIELD RECEIVABLES COMPANY LLC	03/04/2024	5.45	50,000,000.00	49,523,125.00	49,311,180.56	49,496,000.00
1145088142	SHEFFIELD RECEIVABLES COMPANY LLC	03/11/2024	5.50	50,000,000.00	49,465,277.78	49,197,916.67	49,444,000.00
1122064633	SHEFFIELD RECEIVABLES COMPANY LLC	01/18/2024	5.53	23,589,000.00	23,527,399.95	23,255,635.01	23,518,233.00
1151409905	SHEFFIELD RECEIVABLES COMPANY LLC	03/06/2024	5.46	50,000,000.00	49,507,083.33	49,294,750.00	49,481,500.00
1118529639	SHEFFIELD RECEIVABLES COMPANY LLC	01/10/2024	5.49	50,000,000.00	49,831,375.00	49,313,750.00	49,910,500.00
1135060254	SHEFFIELD RECEIVABLES COMPANY LLC	02/06/2024	5.54	50,000,000.00	49,723,000.00	49,307,500.00	49,704,500.00
1145088122	SHEFFIELD RECEIVABLES COMPANY LLC	03/04/2024	5.50	50,000,000.00	49,518,750.00	49,251,388.89	49,496,000.00
1152538742	SHEFFIELD RECEIVABLES COMPANY LLC	03/08/2024	5.45	50,000,000.00	49,492,847.22	49,288,472.22	49,466,500.00
1128759696	SHEFFIELD RECEIVABLES COMPANY LLC	01/31/2024	5.55	50,000,000.00	49,768,750.00	49,290,833.33	49,750,500.00
1166058699	SHEFFIELD RECEIVABLES COMPANY LLC	01/26/2024	5.36	50,000,000.00	49,813,888.89	49,769,222.22	49,789,000.00
1146660404	SHEFFIELD RECEIVABLES COMPANY LLC	03/11/2024	5.51	50,000,000.00	49,464,305.55	49,204,111.11	49,444,000.00
1155538761	SHEFFIELD RECEIVABLES COMPANY LLC	03/15/2024	5.45	50,000,000.00	49,439,861.11	49,258,194.44	49,414,500.00
1156424167	SHEFFIELD RECEIVABLES COMPANY LLC	03/14/2024	5.44	50,000,000.00	49,448,444.45	49,289,777.78	49,422,000.00
1116286556	THE COCA-COLA COMPANY	01/05/2024	5.37	50,000,000.00	49,970,166.67	49,321,291.67	49,948,500.00
1116286553	THE COCA-COLA COMPANY	01/05/2024	5.37	50,000,000.00	49,970,166.67	49,321,291.67	49,948,500.00
1117569438	THE COCA-COLA COMPANY	01/08/2024	5.37	40,000,000.00	39,958,272.22	39,463,500.00	39,940,800.00
1128097601	THE PROCTER & GAMBLE COMPANY	01/22/2024	5.38	50,000,000.00	49,843,083.33	49,372,333.33	49,824,000.00
1132575152	THE PROCTER & GAMBLE COMPANY	01/29/2024	5.37	50,000,000.00	49,791,166.67	49,380,958.33	49,773,500.00
1128759688	THE PROCTER & GAMBLE COMPANY	01/25/2024	5.37	50,000,000.00	49,821,000.00	49,358,583.33	49,802,500.00
1097366049	THE PROCTER & GAMBLE COMPANY	01/05/2024	5.37	50,000,000.00	49,970,166.67	49,112,458.33	49,948,500.00
1124004308	THE PROCTER & GAMBLE COMPANY	01/16/2024	5.35	50,000,000.00	49,888,541.67	49,368,402.78	49,868,000.00
1140366875	THE PROCTER & GAMBLE COMPANY	02/14/2024	5.35	50,000,000.00	49,673,055.56	49,331,250.00	49,658,500.00
1135068091	THE PROCTER & GAMBLE COMPANY	02/06/2024	5.36	30,000,000.00	29,839,200.00	29,598,000.00	29,829,600.00
1126840677	THE PROCTER & GAMBLE COMPANY	01/19/2024	5.36	50,000,000.00	49,866,000.00	49,374,666.67	49,846,000.00
1128097596	THE PROCTER & GAMBLE COMPANY	01/22/2024	5.38	50,000,000.00	49,843,083.33	49,372,333.33	49,824,000.00
1133249300	THE PROCTER & GAMBLE COMPANY	02/01/2024	5.35	50,000,000.00	49,769,652.78	49,360,972.22	49,752,000.00
1103469051	THE PROCTER & GAMBLE COMPANY	01/02/2024	5.34	50,000,000.00	49,992,583.33	49,213,833.33	49,970,500.00
1128759689	THE PROCTER & GAMBLE COMPANY	01/25/2024	5.37	50,000,000.00	49,821,000.00	49,358,583.33	49,802,500.00
1137387130	THE PROCTER & GAMBLE COMPANY	02/13/2024	5.38	45,350,000.00	45,058,575.86	44,733,265.19	45,047,062.00
1135068092	THE PROCTER & GAMBLE COMPANY	02/06/2024	5.36	50,000,000.00	49,732,000.00	49,330,000.00	49,716,000.00
1126840676	THE PROCTER & GAMBLE COMPANY	01/19/2024	5.36	50,000,000.00	49,866,000.00	49,374,666.67	49,846,000.00
1132575159	THE PROCTER & GAMBLE COMPANY	01/29/2024	5.37	50,000,000.00	49,791,166.67	49,380,958.33	49,773,500.00
1104221928	THE PROCTER & GAMBLE COMPANY	01/10/2024	5.35	50,000,000.00	49,933,125.00	49,160,347.22	49,911,500.00
1147280718	THE TORONTO-DOMINION BANK	03/04/2024	5.41	50,000,000.00	49,526,625.00	49,278,666.67	49,508,000.00
1135573466	THE TORONTO-DOMINION BANK	03/08/2024	5.47	50,000,000.00	49,490,986.11	49,088,333.33	49,477,500.00
1136820332	THE TORONTO-DOMINION BANK	02/16/2024	5.47	50,000,000.00	49,650,527.78	49,278,263.89	49,637,500.00
1155538741	THE TORONTO-DOMINION BANK	03/15/2024	5.39	50,000,000.00	49,446,027.78	49,266,361.11	49,423,000.00
1121394793	THE TORONTO-DOMINION BANK	02/20/2024	5.47	50,000,000.00	49,620,138.89	49,042,750.00	49,607,500.00
1128759682	THE TORONTO-DOMINION BANK	03/01/2024	5.49	50,000,000.00	49,542,500.00	49,069,750.00	49,531,500.00
1152538762	THE TORONTO-DOMINION BANK	03/05/2024	5.41	50,000,000.00	49,519,111.11	49,316,236.11	49,500,500.00
1155538723	THE TORONTO-DOMINION BANK	03/15/2024	5.39	50,000,000.00	49,446,027.78	49,266,361.11	49,423,000.00
1128759684	THE TORONTO-DOMINION BANK	03/01/2024	5.49	50,000,000.00	49,542,500.00	49,069,750.00	49,531,500.00
1147272474	THE TORONTO-DOMINION BANK	03/06/2024	5.38	50,000,000.00	49,514,305.55	49,267,722.22	49,493,000.00
1128097602	THE TORONTO-DOMINION BANK	02/28/2024	5.48	50,000,000.00	49,558,555.56	49,079,055.56	49,546,500.00
1136820329	THE TORONTO-DOMINION BANK	02/16/2024	5.47	50,000,000.00	49,650,527.78	49,278,263.89	49,637,500.00
1137387128	THE TORONTO-DOMINION BANK	02/20/2024	5.46	50,000,000.00	49,620,833.33	49,256,833.33	49,607,500.00
1135573467	THE TORONTO-DOMINION BANK	03/08/2024	5.47	50,000,000.00	49,490,986.11	49,088,333.33	49,477,500.00
1121394794	THE TORONTO-DOMINION BANK	02/20/2024	5.47	50,000,000.00	49,620,138.89	49,042,750.00	49,607,500.00
1152538763	THE TORONTO-DOMINION BANK	03/05/2024	5.41	50,000,000.00	49,519,111.11	49,316,236.11	49,500,500.00
1147280720	THE TORONTO-DOMINION BANK	03/04/2024	5.41	50,000,000.00	49,526,625.00	49,278,666.67	49,508,000.00
1166058984	THUNDER BAY FUNDING LLC CP	03/26/2024	5.37	50,000,000.00	49,366,041.67	49,321,291.67	49,337,000.00
1143031754	THUNDER BAY FUNDING LLC CP	02/23/2024	5.48	50,000,000.00	49,596,611.11	49,330,222.22	49,580,500.00
1112695082	THUNDER BAY FUNDING LLC CP	01/05/2024	5.44	50,000,000.00	49,969,777.78	49,297,333.33	50,000,000.00
1135060259	THUNDER BAY FUNDING, LLC	01/22/2024	5.44	50,000,000.00	49,841,333.33	49,440,888.89	49,822,000.00
1107258722	THUNDER BAY FUNDING, LLC	01/04/2024	5.44	50,000,000.00	49,977,333.33	49,252,000.00	49,955,500.00
1169997917	THUNDER BAY FUNDING, LLC	04/01/2024	5.38	50,000,000.00	49,320,027.78	49,297,611.11	49,320,027.78
1157155733	THUNDER BAY FUNDING, LLC	03/20/2024	5.42	27,000,000.00	26,678,865.00	26,597,565.00	26,666,820.00
1114940505	THUNDER BAY FUNDING, LLC	01/17/2024	5.43	50,000,000.00	49,879,333.33	49,253,375.00	49,859,000.00
1100468273	THUNDER BAY FUNDING, LLC	01/08/2024	5.49	50,000,000.00	49,946,625.00	49,123,125.00	49,925,500.00
1148004771	THUNDER BAY FUNDING, LLC	02/09/2024	5.44	50,000,000.00	49,705,333.33	49,493,777.78	49,687,000.00
1128102237	THUNDER BAY FUNDING, LLC	01/30/2024	5.48	50,000,000.00	49,779,277.78	49,315,000.00	49,762,000.00
1157155740	THUNDER BAY FUNDING, LLC	03/15/2024	5.42	50,000,000.00	49,442,944.45	49,299,916.67	49,421,000.00
1157155727	THUNDER BAY FUNDING, LLC	03/15/2024	5.42	50,000,000.00	49,442,944.45	49,299,916.67	49,421,000.00
1132575154	THUNDER BAY FUNDING, LLC	02/22/2024	5.51	50,000,000.00	49,602,055.56	49,181,152.78	49,588,500.00
1114940507	THUNDER BAY FUNDING, LLC	01/17/2024	5.43	50,000,000.00	49,879,333.33	49,253,375.00	49,859,000.00

**LOS ANGELES COUNTY TREASURER
TREASURER PORTFOLIO COMPARED TO MARKET VALUE
FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
FUND: POOLED SURPLUS INVESTMENTS
ATTACHMENT X**

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1132575156	THUNDER BAY FUNDING, LLC	02/22/2024	5.51	50,000,000.00	49,602,055.56	49,181,152.78	49,588,500.00
1169997916	THUNDER BAY FUNDING, LLC	04/01/2024	5.38	16,000,000.00	15,782,408.89	15,775,235.56	15,782,408.89
1107258723	THUNDER BAY FUNDING, LLC	01/04/2024	5.44	25,000,000.00	24,988,666.67	24,626,000.00	24,977,750.00
1147280726	THUNDER BAY FUNDING, LLC	02/12/2024	5.43	50,000,000.00	49,683,250.00	49,449,458.33	49,664,000.00
1148004772	THUNDER BAY FUNDING, LLC	02/08/2024	5.44	42,748,000.00	42,502,531.49	42,295,821.16	42,486,809.72
1131865555	THUNDER BAY FUNDING, LLC	01/31/2024	5.47	50,000,000.00	49,772,083.33	49,354,236.11	49,754,500.00
1108572513	THUNDER BAY FUNDING, LLC	01/12/2024	5.42	50,000,000.00	49,917,194.44	49,194,527.78	49,896,000.00
1157155741	THUNDER BAY FUNDING, LLC	03/20/2024	5.42	50,000,000.00	49,405,305.56	49,254,750.00	49,383,000.00
1141933804	TOYOTA MOTOR CREDIT CORP.	02/23/2024	5.45	50,000,000.00	49,598,819.44	49,288,472.22	49,583,500.00
1124004302	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	5.40	50,000,000.00	49,820,000.00	49,295,000.00	49,799,500.00
1108572502	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.40	50,000,000.00	49,917,500.00	49,197,500.00	49,896,500.00
1121394791	TOYOTA MOTOR CREDIT CORPORATION	01/22/2024	5.43	50,000,000.00	49,841,625.00	49,268,458.33	49,822,000.00
1124004304	TOYOTA MOTOR CREDIT CORPORATION	01/25/2024	5.40	50,000,000.00	49,820,000.00	49,295,000.00	49,799,500.00
1136820328	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	5.46	50,000,000.00	49,681,500.00	49,309,916.67	49,665,500.00
1117569437	TOYOTA MOTOR CREDIT CORPORATION	01/10/2024	5.42	50,000,000.00	49,932,250.00	49,307,444.44	49,911,000.00
1136820331	TOYOTA MOTOR CREDIT CORPORATION	02/12/2024	5.46	50,000,000.00	49,681,500.00	49,309,916.67	49,665,500.00
1119925387	TOYOTA MOTOR CREDIT CORPORATION	01/19/2024	5.42	50,000,000.00	49,864,500.00	49,284,861.11	49,844,500.00
1141933803	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	5.45	50,000,000.00	49,613,958.34	49,296,041.67	49,598,500.00
1141933801	TOYOTA MOTOR CREDIT CORPORATION	02/21/2024	5.45	50,000,000.00	49,613,958.34	49,296,041.67	49,598,500.00
1108572515	TOYOTA MOTOR CREDIT CORPORATION	01/12/2024	5.40	50,000,000.00	49,917,500.00	49,197,500.00	49,896,500.00
1161886597	TOYOTA MOTOR CREDIT CORPORATION	03/20/2024	5.39	50,000,000.00	49,408,597.23	49,303,791.67	49,390,500.00
CPD TOTAL				17,149,923,000.00	17,044,046,002.31	16,913,716,690.25	17,037,517,807.24
1052207560	LAC-CAL BAN	06/30/2025	5.94	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
LACCAL BANS TOTAL				5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGENCY OF TH	08/01/2024	2.96	23,000,000.00	23,247,914.45	24,865,760.00	22,715,950.00
CA MUNI BDN TOTAL				23,000,000.00	23,247,914.45	24,865,760.00	22,715,950.00
				28,000,000.00	28,247,914.45	29,865,760.00	27,715,950.00
1147272480	UNITED STATES TREASURY	03/07/2024	5.21	50,000,000.00	49,522,416.67	49,283,625.00	49,530,000.00
1168434528	UNITED STATES TREASURY	04/25/2024	5.14	50,000,000.00	49,179,027.77	49,143,333.33	49,181,000.00
1105713698	UNITED STATES TREASURY	01/02/2024	5.28	50,000,000.00	49,992,659.72	49,243,951.39	50,000,000.00
1109719534	UNITED STATES TREASURY	01/11/2024	5.29	50,000,000.00	49,926,597.22	49,229,270.83	49,934,500.00
1166058696	UNITED STATES TREASURY	05/09/2024	5.10	50,000,000.00	49,087,145.83	49,044,687.50	49,086,500.00
1017995448	UNITED STATES TREASURY	03/21/2024	4.33	50,000,000.00	49,518,888.89	47,919,194.44	49,430,500.00
1122570853	UNITED STATES TREASURY	04/18/2024	5.33	50,000,000.00	49,201,250.00	48,653,958.33	49,228,500.00
1157155744	UNITED STATES TREASURY	03/19/2024	5.20	50,000,000.00	49,436,666.66	49,292,222.22	49,444,000.00
1158426354	UNITED STATES TREASURY	02/06/2024	5.25	50,000,000.00	49,737,500.00	49,606,250.00	49,743,500.00
1143702879	UNITED STATES TREASURY	02/22/2024	5.23	50,000,000.00	49,622,277.78	49,331,722.22	49,628,500.00
1133961838	UNITED STATES TREASURY	02/15/2024	5.27	50,000,000.00	49,670,937.50	49,268,750.00	49,679,500.00
1138369571	UNITED STATES TREASURY	01/04/2024	5.24	50,000,000.00	49,978,166.67	49,636,111.11	49,985,500.00
1092918348	UNITED STATES TREASURY	01/04/2024	5.27	30,000,000.00	29,986,837.50	29,447,175.00	29,991,300.00
1148004775	UNITED STATES TREASURY	03/12/2024	5.22	50,000,000.00	49,485,250.00	49,253,250.00	49,494,500.00
1152538760	UNITED STATES TREASURY	01/30/2024	5.24	50,000,000.00	49,788,743.06	49,592,055.56	49,794,000.00
1147272478	UNITED STATES TREASURY	03/19/2024	5.22	50,000,000.00	49,435,041.66	49,196,020.83	49,444,000.00
1125148197	UNITED STATES TREASURY	01/02/2024	5.28	44,594,000.00	44,587,459.55	44,142,708.72	44,594,000.00
1155538737	UNITED STATES TREASURY	03/26/2024	5.17	50,000,000.00	49,389,652.77	49,217,319.44	49,393,000.00
1119013053	UNITED STATES TREASURY	01/30/2024	5.31	50,000,000.00	49,786,125.00	49,196,125.00	49,794,000.00
1168434517	UNITED STATES TREASURY	03/28/2024	5.21	50,000,000.00	49,370,216.66	49,334,022.22	49,379,500.00
1159897603	UNITED STATES TREASURY	02/13/2024	5.21	50,000,000.00	49,688,847.22	49,565,833.33	49,692,000.00
1165120700	UNITED STATES TREASURY	04/16/2024	5.18	50,000,000.00	49,236,652.78	49,164,638.89	49,240,500.00
1143702877	UNITED STATES TREASURY	02/15/2024	5.24	4,163,000.00	4,135,732.35	4,111,494.44	4,136,315.17
1100459081	UNITED STATES TREASURY	01/02/2024	5.28	12,734,000.00	12,732,132.35	12,526,690.48	12,734,000.00
1040906986	UNITED STATES TREASURY	05/16/2024	4.89	50,000,000.00	49,076,333.33	47,582,166.67	49,041,500.00
1156424170	UNITED STATES TREASURY	02/20/2024	5.22	50,000,000.00	49,637,500.00	49,485,250.00	49,641,500.00
1155538752	UNITED STATES TREASURY	03/26/2024	5.17	50,000,000.00	49,389,652.77	49,217,319.44	49,393,000.00
1118108044	UNITED STATES TREASURY	02/06/2024	5.33	50,000,000.00	49,733,500.00	49,126,472.22	49,743,500.00
1137387129	UNITED STATES TREASURY	01/09/2024	5.26	50,000,000.00	49,941,555.56	49,590,888.89	49,949,000.00
1124577026	UNITED STATES TREASURY	03/28/2024	5.29	50,000,000.00	49,360,791.66	48,853,833.33	49,379,500.00
1164431087	UNITED STATES TREASURY	04/23/2024	5.19	50,000,000.00	49,186,243.05	49,143,034.72	49,191,500.00
1143702883	UNITED STATES TREASURY	02/15/2024	5.24	50,000,000.00	49,672,500.00	49,381,388.89	49,679,500.00
1156424176	UNITED STATES TREASURY	02/20/2024	5.22	50,000,000.00	49,637,500.00	49,485,250.00	49,641,500.00
1125148199	UNITED STATES TREASURY	02/13/2024	5.31	50,000,000.00	49,682,875.00	49,181,375.00	49,692,000.00
1136053968	UNITED STATES TREASURY	03/05/2024	5.25	25,000,000.00	24,766,666.66	24,577,083.33	24,772,750.00
1105713694	UNITED STATES TREASURY	01/02/2024	5.28	50,000,000.00	49,992,659.72	49,243,951.39	50,000,000.00
1101040799	UNITED STATES TREASURY	01/02/2024	5.26	50,000,000.00	49,992,694.44	49,196,388.89	50,000,000.00
1159897601	UNITED STATES TREASURY	02/13/2024	5.21	50,000,000.00	49,688,847.22	49,565,833.33	49,692,000.00
1121394795	UNITED STATES TREASURY	01/30/2024	5.32	50,000,000.00	49,785,722.22	49,224,166.67	49,794,000.00
1127449316	UNITED STATES TREASURY	01/25/2024	5.30	50,000,000.00	49,823,333.33	49,337,500.00	49,831,500.00
1165120702	UNITED STATES TREASURY	04/16/2024	5.18	50,000,000.00	49,236,652.78	49,164,638.89	49,240,500.00
1126839226	UNITED STATES TREASURY	01/30/2024	5.29	50,000,000.00	49,787,131.94	49,302,673.61	49,794,000.00
1117569432	UNITED STATES TREASURY	01/30/2024	5.32	50,000,000.00	49,785,520.83	49,171,666.67	49,794,000.00
1125148201	UNITED STATES TREASURY	02/13/2024	5.31	50,000,000.00	49,682,875.00	49,181,375.00	49,692,000.00
1119013057	UNITED STATES TREASURY	01/30/2024	5.31	50,000,000.00	49,786,125.00	49,196,125.00	49,794,000.00
1136053970	UNITED STATES TREASURY	03/05/2024	5.25	50,000,000.00	49,533,333.34	49,154,166.67	49,545,500.00
1145088136	UNITED STATES TREASURY	03/12/2024	5.24	50,000,000.00	49,483,770.83	49,236,562.50	49,494,500.00
1059446188	UNITED STATES TREASURY	06/13/2024	5.05	50,000,000.00	48,849,722.22	47,552,152.78	48,856,500.00
1115547792	UNITED STATES TREASURY	01/30/2024	5.33	50,000,000.00	49,785,319.44	49,133,875.00	49,794,000.00
1128759692	UNITED STATES TREASURY	03/07/2024	5.28	50,000,000.00	49,516,000.00	49,061,333.33	49,530,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
1109093627	UNITED STATES TREASURY	01/23/2024	5.32	50,000,000.00	49,837,291.67	49,127,291.67	49,846,500.00
1135060253	UNITED STATES TREASURY	03/05/2024	5.26	50,000,000.00	49,532,444.44	49,137,944.44	49,545,500.00
1165120704	UNITED STATES TREASURY	04/23/2024	5.20	50,000,000.00	49,183,888.89	49,140,555.56	49,191,500.00
1166058702	UNITED STATES TREASURY	05/09/2024	5.10	50,000,000.00	49,087,145.83	49,044,687.50	49,086,500.00
1115547791	UNITED STATES TREASURY	01/30/2024	5.33	50,000,000.00	49,785,319.44	49,133,875.00	49,794,000.00
1145088138	UNITED STATES TREASURY	03/12/2024	5.24	50,000,000.00	49,483,770.83	49,236,562.50	49,494,500.00
1144394313	UNITED STATES TREASURY	03/12/2024	5.23	50,000,000.00	49,483,770.84	49,207,479.17	49,494,500.00
1099835242	UNITED STATES TREASURY	01/09/2024	5.29	50,000,000.00	49,941,222.22	49,125,680.56	49,949,000.00
1166058689	UNITED STATES TREASURY	04/23/2024	5.21	50,000,000.00	49,181,534.72	49,138,076.39	49,191,500.00
1146660401	UNITED STATES TREASURY	03/07/2024	5.22	50,000,000.00	49,521,500.00	49,275,000.00	49,530,000.00
1109093611	UNITED STATES TREASURY	01/09/2024	5.29	50,000,000.00	49,941,166.67	49,235,166.67	49,949,000.00
1145088140	UNITED STATES TREASURY	03/12/2024	5.24	50,000,000.00	49,483,770.83	49,236,562.50	49,494,500.00
1040906980	UNITED STATES TREASURY	05/16/2024	4.89	50,000,000.00	49,076,333.33	47,582,166.67	49,041,500.00
1146660403	UNITED STATES TREASURY	03/07/2024	5.22	50,000,000.00	49,521,500.00	49,275,000.00	49,530,000.00
1168434523	UNITED STATES TREASURY	04/25/2024	5.14	50,000,000.00	49,179,027.77	49,143,333.33	49,181,000.00
1017995457	UNITED STATES TREASURY	03/21/2024	4.33	50,000,000.00	49,518,888.89	47,919,194.44	49,430,500.00
1153532657	UNITED STATES TREASURY	04/02/2024	5.22	50,000,000.00	49,333,638.89	49,145,319.44	49,341,500.00
1154559337	UNITED STATES TREASURY	02/08/2024	5.21	50,000,000.00	49,725,027.78	49,544,125.00	49,729,000.00
1059446186	UNITED STATES TREASURY	06/13/2024	5.05	50,000,000.00	48,849,722.22	47,552,152.78	48,856,500.00
1169993976	UNITED STATES TREASURY	03/21/2024	5.16	50,000,000.00	49,426,111.11	49,404,590.28	49,430,500.00
1123180854	UNITED STATES TREASURY	02/06/2024	5.27	50,000,000.00	49,736,500.00	49,202,180.56	49,743,500.00
1157155725	UNITED STATES TREASURY	03/19/2024	5.20	50,000,000.00	49,436,666.66	49,292,222.22	49,444,000.00
1106460612	UNITED STATES TREASURY	01/02/2024	5.29	50,000,000.00	49,992,652.78	49,272,625.00	50,000,000.00
1040906982	UNITED STATES TREASURY	05/16/2024	4.89	50,000,000.00	49,076,333.33	47,582,166.67	49,041,500.00
1169993972	UNITED STATES TREASURY	03/21/2024	5.16	50,000,000.00	49,426,111.11	49,404,590.28	49,430,500.00
1110445146	UNITED STATES TREASURY	01/23/2024	5.30	50,000,000.00	49,838,055.56	49,146,111.11	49,846,500.00
1109093607	UNITED STATES TREASURY	01/23/2024	5.32	50,000,000.00	49,837,291.67	49,127,291.67	49,846,500.00
1149768088	UNITED STATES TREASURY	02/13/2024	5.22	50,000,000.00	49,688,250.00	49,463,500.00	49,692,000.00
1144394315	UNITED STATES TREASURY	03/12/2024	5.23	50,000,000.00	49,483,770.84	49,207,479.17	49,494,500.00
1147272476	UNITED STATES TREASURY	03/19/2024	5.22	50,000,000.00	49,435,041.66	49,196,020.83	49,444,000.00
1108572512	UNITED STATES TREASURY	01/16/2024	5.30	50,000,000.00	49,889,583.33	49,175,555.56	49,898,000.00
1154559346	UNITED STATES TREASURY	02/08/2024	5.21	50,000,000.00	49,725,027.78	49,544,125.00	49,729,000.00
1148004767	UNITED STATES TREASURY	03/05/2024	5.22	50,000,000.00	49,536,000.00	49,304,000.00	49,545,500.00
1156424168	UNITED STATES TREASURY	03/07/2024	5.23	50,000,000.00	49,521,041.66	49,368,645.83	49,530,000.00
1128759686	UNITED STATES TREASURY	03/07/2024	5.28	50,000,000.00	49,516,000.00	49,061,333.33	49,530,000.00
1123180852	UNITED STATES TREASURY	02/06/2024	5.27	50,000,000.00	49,736,500.00	49,202,180.56	49,743,500.00
1152538764	UNITED STATES TREASURY	01/30/2024	5.24	50,000,000.00	49,788,743.06	49,592,055.56	49,794,000.00
1168434534	UNITED STATES TREASURY	04/25/2024	5.14	50,000,000.00	49,179,027.77	49,143,333.33	49,181,000.00
1100459083	UNITED STATES TREASURY	01/02/2024	5.28	50,000,000.00	49,992,666.67	49,186,000.00	50,000,000.00
1169993974	UNITED STATES TREASURY	03/21/2024	5.16	50,000,000.00	49,426,111.11	49,404,590.28	49,430,500.00
1135573470	UNITED STATES TREASURY	03/05/2024	5.26	50,000,000.00	49,532,888.89	49,146,062.50	49,545,500.00
1145088129	UNITED STATES TREASURY	03/05/2024	5.24	50,000,000.00	49,534,222.22	49,286,777.78	49,545,500.00
1109093620	UNITED STATES TREASURY	01/09/2024	5.29	50,000,000.00	49,941,166.67	49,235,166.67	49,949,000.00
1157155742	UNITED STATES TREASURY	03/19/2024	5.20	50,000,000.00	49,436,666.66	49,292,222.22	49,444,000.00
1164431083	UNITED STATES TREASURY	04/23/2024	5.19	50,000,000.00	49,186,243.05	49,143,034.72	49,191,500.00
1124577020	UNITED STATES TREASURY	02/20/2024	5.31	50,000,000.00	49,631,250.00	49,122,375.00	49,641,500.00
1106460616	UNITED STATES TREASURY	01/02/2024	5.29	50,000,000.00	49,992,652.78	49,272,625.00	50,000,000.00
1135060260	UNITED STATES TREASURY	03/05/2024	5.26	50,000,000.00	49,532,444.44	49,137,944.44	49,545,500.00
1143030750	UNITED STATES TREASURY	01/16/2024	5.27	50,000,000.00	49,890,312.50	49,590,500.00	49,898,000.00
1110445144	UNITED STATES TREASURY	01/23/2024	5.30	50,000,000.00	49,838,055.56	49,146,111.11	49,846,500.00
1109093617	UNITED STATES TREASURY	01/16/2024	5.31	50,000,000.00	49,889,375.00	49,181,375.00	49,898,000.00
1140366883	UNITED STATES TREASURY	02/15/2024	5.23	50,000,000.00	49,673,125.00	49,338,986.11	49,679,500.00
1059446191	UNITED STATES TREASURY	06/13/2024	5.05	50,000,000.00	48,849,722.22	47,552,152.78	48,856,500.00
1147272479	UNITED STATES TREASURY	03/19/2024	5.22	50,000,000.00	49,435,041.66	49,196,020.83	49,444,000.00
1135573465	UNITED STATES TREASURY	03/05/2024	5.26	50,000,000.00	49,532,888.89	49,146,062.50	49,545,500.00
1101040802	UNITED STATES TREASURY	01/02/2024	5.26	50,000,000.00	49,992,694.44	49,196,388.89	50,000,000.00
1132575151	UNITED STATES TREASURY	03/05/2024	5.28	50,000,000.00	49,530,666.66	49,127,333.33	49,545,500.00
1133961824	UNITED STATES TREASURY	02/15/2024	5.27	50,000,000.00	49,670,937.50	49,268,750.00	49,679,500.00
1145088144	UNITED STATES TREASURY	03/12/2024	5.24	50,000,000.00	49,483,770.83	49,236,562.50	49,494,500.00
1107258721	UNITED STATES TREASURY	01/04/2024	5.27	50,000,000.00	49,978,041.67	49,260,736.11	49,985,500.00
1155538751	UNITED STATES TREASURY	03/21/2024	5.20	50,000,000.00	49,422,222.22	49,248,888.89	49,430,500.00
1152538746	UNITED STATES TREASURY	01/30/2024	5.24	50,000,000.00	49,788,743.06	49,592,055.56	49,794,000.00
1166058693	UNITED STATES TREASURY	04/23/2024	5.21	50,000,000.00	49,181,534.72	49,138,076.39	49,191,500.00
1153532664	UNITED STATES TREASURY	04/02/2024	5.22	50,000,000.00	49,333,638.89	49,145,319.44	49,341,500.00
1092918347	UNITED STATES TREASURY	01/04/2024	5.27	50,000,000.00	49,978,062.50	49,078,625.00	49,985,500.00
1148004776	UNITED STATES TREASURY	03/05/2024	5.22	50,000,000.00	49,536,000.00	49,304,000.00	49,545,500.00
1130416333	UNITED STATES TREASURY	02/01/2024	5.28	50,000,000.00	49,772,666.67	49,325,333.33	49,780,500.00
1109719535	UNITED STATES TREASURY	01/11/2024	5.29	50,000,000.00	49,926,597.22	49,229,270.83	49,934,500.00
1152538755	UNITED STATES TREASURY	01/30/2024	5.24	50,000,000.00	49,788,743.06	49,592,055.56	49,794,000.00
1137387132	UNITED STATES TREASURY	01/09/2024	5.26	50,000,000.00	49,941,555.56	49,590,888.89	49,949,000.00
1059446187	UNITED STATES TREASURY	06/13/2024	5.05	50,000,000.00	48,849,722.22	47,552,152.78	48,856,500.00
1101040798	UNITED STATES TREASURY	01/04/2024	5.26	50,000,000.00	49,978,083.33	49,181,777.78	49,985,500.00
1040906974	UNITED STATES TREASURY	05/16/2024	4.89	50,000,000.00	49,076,333.33	47,582,166.67	49,041,500.00
1108572505	UNITED STATES TREASURY	01/16/2024	5.30	50,000,000.00	49,889,583.33	49,175,555.56	49,898,000.00
1017995486	UNITED STATES TREASURY	03/21/2024	4.33	50,000,000.00	49,518,888.89	47,919,194.44	49,430,500.00
1101040800	UNITED STATES TREASURY	01/04/2024	5.26	1,922,000.00	1,921,157.52	1,890,547.54	1,921,442.62
1124577014	UNITED STATES TREASURY	02/20/2024	5.31	50,000,000.00	49,631,250.00	49,122,375.00	49,641,500.00
1143030758	UNITED STATES TREASURY	01/16/2024	5.27	50,000,000.00	49,890,312.50	49,590,500.00	49,898,000.00
1122570854	UNITED STATES TREASURY	04/18/2024	5.33	50,000,000.00	49,201,250.00	48,653,958.33	49,228,500.00
1155538755	UNITED STATES TREASURY	03/26/2024	5.17	50,000,000.00	49,389,652.77	49,217,319.44	49,393,000.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value	
1143702880	UNITED STATES TREASURY	02/22/2024	5.23	50,000,000.00	49,622,277.78	49,331,722.22	49,628,500.00	
1109093613	UNITED STATES TREASURY	01/23/2024	5.32	50,000,000.00	49,837,291.67	49,127,291.67	49,846,500.00	
1163564638	UNITED STATES TREASURY	04/16/2024	5.19	50,000,000.00	49,235,916.67	49,149,416.67	49,240,500.00	
1132575149	UNITED STATES TREASURY	03/05/2024	5.28	50,000,000.00	49,530,666.66	49,127,333.33	49,545,500.00	
1138369568	UNITED STATES TREASURY	02/01/2024	5.23	50,000,000.00	49,774,819.45	49,433,416.67	49,780,500.00	
1106460613	UNITED STATES TREASURY	01/02/2024	5.29	50,000,000.00	49,992,652.78	49,272,625.00	50,000,000.00	
1109093610	UNITED STATES TREASURY	01/23/2024	5.32	50,000,000.00	49,837,291.67	49,127,291.67	49,846,500.00	
1155538757	UNITED STATES TREASURY	03/26/2024	5.17	50,000,000.00	49,389,652.77	49,217,319.44	49,393,000.00	
1169492856	UNITED STATES TREASURY	04/18/2024	5.15	50,000,000.00	49,227,500.00	49,198,888.89	49,228,500.00	
1126839229	UNITED STATES TREASURY	02/20/2024	5.31	50,000,000.00	49,631,250.00	49,137,125.00	49,641,500.00	
1149768091	UNITED STATES TREASURY	02/13/2024	5.22	50,000,000.00	49,688,250.00	49,463,500.00	49,692,000.00	
1118524167	UNITED STATES TREASURY	01/11/2024	5.33	50,000,000.00	49,925,972.22	49,326,347.22	49,934,500.00	
1138369564	UNITED STATES TREASURY	01/04/2024	5.24	32,182,000.00	32,167,947.19	31,947,786.56	32,172,667.22	
1163564648	UNITED STATES TREASURY	04/16/2024	5.19	46,848,000.00	46,132,084.48	46,051,037.44	46,136,378.88	
1059446185	UNITED STATES TREASURY	06/13/2024	5.05	50,000,000.00	48,849,722.22	47,552,152.78	48,856,500.00	
1121394798	UNITED STATES TREASURY	01/30/2024	5.32	50,000,000.00	49,785,722.22	49,224,166.67	49,794,000.00	
1124577017	UNITED STATES TREASURY	03/28/2024	5.29	50,000,000.00	49,360,791.66	48,853,833.33	49,379,500.00	
1169492854	UNITED STATES TREASURY	04/18/2024	5.15	50,000,000.00	49,227,500.00	49,198,888.89	49,228,500.00	
1164431086	UNITED STATES TREASURY	04/16/2024	5.19	50,000,000.00	49,236,652.78	49,157,437.50	49,240,500.00	
1128759694	UNITED STATES TREASURY	01/02/2024	5.28	50,000,000.00	49,992,666.67	49,538,000.00	50,000,000.00	
1136053973	UNITED STATES TREASURY	03/05/2024	5.25	50,000,000.00	49,533,333.34	49,154,166.67	49,545,500.00	
1140366878	UNITED STATES TREASURY	02/15/2024	5.23	50,000,000.00	49,673,125.00	49,338,986.11	49,679,500.00	
1110445147	UNITED STATES TREASURY	01/23/2024	5.30	50,000,000.00	49,838,055.56	49,146,111.11	49,846,500.00	
1109093623	UNITED STATES TREASURY	01/16/2024	5.31	50,000,000.00	49,889,375.00	49,181,375.00	49,898,000.00	
1110445160	UNITED STATES TREASURY	01/23/2024	5.30	50,000,000.00	49,838,055.56	49,146,111.11	49,846,500.00	
1168434518	UNITED STATES TREASURY	03/28/2024	5.21	50,000,000.00	49,370,216.66	49,334,022.22	49,379,500.00	
1107258727	UNITED STATES TREASURY	01/04/2024	5.27	50,000,000.00	49,978,041.67	49,260,736.11	49,985,500.00	
1106460617	UNITED STATES TREASURY	01/02/2024	5.29	50,000,000.00	49,992,652.78	49,272,625.00	50,000,000.00	
1156424169	UNITED STATES TREASURY	03/07/2024	5.23	50,000,000.00	49,521,041.66	49,368,645.83	49,530,000.00	
1165120710	UNITED STATES TREASURY	04/23/2024	5.20	50,000,000.00	49,183,888.89	49,140,555.56	49,191,500.00	
1155538746	UNITED STATES TREASURY	03/21/2024	5.20	50,000,000.00	49,422,222.22	49,248,888.89	49,430,500.00	
1136053975	UNITED STATES TREASURY	03/05/2024	5.25	50,000,000.00	49,533,333.34	49,154,166.67	49,545,500.00	
1145088126	UNITED STATES TREASURY	03/05/2024	5.24	50,000,000.00	49,534,222.22	49,286,777.78	49,545,500.00	
1147272475	UNITED STATES TREASURY	03/07/2024	5.21	50,000,000.00	49,522,416.67	49,283,625.00	49,530,000.00	
1164431082	UNITED STATES TREASURY	04/16/2024	5.19	50,000,000.00	49,236,652.78	49,157,437.50	49,240,500.00	
1144394314	UNITED STATES TREASURY	03/12/2024	5.23	50,000,000.00	49,483,770.84	49,207,479.17	49,494,500.00	
1155538722	UNITED STATES TREASURY	03/21/2024	5.20	50,000,000.00	49,422,222.22	49,248,888.89	49,430,500.00	
1017995467	UNITED STATES TREASURY	03/21/2024	4.33	50,000,000.00	49,518,888.89	47,919,194.44	49,430,500.00	
1128759698	UNITED STATES TREASURY	01/02/2024	5.28	50,000,000.00	49,992,666.67	49,538,000.00	50,000,000.00	
1168434520	UNITED STATES TREASURY	04/25/2024	5.14	50,000,000.00	49,179,027.77	49,143,333.33	49,181,000.00	
1126839222	UNITED STATES TREASURY	01/30/2024	5.29	50,000,000.00	49,787,131.94	49,302,673.61	49,794,000.00	
1157155728	UNITED STATES TREASURY	03/19/2024	5.20	50,000,000.00	49,436,666.66	49,292,222.22	49,444,000.00	
1155538748	UNITED STATES TREASURY	03/21/2024	5.20	50,000,000.00	49,422,222.22	49,248,888.89	49,430,500.00	
1040906983	UNITED STATES TREASURY	05/16/2024	4.89	50,000,000.00	49,076,333.33	47,582,166.67	49,041,500.00	
US T-BILL GOVERNMENT TOTAL					8,497,443,000.00	8,425,065,860.64	8,347,627,561.01	8,425,811,853.89

821809591	UNITED STATES TREASURY	11/15/2024	0.75	50,000,000.00	49,916,948.49	49,717,000.00	48,252,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,964,754.35	49,937,500.00	44,105,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,973,752.22	49,953,125.00	44,105,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,894,513.48	49,766,000.00	46,404,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,903,758.06	49,828,125.00	44,105,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.75	50,000,000.00	49,864,406.18	49,722,656.00	46,172,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,964,947.99	49,937,500.00	44,105,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809333	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809152	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,951,822.42	49,914,062.50	44,105,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,894,513.48	49,766,000.00	46,404,500.00
821810710	UNITED STATES TREASURY	11/15/2030	0.88	50,000,000.00	50,000,000.00	50,000,000.00	41,144,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,964,947.99	49,937,500.00	44,105,500.00
821809208	UNITED STATES TREASURY	05/31/2026	0.75	50,000,000.00	49,864,406.18	49,722,656.00	46,172,000.00
821809615	UNITED STATES TREASURY	05/31/2026	0.75	50,000,000.00	49,864,406.18	49,722,656.00	46,172,000.00
821809137	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,973,752.22	49,953,125.00	44,105,500.00
821809314	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,951,822.42	49,914,062.50	44,105,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.25	50,000,000.00	49,957,049.22	49,718,750.00	48,908,000.00
821809129	UNITED STATES TREASURY	06/15/2024	0.25	50,000,000.00	49,957,049.22	49,718,750.00	48,908,000.00
821809570	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,850,395.06	49,667,950.00	46,404,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.25	50,000,000.00	49,987,626.03	49,900,000.00	49,101,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,951,822.42	49,914,062.50	44,105,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.25	50,000,000.00	49,987,626.03	49,900,000.00	49,101,500.00
821809609	UNITED STATES TREASURY	04/30/2026	0.75	50,000,000.00	49,931,755.28	49,855,000.00	46,273,500.00
821809226	UNITED STATES TREASURY	05/31/2026	0.75	50,000,000.00	49,864,406.18	49,722,656.00	46,172,000.00
821809146	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,903,758.06	49,828,125.00	44,105,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,850,395.06	49,667,950.00	46,404,500.00
821809622	UNITED STATES TREASURY	05/31/2026	0.75	50,000,000.00	49,864,406.18	49,722,656.00	46,172,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,903,758.06	49,828,125.00	44,105,500.00
821810741	UNITED STATES TREASURY	08/31/2028	1.13	50,000,000.00	49,652,580.06	49,484,375.00	44,191,500.00
821809278	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809590	UNITED STATES TREASURY	11/15/2024	0.75	50,000,000.00	49,916,948.49	49,717,000.00	48,252,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,973,752.22	49,953,125.00	44,105,500.00
821809560	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,894,513.48	49,766,000.00	46,404,500.00

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: POOLED SURPLUS INVESTMENTS
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
821810737	UNITED STATES TREASURY	11/15/2030	0.88	50,000,000.00	49,269,093.26	48,953,143.50	41,144,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,951,822.42	49,914,062.50	44,105,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809586	UNITED STATES TREASURY	11/15/2024	0.75	50,000,000.00	49,916,948.49	49,717,000.00	48,252,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,894,513.48	49,766,000.00	46,404,500.00
821809328	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809257	UNITED STATES TREASURY	05/15/2024	0.25	50,000,000.00	49,987,626.03	49,900,000.00	49,101,500.00
821809556	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,894,513.48	49,766,000.00	46,404,500.00
821810678	UNITED STATES TREASURY	08/31/2028	1.13	50,000,000.00	49,566,756.82	49,357,000.00	44,191,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.25	50,000,000.00	49,957,049.22	49,718,750.00	48,908,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,842,487.92	49,650,400.00	46,404,500.00
821809528	UNITED STATES TREASURY	11/15/2030	0.88	50,000,000.00	50,000,000.00	50,000,000.00	41,144,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,903,758.06	49,828,125.00	44,105,500.00
821809324	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,964,754.35	49,937,500.00	44,105,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,973,752.22	49,953,125.00	44,105,500.00
821809061	UNITED STATES TREASURY	06/15/2024	0.25	50,000,000.00	49,957,049.22	49,718,750.00	48,908,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,850,395.06	49,667,950.00	46,404,500.00
821809638	UNITED STATES TREASURY	04/30/2026	0.75	50,000,000.00	49,931,755.28	49,855,000.00	46,273,500.00
821809255	UNITED STATES TREASURY	05/15/2024	0.25	50,000,000.00	49,987,626.03	49,900,000.00	49,101,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.75	50,000,000.00	49,850,395.06	49,667,950.00	46,404,500.00
821809270	UNITED STATES TREASURY	06/15/2024	0.25	50,000,000.00	49,957,049.22	49,718,750.00	48,908,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.63	50,000,000.00	49,929,313.41	49,875,000.00	44,105,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.75	50,000,000.00	49,916,948.49	49,717,000.00	48,252,000.00
US T-NOTE GOVERNMENT TOTAL				2,850,000,000.00	2,844,112,639.86	2,836,989,998.50	2,615,038,500.00
UST GOVERNMENT TOTAL				11,347,443,000.00	11,269,178,500.50	11,184,617,559.51	11,040,850,353.89
				60,766,966,444.44	60,516,617,442.52	60,260,515,420.76	58,313,592,375.06
			GRAND TOTAL				

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: SPECIFIC PURPOSE INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,993,161.90
FHLB TOTAL						25,230,000.00	25,230,000.00	16,993,161.90
AVCCD TOTAL						25,230,000.00	25,230,000.00	16,993,161.90
EL SEGUNDO UNIFIED SCHOOL DIST.								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,482,240.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/26/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,664,610.00
FFCB TOTAL						16,000,000.00	16,000,000.00	13,146,850.00
ESUSD TOTAL						16,000,000.00	16,000,000.00	13,146,850.00
FIRST5LA								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,824,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,880,320.00
FHLB TOTAL						84,000,000.00	84,000,000.00	83,704,320.00
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,823,500.00
FHLMC TOTAL						50,000,000.00	50,000,000.00	49,823,500.00
FIRST5LA TOTAL						134,000,000.00	134,000,000.00	133,527,820.00
GF - GENERAL FUND								
821801187	35272RPVLAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,060,000.00	2,060,000.00	2,060,000.00	2,060,000.00
LONG TERM BDS TOTAL						2,060,000.00	2,060,000.00	2,060,000.00
GF TOTAL						2,060,000.00	2,060,000.00	2,060,000.00
PHHPA-PH HABITAT PRESERVATION AU								
821801198	3133EMW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,852,092.50
FFCB TOTAL						22,675,000.00	22,675,000.00	15,852,092.50
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,730,685.00
FHLMC TOTAL						9,500,000.00	9,500,000.00	5,730,685.00
PHHPA TOTAL						32,175,000.00	32,175,000.00	21,582,777.50
SCP61 - SCAQMD - GENERAL FUND								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,008,440.22	10,018,200.00	9,981,100.00
FFCB TOTAL						10,000,000.00	10,008,440.22	9,981,100.00
1163559893	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,568,950.00	9,554,711.11	9,580,000.00
1163559895	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,758,700.00	9,743,177.78	9,761,600.00
UST BILL TOTAL						20,000,000.00	19,327,650.00	19,297,888.89
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,996,399.93	9,956,250.00	9,939,300.00
UST NOTE TOTAL						10,000,000.00	9,996,399.93	9,956,250.00
SCP61 - SCAQMD TOTAL						40,000,000.00	39,332,490.15	39,272,338.89
SCP66 - SCAQMD - CMP AB SPE REV FD								
1163559889	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,758,700.00	9,743,177.78	9,761,600.00
1163559883	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	10,000,000.00	9,568,950.00	9,554,711.11	9,580,000.00
UST BILL TOTAL						20,000,000.00	19,327,650.00	19,297,888.89
SCP6G - SCAQMD - INVESTMENT								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,996,399.93	9,956,250.00	9,939,300.00
UST NOTES TOTAL						10,000,000.00	9,996,399.93	9,956,250.00
SCP6G - SCAQMD TOTAL						10,000,000.00	9,996,399.93	9,939,300.00
SCP9A - SCAQMD - FD66 SPE REV FUND								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,992,799.86	19,912,500.00	19,878,600.00
UST NOTES TOTAL						20,000,000.00	19,992,799.86	19,912,500.00
SCP9A - SCAQMD TOTAL						20,000,000.00	19,992,799.86	19,878,600.00
SCU5F - SCAQMD - CLEAN FUELS PROG								
1163559891	912796ZW2	UNITED STATES TREASURY	06/20/2024	5.080	10,000,000.00	9,758,700.00	9,743,177.78	9,761,600.00
1163559887	912797HP5	UNITED STATES TREASURY	11/29/2024	4.660	20,000,000.00	19,137,900.00	19,109,422.22	19,160,000.00
UST BILL TOTAL						30,000,000.00	28,896,600.00	28,852,600.00
SCAQMD - SOUTH COAST AIR QUALITY MG								
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2024		29,197.19	29,197.19	29,197.19	29,197.19
1119045543	SOFCLAIFMMF	S OF C LAIF	12/31/2024		342,844.91	342,844.91	342,844.91	342,844.91
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2024		69,421.99	69,421.99	69,421.99	69,421.99
1019883116	SOFCLAIFMMF	S OF C LAIF	12/31/2024		252,547.20	252,547.20	252,547.20	252,547.20
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2024		37,031,925.48	37,031,925.48	37,031,925.48	37,031,925.48
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2024		126,406.68	126,406.68	126,406.68	126,406.68
1067192516	SOFCLAIFMMF	S OF C LAIF	12/31/2024		315,309.75	315,309.75	315,309.75	315,309.75
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2024		194,729.00	194,729.00	194,729.00	194,729.00
MMFUND TOTAL						38,362,382.20	38,362,382.20	38,362,382.20
SCAQMD TOTAL						38,362,382.20	38,362,382.20	38,362,382.20

LOS ANGELES COUNTY TREASURER
 TREASURER PORTFOLIO COMPARED TO MARKET VALUE
 FOR THE PERIOD: DECEMBER 1, 2023 TO DECEMBER 31, 2023
 FUND: SPECIFIC PURPOSE INVESTMENTS
 ATTACHMENT X

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
SLIM - SCHOOLS LINKED INSURANCE MG								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2024		18,037.42	18,037.42	18,037.42	18,037.42
1067192408	SOFCLAIFMMF	S OF C LAIF	12/31/2024		29,206.61	29,206.61	29,206.61	29,206.61
9288828246	SOFCLAIFMMF	S OF C LAIF	12/31/2024		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2024		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2024		2,704.49	2,704.49	2,704.49	2,704.49
1019882651	SOFCLAIFMMF	S OF C LAIF	12/31/2024		23,393.02	23,393.02	23,393.02	23,393.02
1119044120	SOFCLAIFMMF	S OF C LAIF	12/31/2024		31,757.14	31,757.14	31,757.14	31,757.14
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2024		3,430,204.55	3,430,204.55	3,430,204.55	3,430,204.55
MMFUND TOTAL					3,553,442.51	3,553,442.51	3,553,442.51	3,553,442.51
SLIM TOTAL					3,553,442.51	3,553,442.51	3,553,442.51	3,553,442.51
WASIA - WHITTIER AREA SCHOOLS INS								
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2024		41,438.47	41,438.47	41,438.47	41,438.47
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2024		77.68	77.68	77.68	77.68
1067192501	SOFCLAIFMMF	S OF C LAIF	12/31/2024		352.83	352.83	352.83	352.83
9288828020	SOFCLAIFMMF	S OF C LAIF	12/31/2024		141.45	141.45	141.45	141.45
1019883193	SOFCLAIFMMF	S OF C LAIF	12/31/2024		282.60	282.60	282.60	282.60
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2024		217.90	217.90	217.90	217.90
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2024		32.67	32.67	32.67	32.67
1119058422	SOFCLAIFMMF	S OF C LAIF	12/31/2024		383.64	383.64	383.64	383.64
MMFUND TOTAL					42,927.24	42,927.24	42,927.24	42,927.24
WASIA TOTAL					42,927.24	42,927.24	42,927.24	42,927.24
GRAND TOTAL					371,423,751.95	368,969,691.89	368,715,329.73	346,612,461.35

South Coast Air Quality Management District Market Update

Quarter Ending December 31, 2023

March 8, 2024

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PFM Asset Management LLC

NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE

Current Market Themes



- ▶ Federal Reserve signals end to rate hiking cycle
 - ▶ Fed projected to cut the short-term Fed funds rate by 75 basis points by December 2024, with the overnight rate falling to 4.50% to 4.75%
 - ▶ Markets are pricing a more aggressive 6 rate cuts by year end
 - ▶ Fed officials reaffirm that restoring price stability is the priority



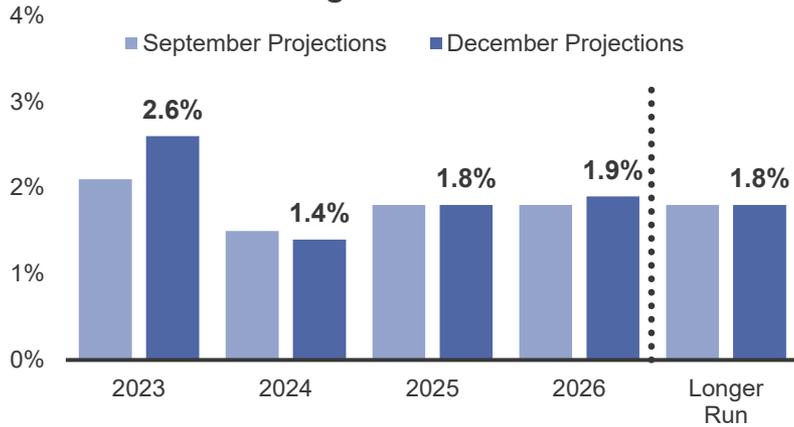
- ▶ The U.S. economy is characterized by:
 - ▶ Economic resilience but expectations for a slowdown
 - ▶ Cooling inflation that still remains above the Federal Reserve's ("Fed") target
 - ▶ The labor market coming into better balance
 - ▶ Consumers that continue to support growth through spending



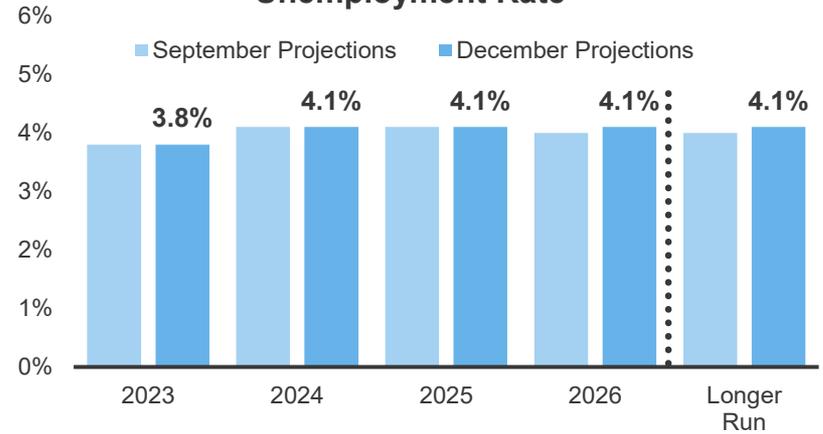
- ▶ Treasury yields ended the quarter materially lower
 - ▶ After peaking in October, yields reversed course on dovish Fed pivot
 - ▶ Yield curve inversion persisted throughout the rally
 - ▶ Credit spreads narrowed sharply on increased expectations for a soft landing

Federal Reserve Projects a Soft Landing

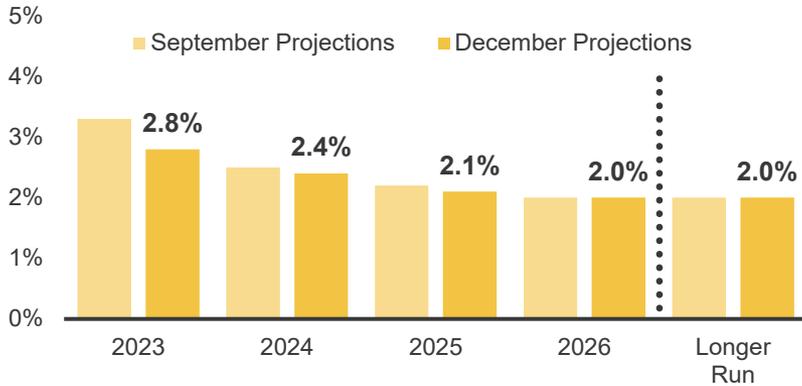
Change in Real GDP



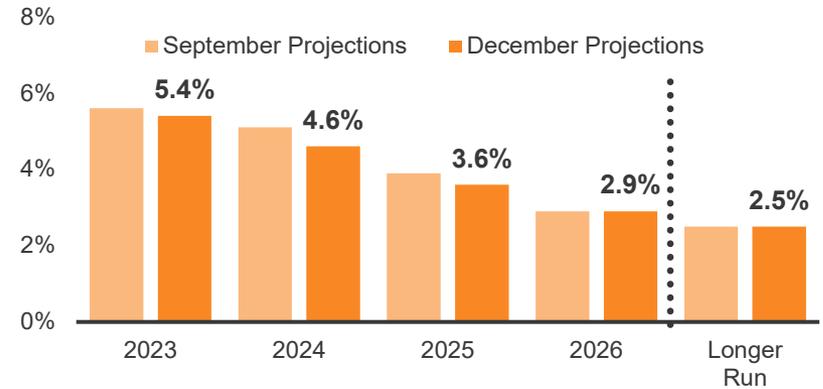
Unemployment Rate



PCE Inflation



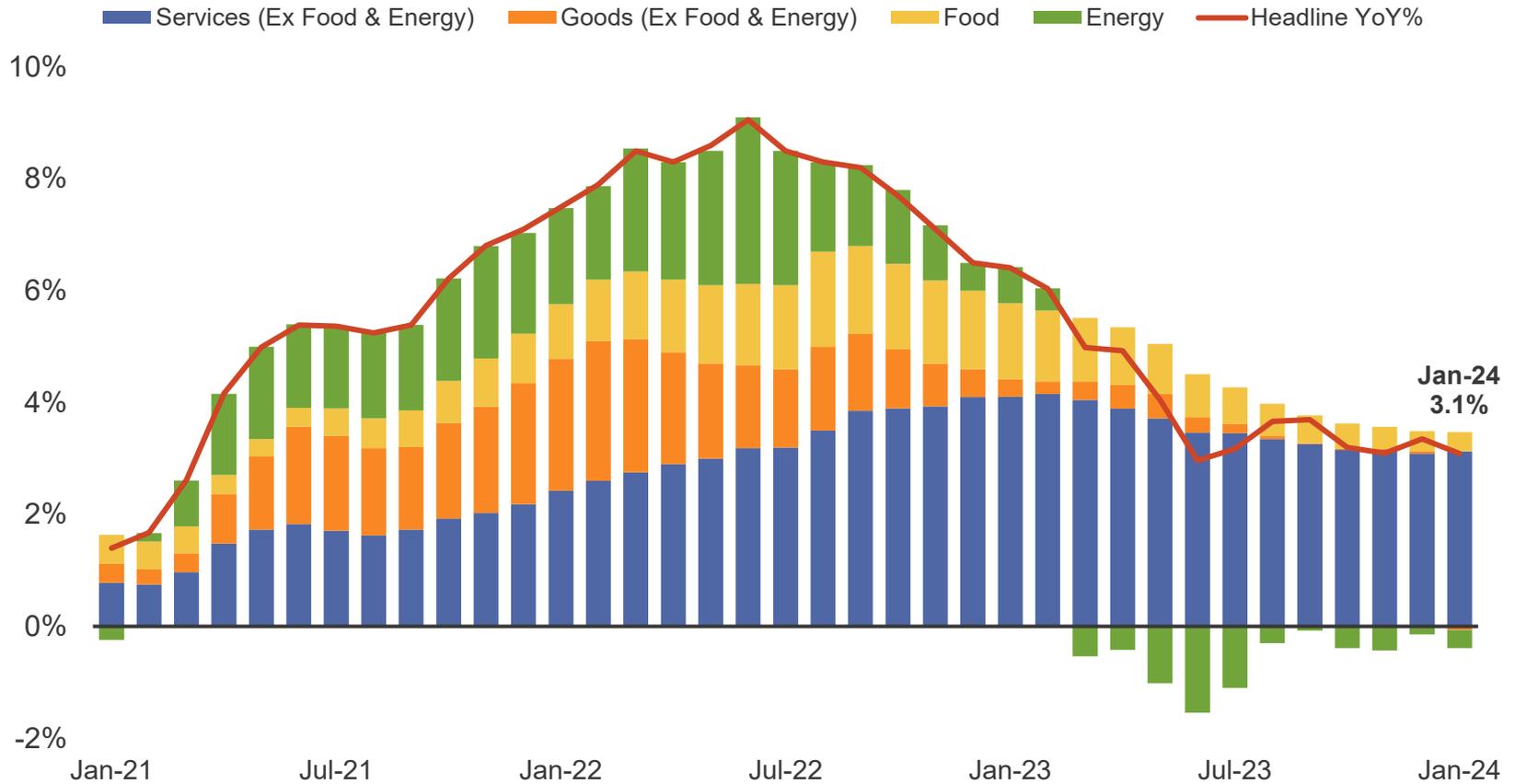
Federal Funds Rate



Source: Federal Reserve, latest economic projections as of December 2023.

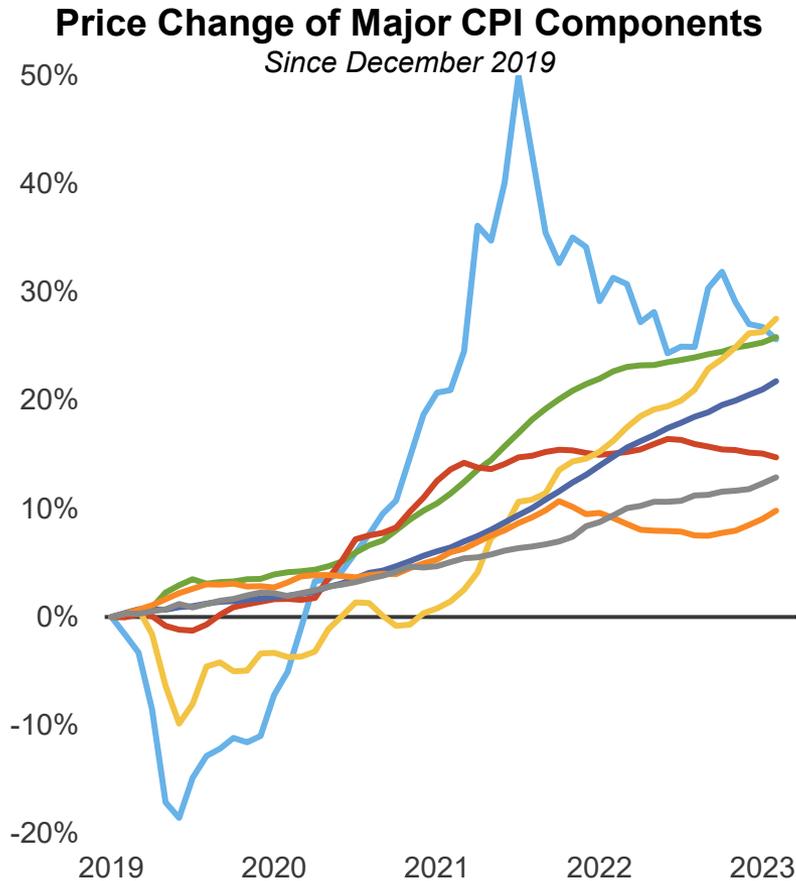
January CPI Higher than Expected

Consumer Price Index (CPI) Top-Line Contributions, Year-over-Year Changes



Source: Bloomberg; as of January 2024.

CPI Disinflation Signals Potential for Soft Landing



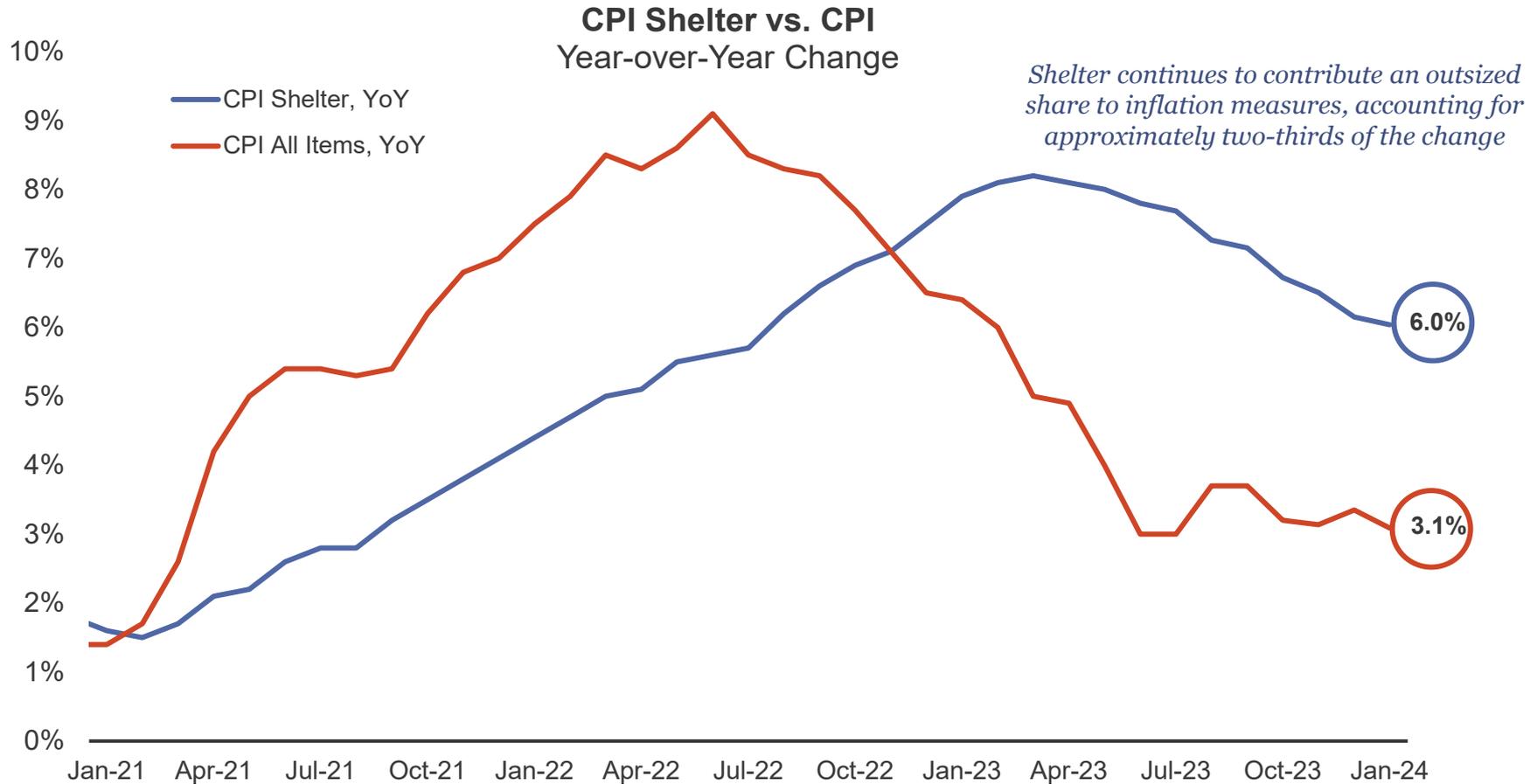
CPI Component	12-mo. Change	Weight ¹	Contribution to YoY CPI
Energy	-4.3%	6.7%	-0.3%
Food	2.6%	13.6%	0.3%
Transportation	9.7%	6.3%	0.6%
Shelter	6.1%	36.2%	2.2%
Goods	-0.3%	18.9%	-0.1%
Other Services ²	3.2%	11.9%	0.4%
Medical Services	0.6%	6.5%	0.0%
Overall	3.1%		

Source: Bloomberg, Bureau of Labor Statistics as of January 2023.

¹Index weights are as of December 2023 as they are published on a one-month lag.

²Other services is a weighted blend of Water/Sewer/Trash, Household Operations, Recreation, and Education and Communication services.

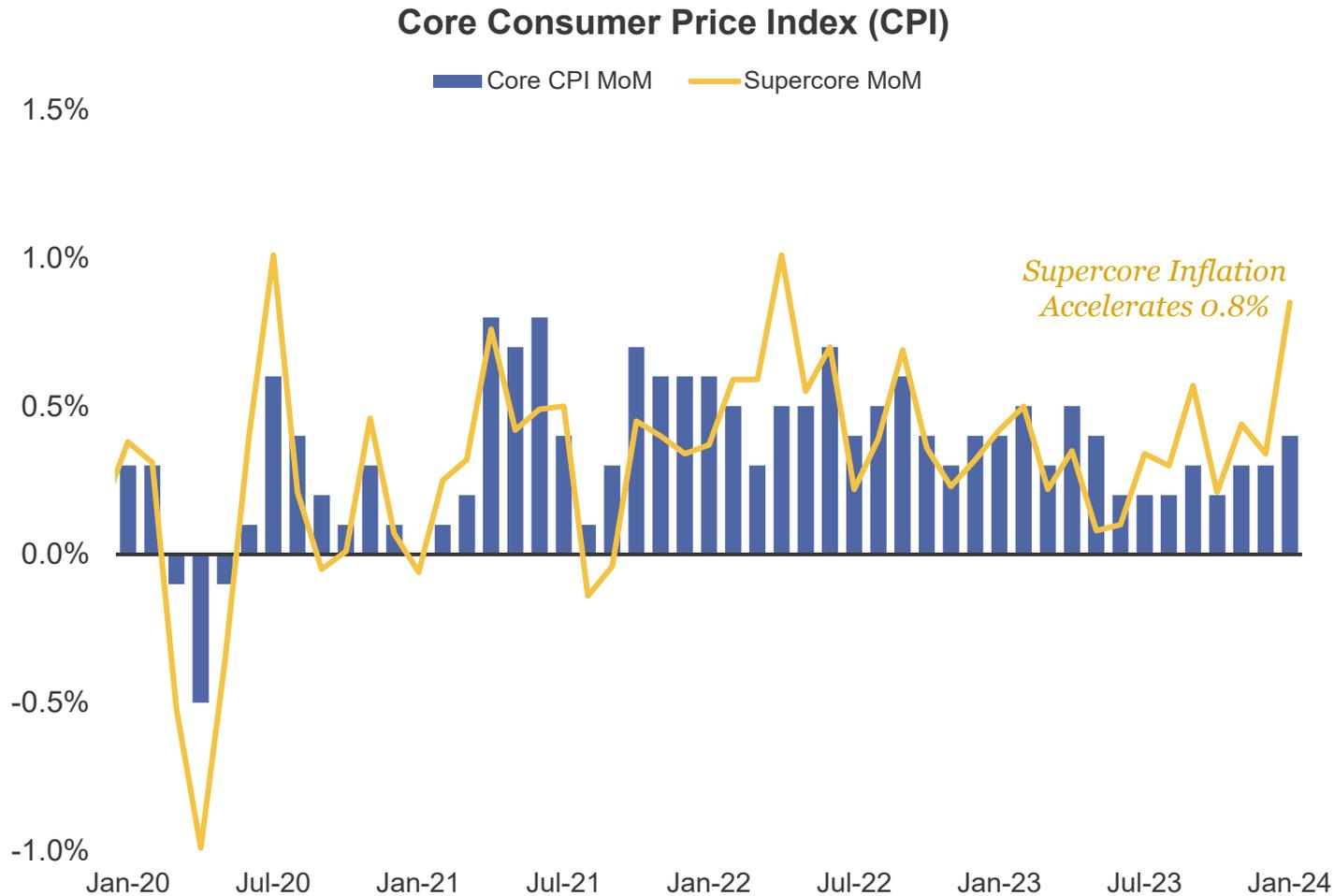
Shelter Component of CPI Remains Elevated



Source: Federal Reserve Bank of St. Louis and Bureau of Labor Statistics, as of January 2024.

Services Inflation Accelerates

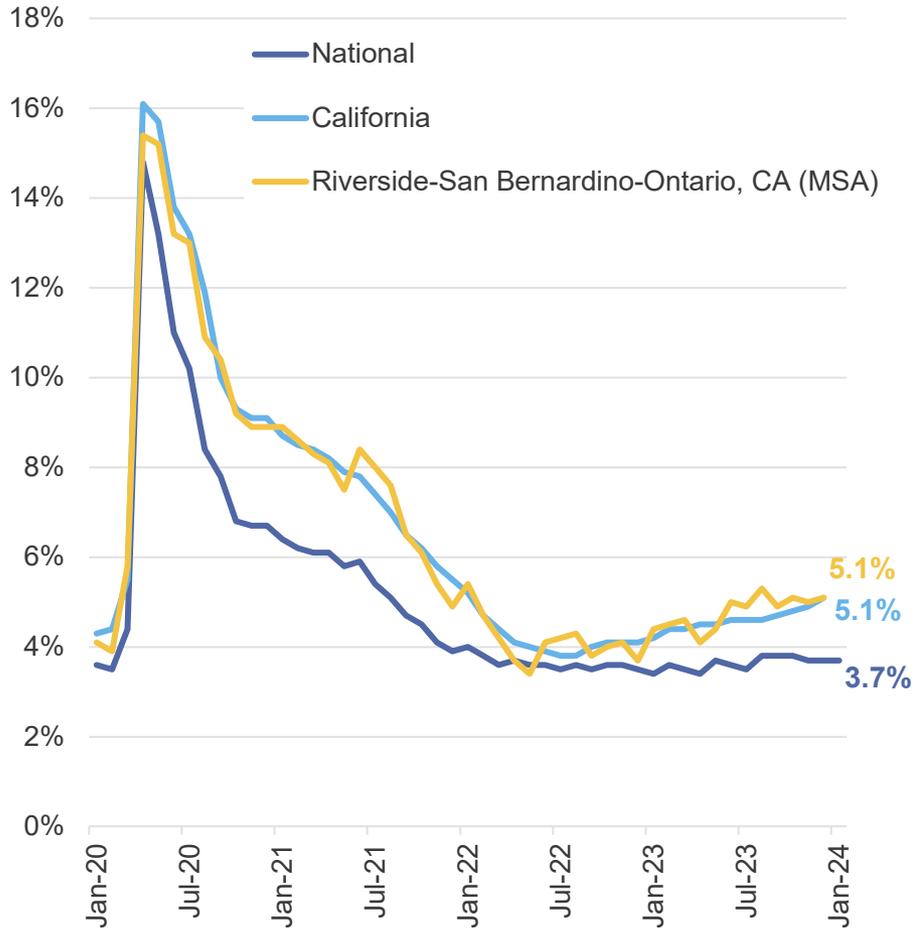
Core CPI strips out volatile food and energy components. Supercore CPI removes the impact of food, energy, and housing.



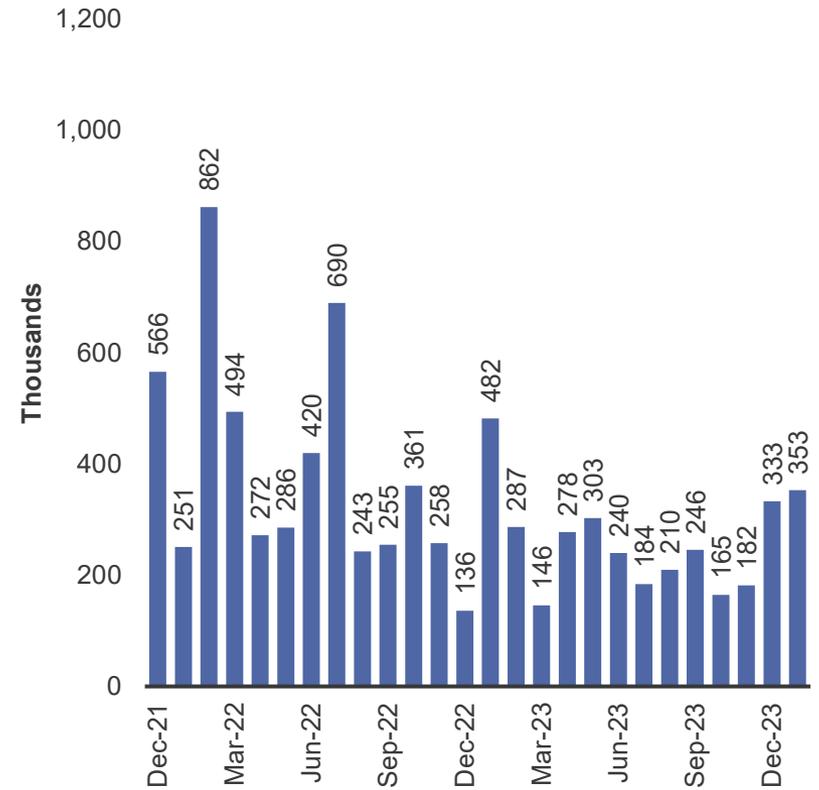
Source: Bloomberg, Bureau of Labor Statistics as of January 2024.

National Labor Market Remains Strong

Unemployment Rate



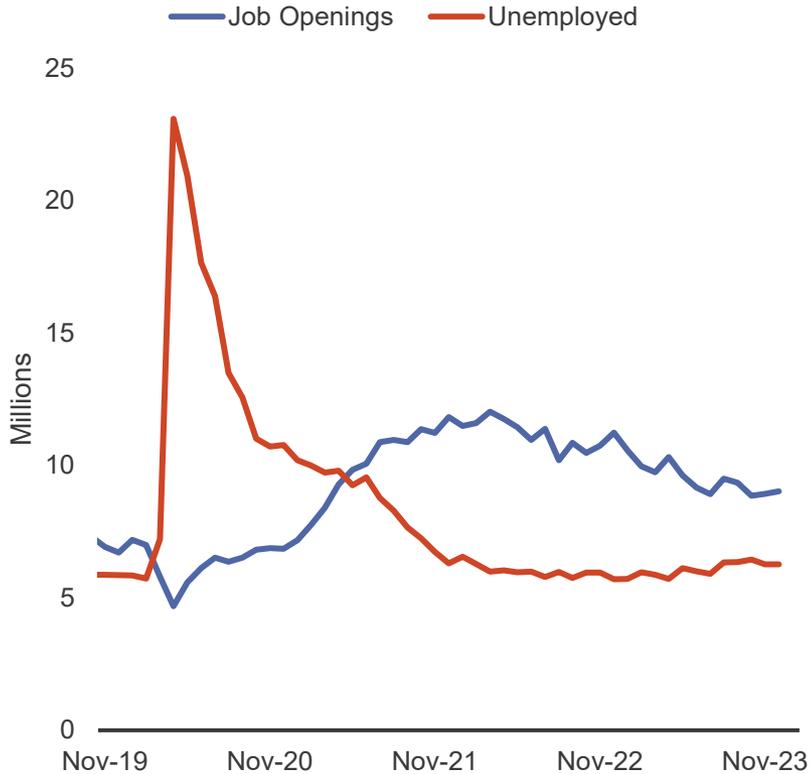
Monthly Change In Nonfarm Payrolls



Source: Bureau of Labor Statistics. Bloomberg, as of January 2024. National and California Rates are seasonally adjusted. The Riverside-San Bernardino-Ontario (MSA) is not seasonally adjusted. National Rate is as of January 2024. California and Riverside-San Bernardino-Ontario (MSA) are as of December 2023.

Labor Market Shows Some Signs of Softening

Job Openings vs. Unemployed Workers



Labor Force Participation Rate



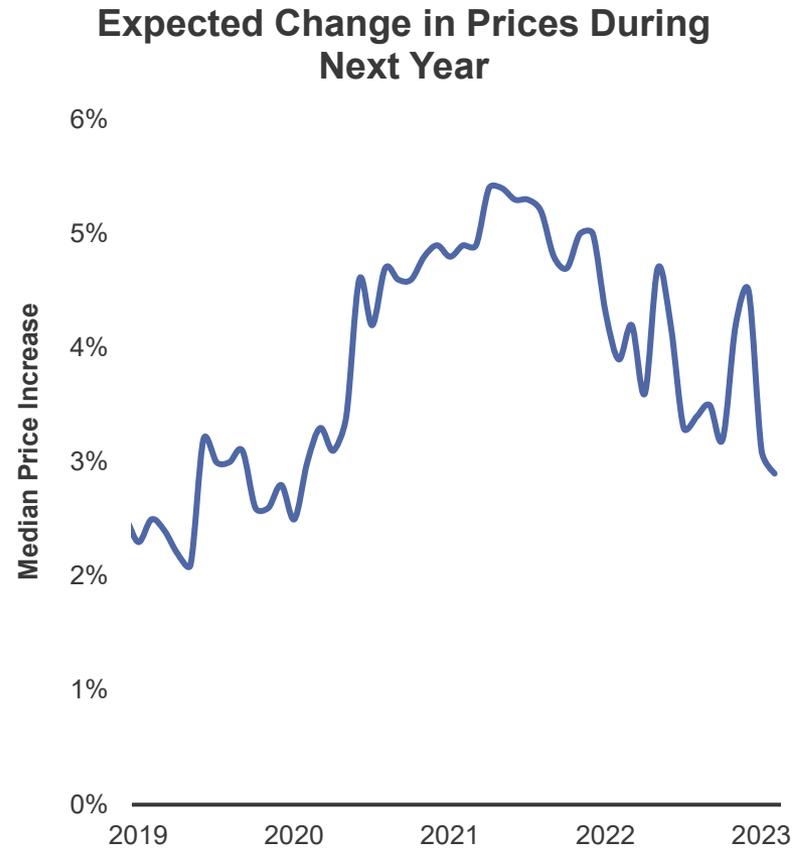
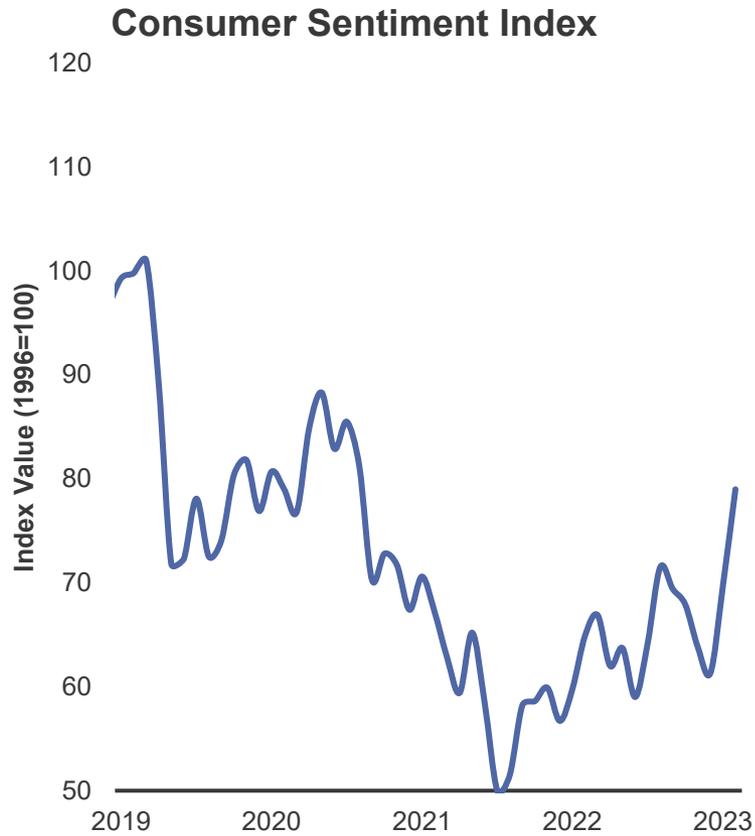
Source: Bloomberg, As of December 2023. St. Louis Federal Reserve Economic Data. Excess job openings refers to the difference in job openings, as reported by JOLTS, and the total number of unemployed workers as reported by the Bureau of Labor Statistics. Labor Force Participation Rate Projection Congressional Budget Office July 2023 economic projections.

Wages Have Caught Up to Inflation Once Again



Source: Bloomberg. CPI data Bureau of Labor Statistics as of January 2024. Wage growth Atlanta Fed Wage tracker.

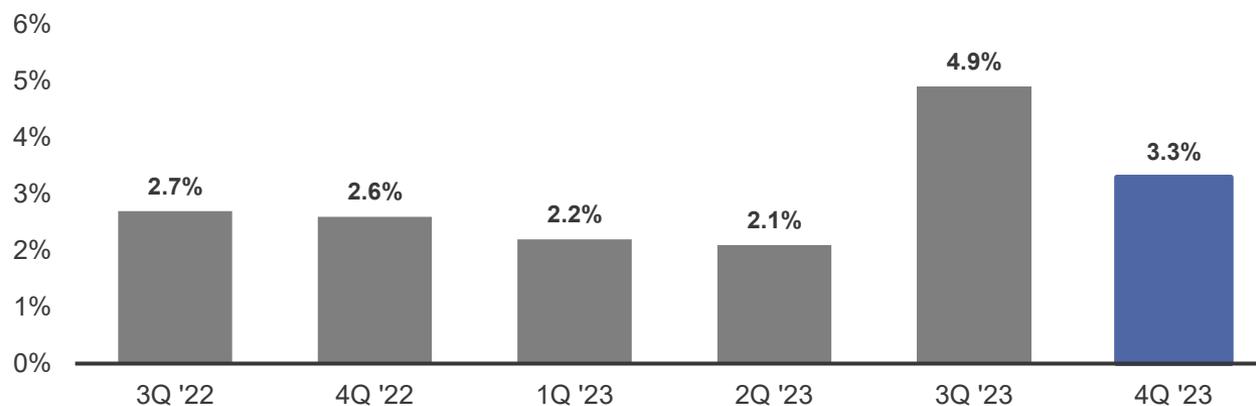
Consumer Sentiment



Source: Bloomberg, University of Michigan Consumer Sentiment and underlying index components, as of January 2024.

GDP Remains Surprisingly Robust

U.S. Real GDP



GDP Contributors

	3Q '22	4Q '22	1Q '23	2Q '23	3Q '23	4Q '23
Real GDP	2.7%	2.6%	2.2%	2.1%	4.9%	3.3%
<i>Personal Consumption</i>	1.1%	0.8%	2.5%	0.6%	2.1%	1.9%
<i>Private Investment</i>	-1.5%	0.6%	-1.7%	0.9%	1.7%	0.4%
<i>Net Exports</i>	2.6%	0.3%	0.6%	0.0%	0.0%	0.4%
<i>Gov't Expenditures</i>	0.6%	0.9%	0.8%	0.6%	1.0%	0.5%

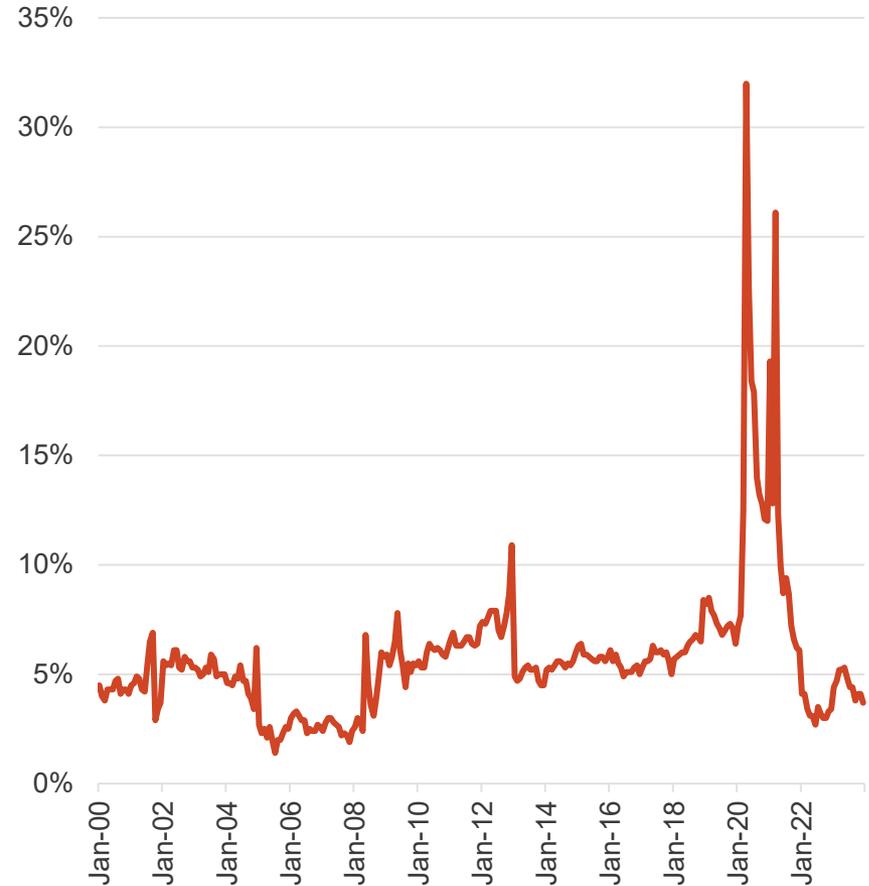
The U.S. Consumer has historically been the backbone of economic growth, representing the largest contributor

Consumer's Health

Consumer Loan Delinquency Rate January 2000 – July 2023



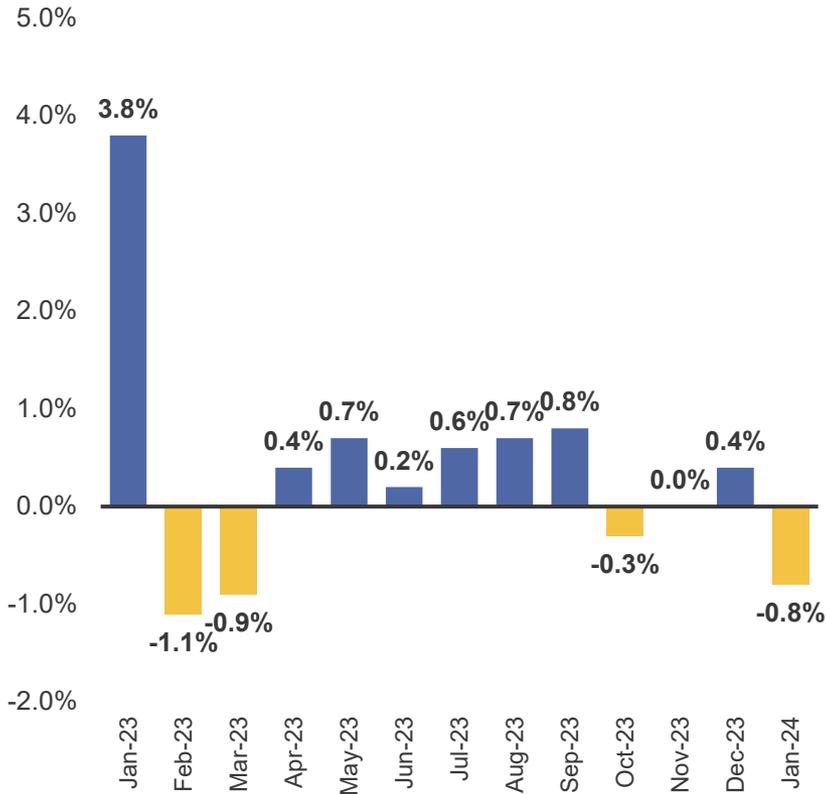
Personal Savings Rate January 2000 – December 2023



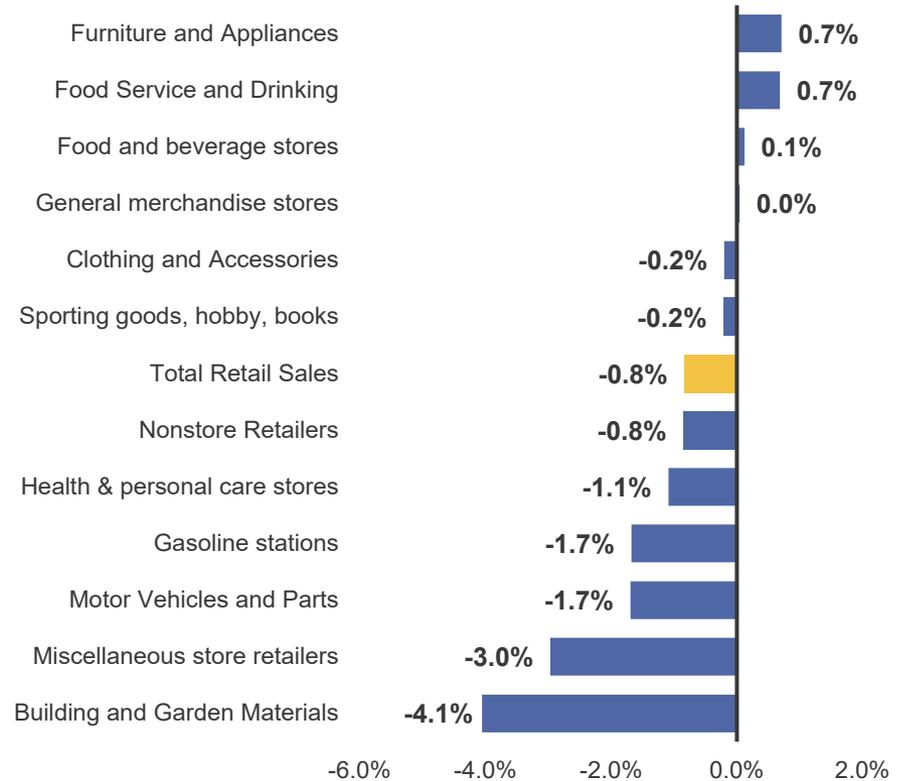
Source: Delinquency rate: Delinquency Rate on Consumer Loans, All Commercial Banks [DRCLACBS], retrieved from FRED, Federal Reserve Bank of St. Louis. Personal Savings Rate: U.S. Bureau of Economic Analysis, Personal Saving Rate [PSAVERT], retrieved from FRED, Federal Reserve Bank of St. Louis

Retail Sales Fall After Strong Holiday Shopping Season

Retail Sales
Month-over-Month Changes



Retail Sales (Month over Month)
January 2024



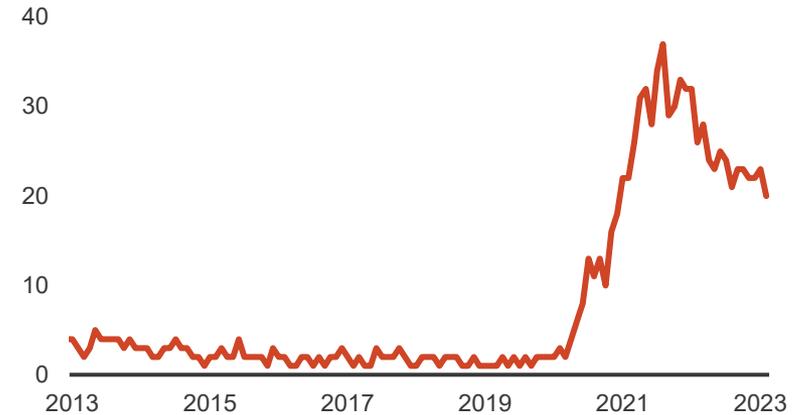
Source: Bloomberg, as of January 2024.

Business Optimism Index

NFIB Small Business Optimism Index



Inflation Single Most Important Problem



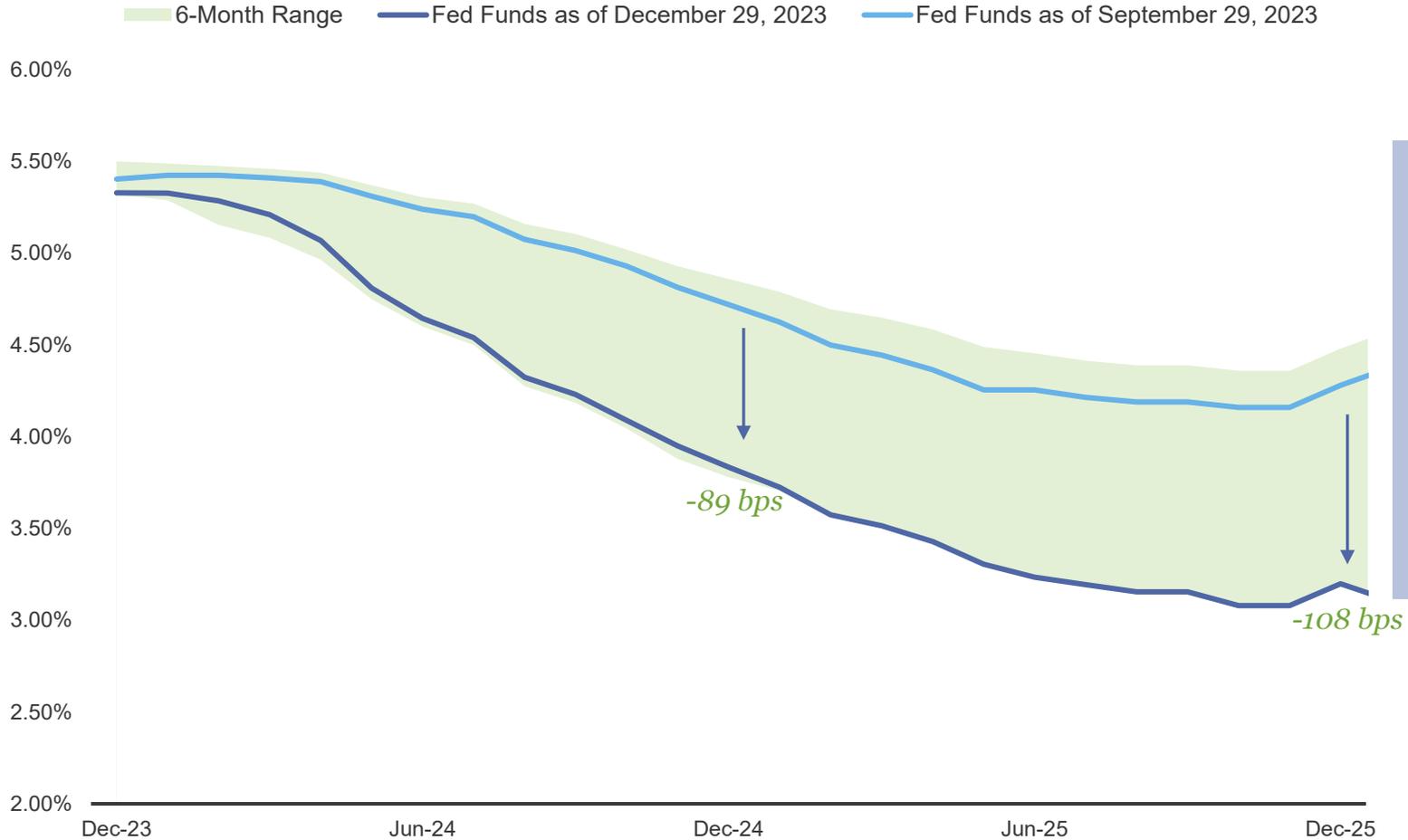
Small Business Selling Prices



Source: NFIB Small Business Survey, as of January 2024.

Market Expects Lower Rates

Implied Fed Funds Rate



Expectations for Fed Funds have reached their most dovish levels in 6 months in response to falling inflation, Fed pivot and moderating labor market

Source: Bloomberg, as of December 2023.

Rates Fall on Softer Inflation and Fed Pivot

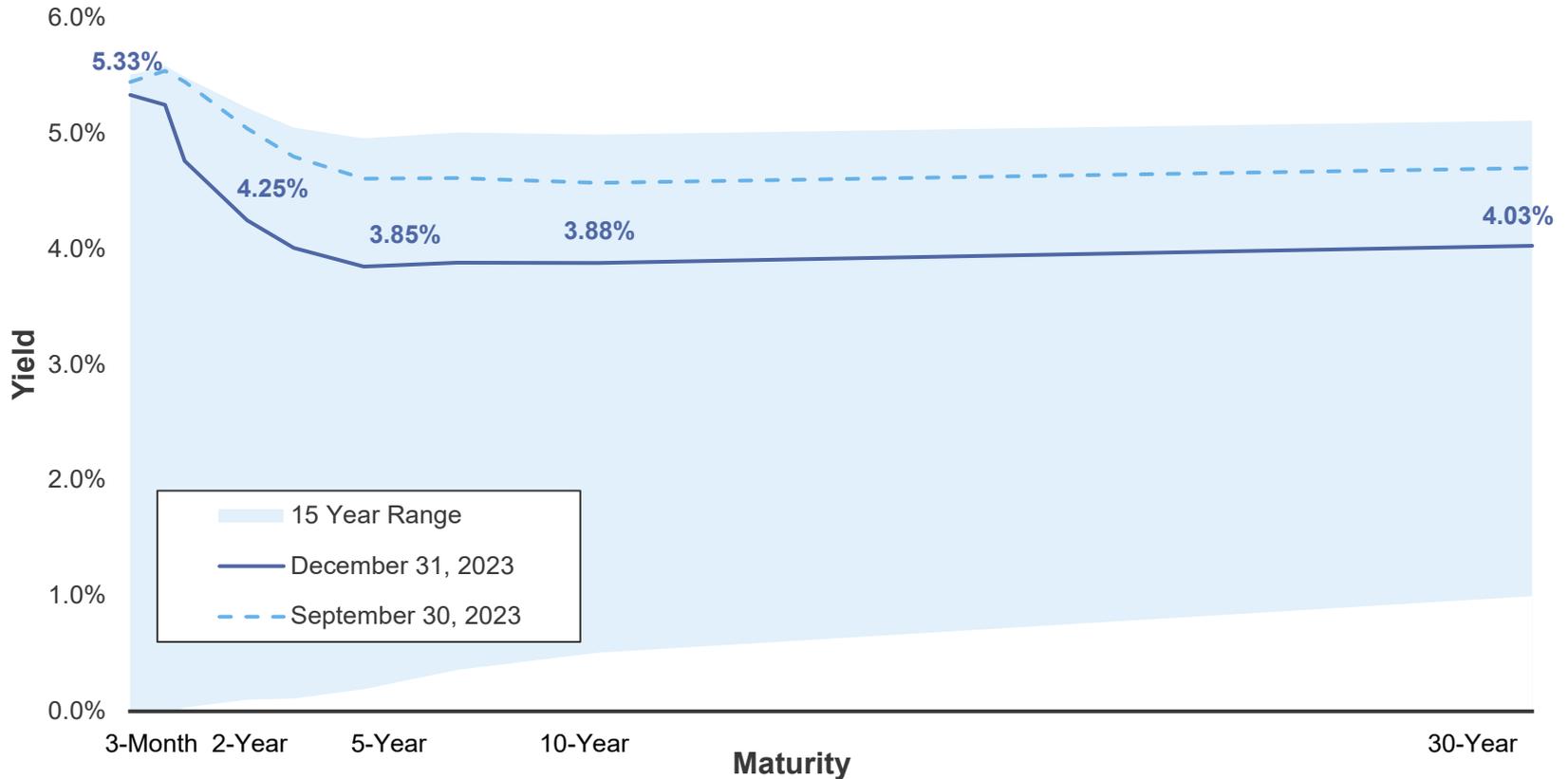
2-Year US Treasury Yield



Source: Bloomberg; as of 12/31/2023.

Interest Rates Moderate But Remain High

U.S. Treasury Yield Curve

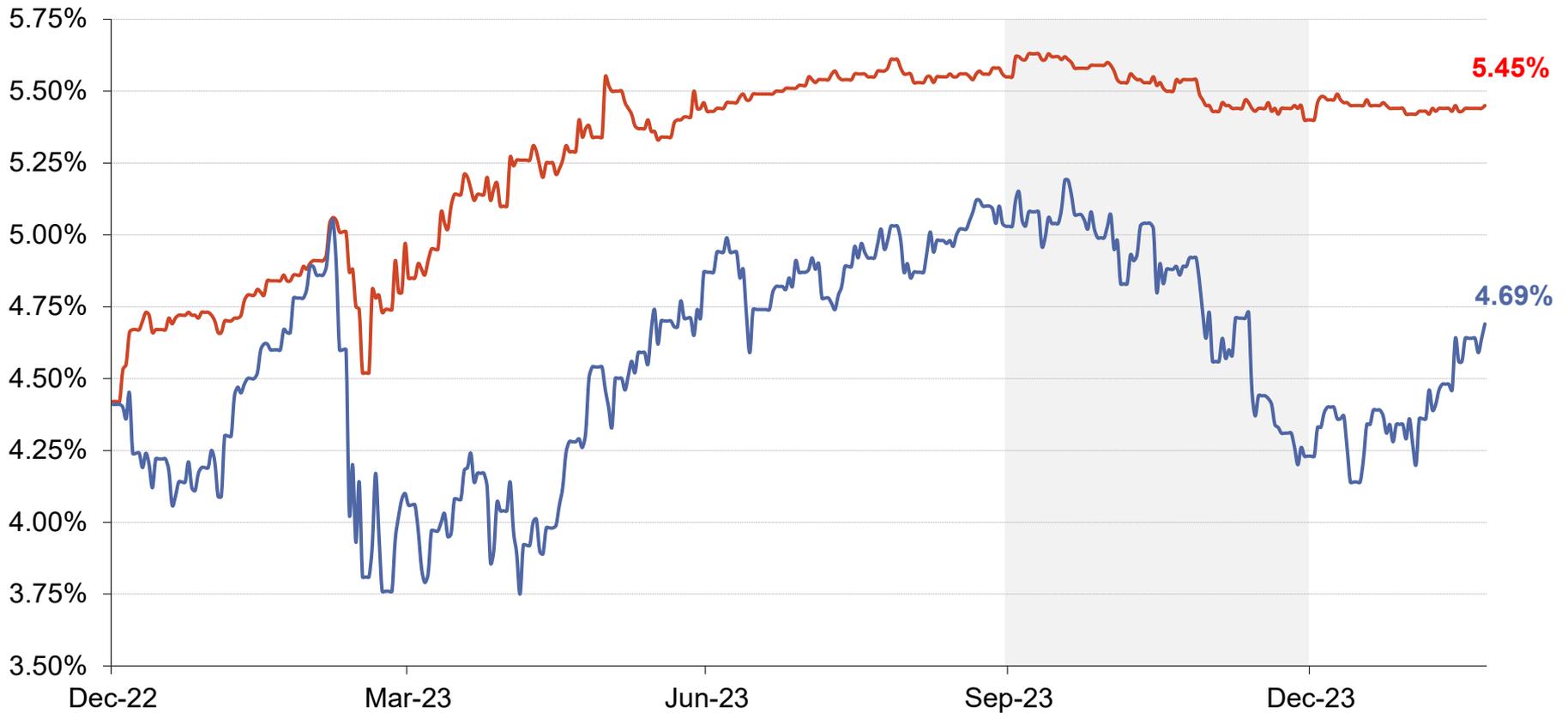


Source: Bloomberg, as of December 31, 2023.

U.S. Treasury Yield History

U.S. Treasury Yields December 31, 2023 – February 22, 2024

— 3-Month U.S. Treasury — 2-Year U.S. Treasury



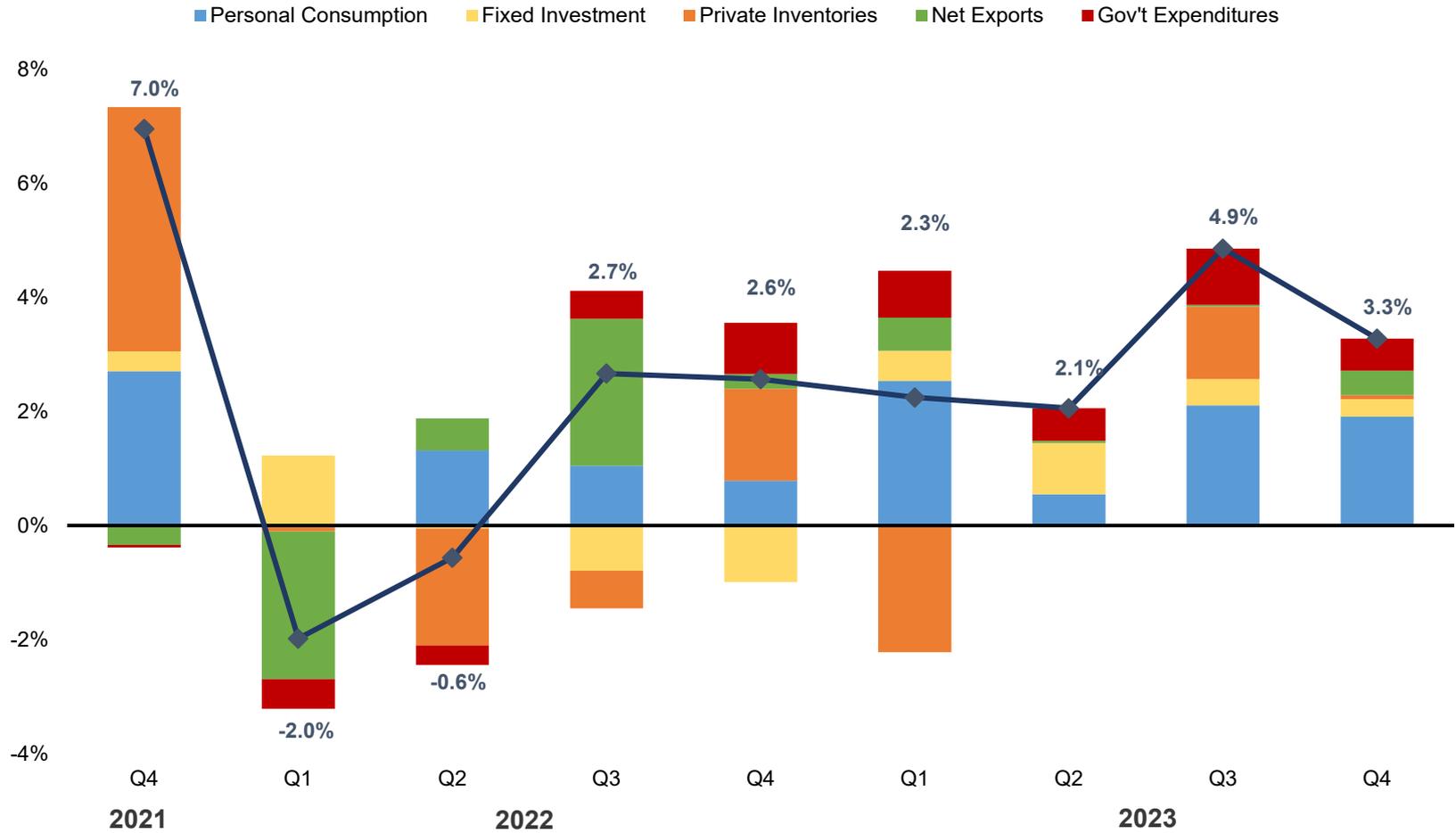
Source: U.S. Department of the Treasury CMT Yields.

Appendix



U.S. Real GDP Contributors and Detractors

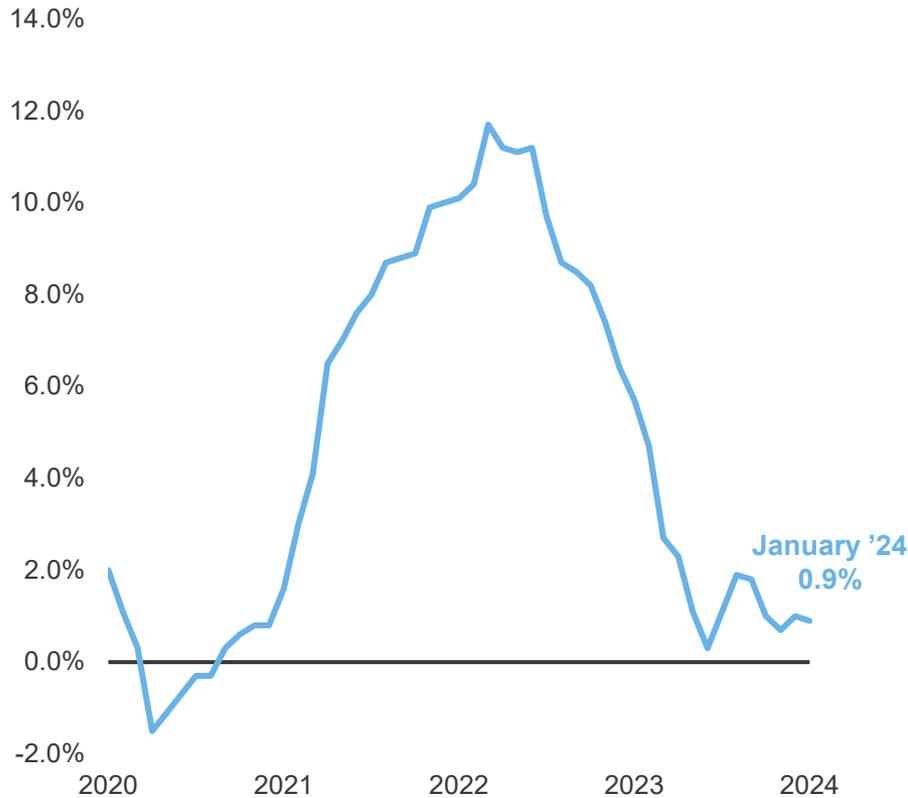
U.S. Real GDP Contributors and Detractors



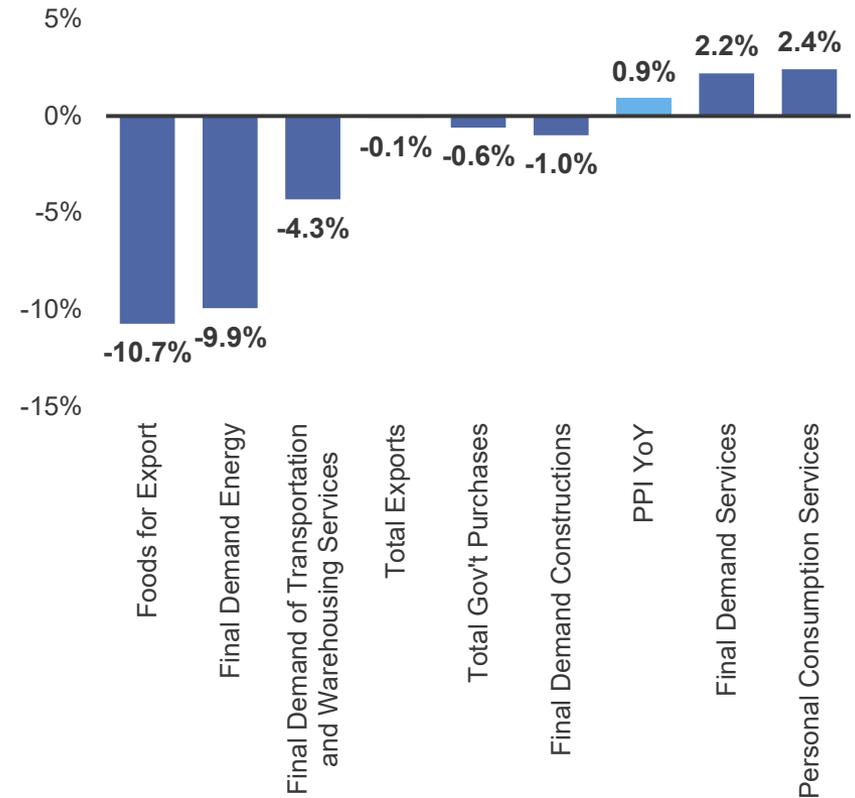
Source: Bloomberg, Bureau of Economic Analysis, as of February 2024

Producer Prices Rose

Producer Price Index % Change YoY

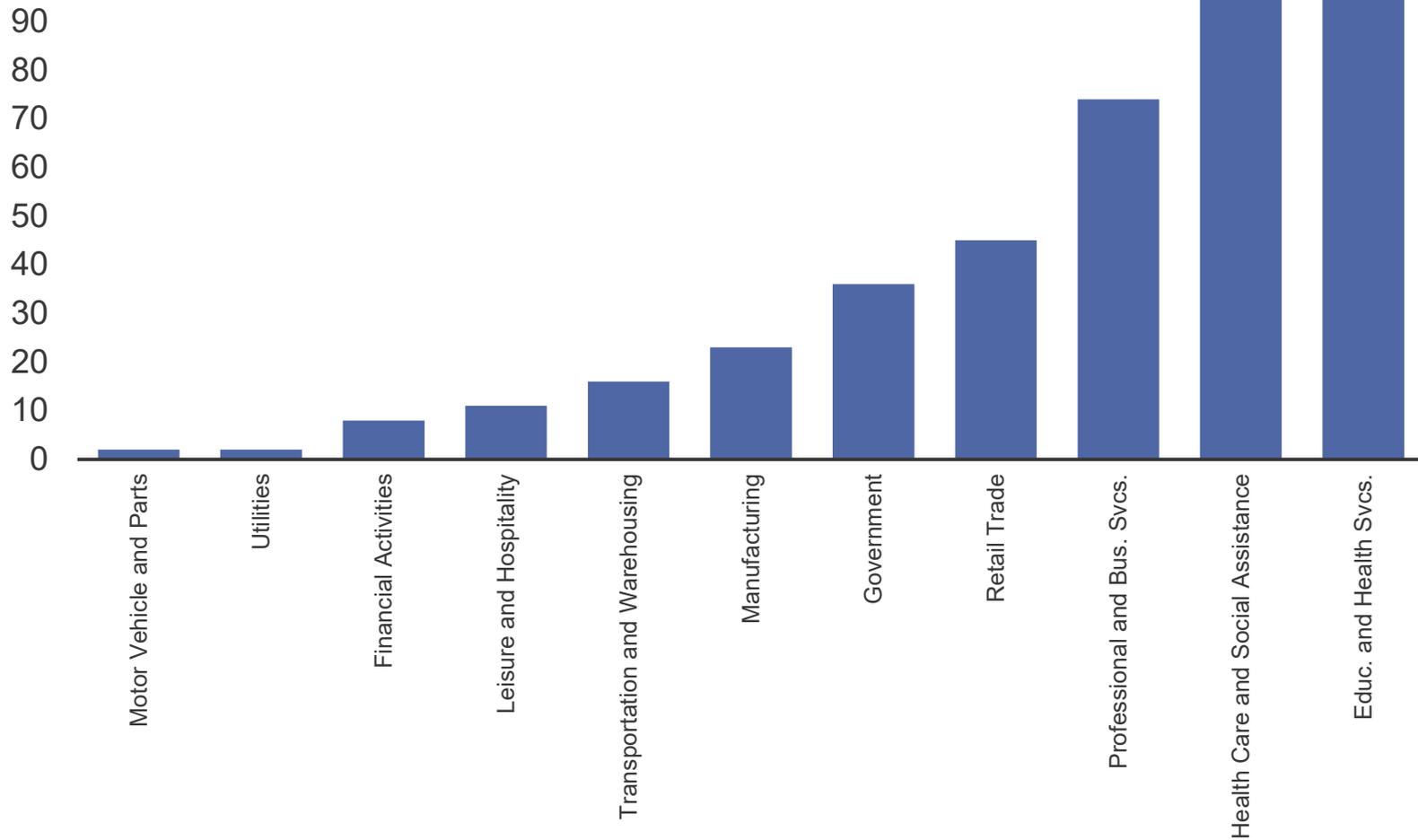


Key Producer Price Index Components % Change YoY



Source: Bloomberg, as of January 2024.

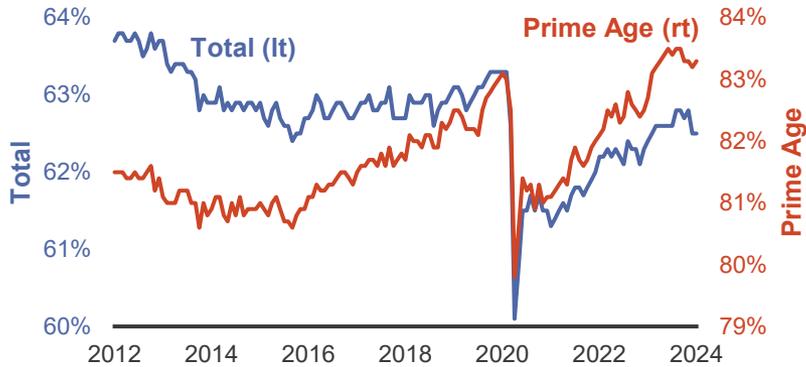
Change in Nonfarm Payrolls January 2024



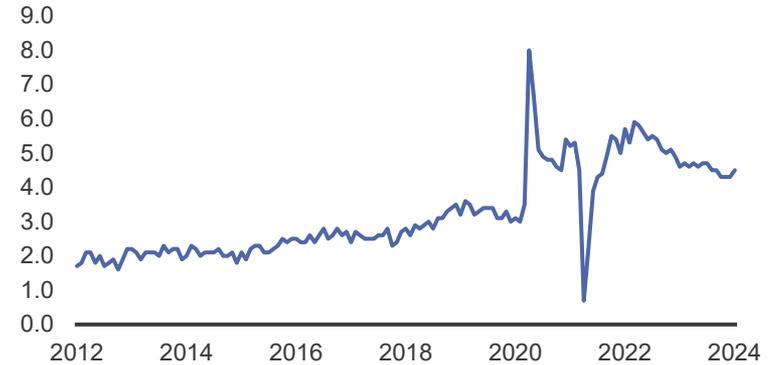
Source: Bureau of Labor Statistics, as of January 2024. Data is seasonally adjusted.

Employment Indicators

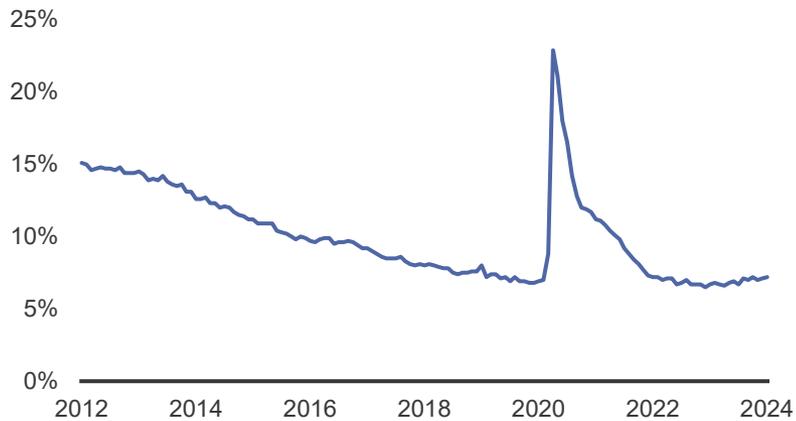
Labor Force Participation Rate



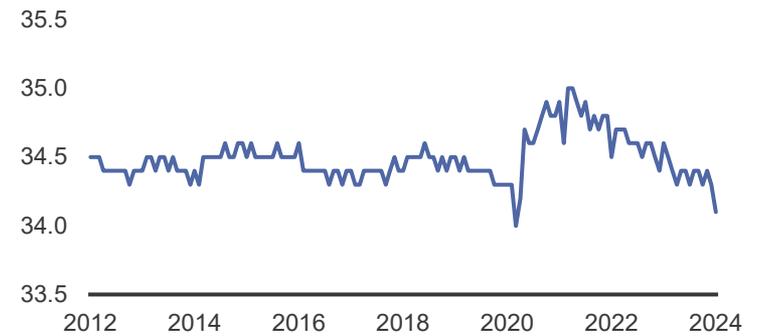
Avg. Hourly Earnings (YoY %)



U-6 Underemployment Rate (%)



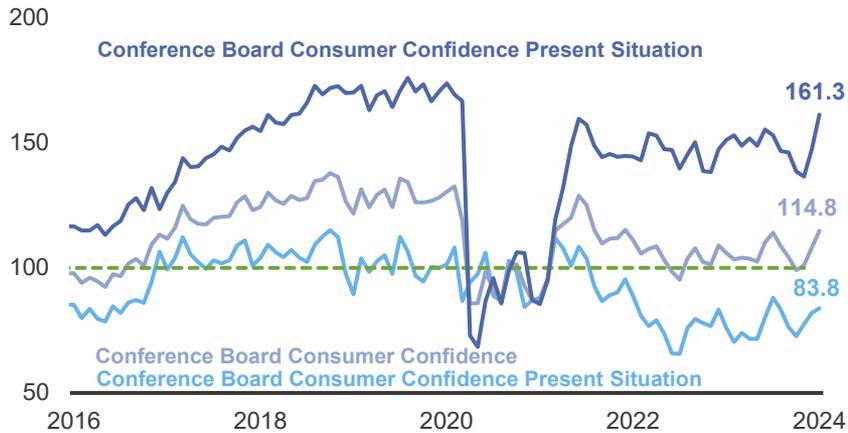
Total Private Sector Average Weekly Hours



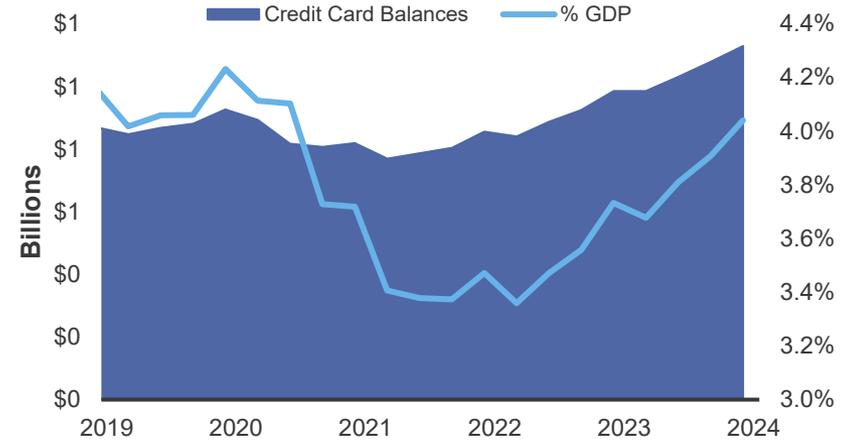
Source: Bloomberg, as of January 2024. BLS defines "prime-age" as individuals ranging from 25 – 54 years of age.

Consumer

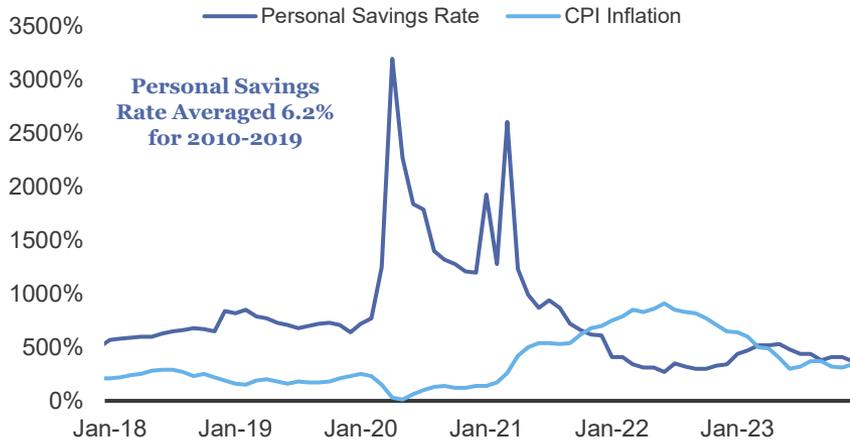
Conference Board Consumer Confidence Index



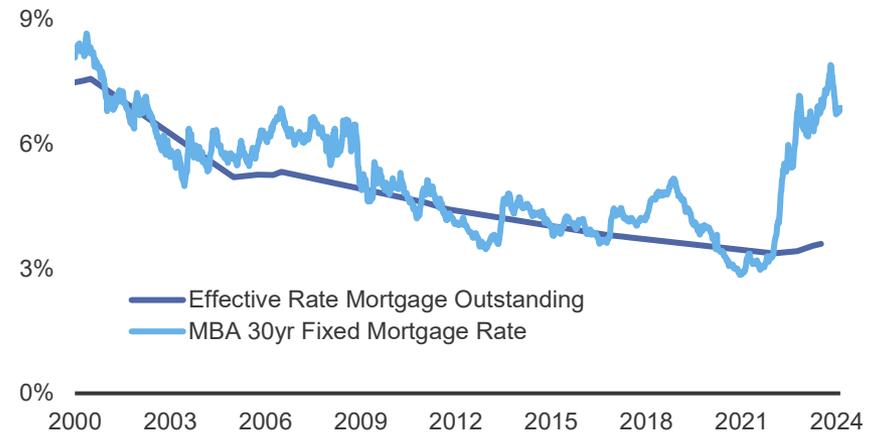
U.S. Credit Card Balances



Personal Savings Rate



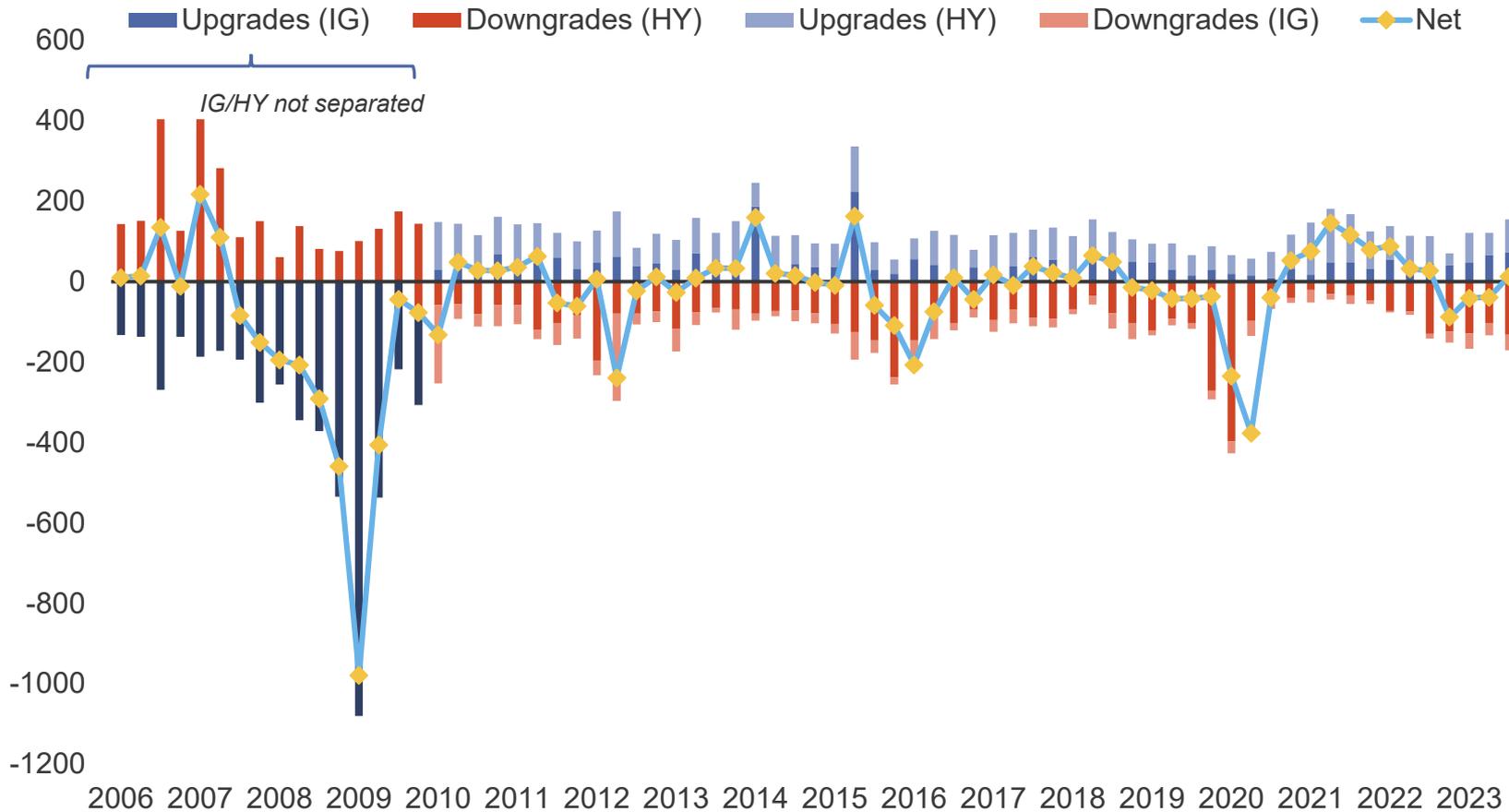
Mortgage Rates: Contract vs Effective



Source: Please see the following slide for source information.

Corporate Ratings Trend

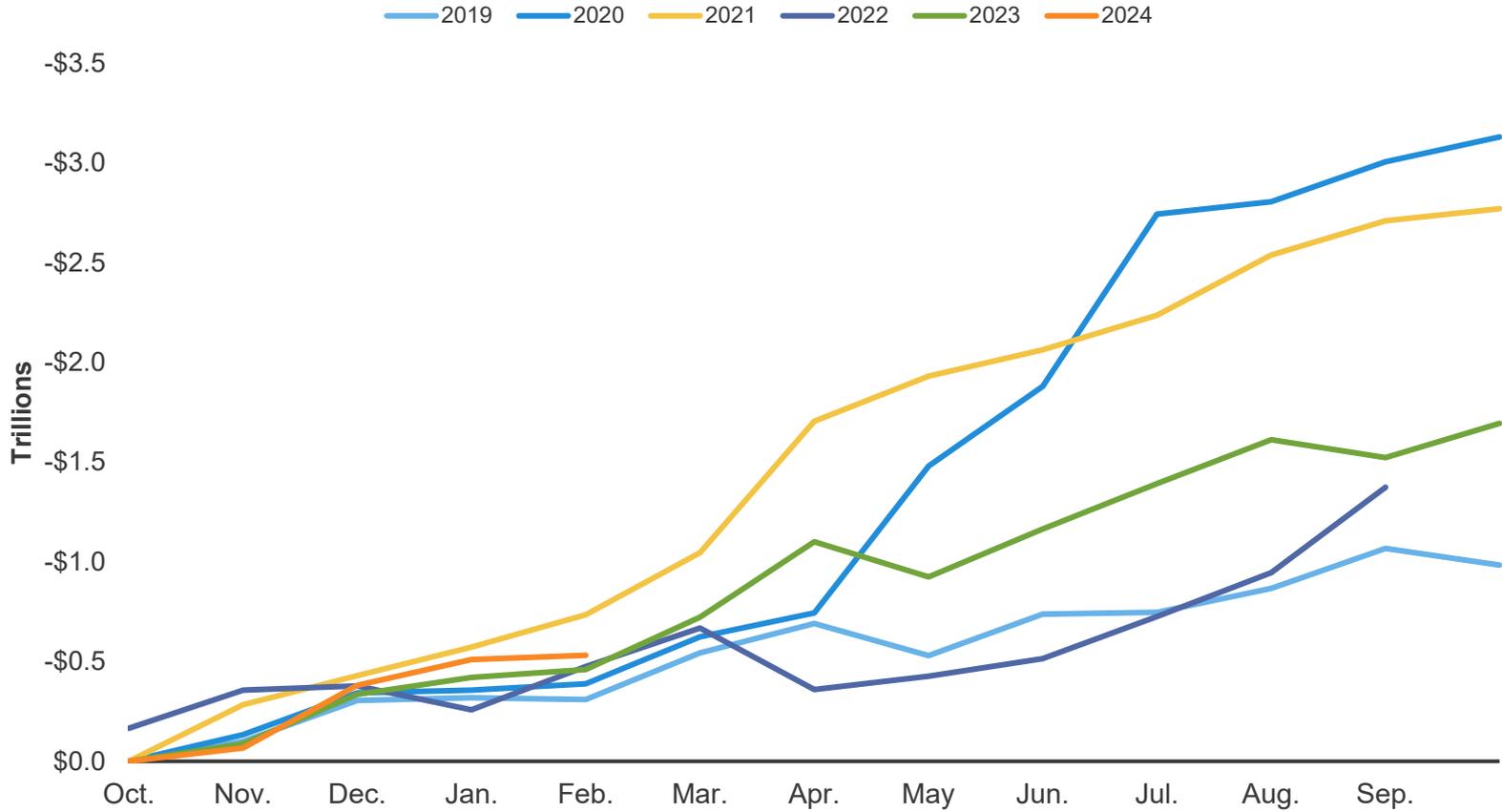
Moody's Ratings Changes



Source: Bloomberg, as of December 31, 2023.

U.S. Federal Budget Deficit

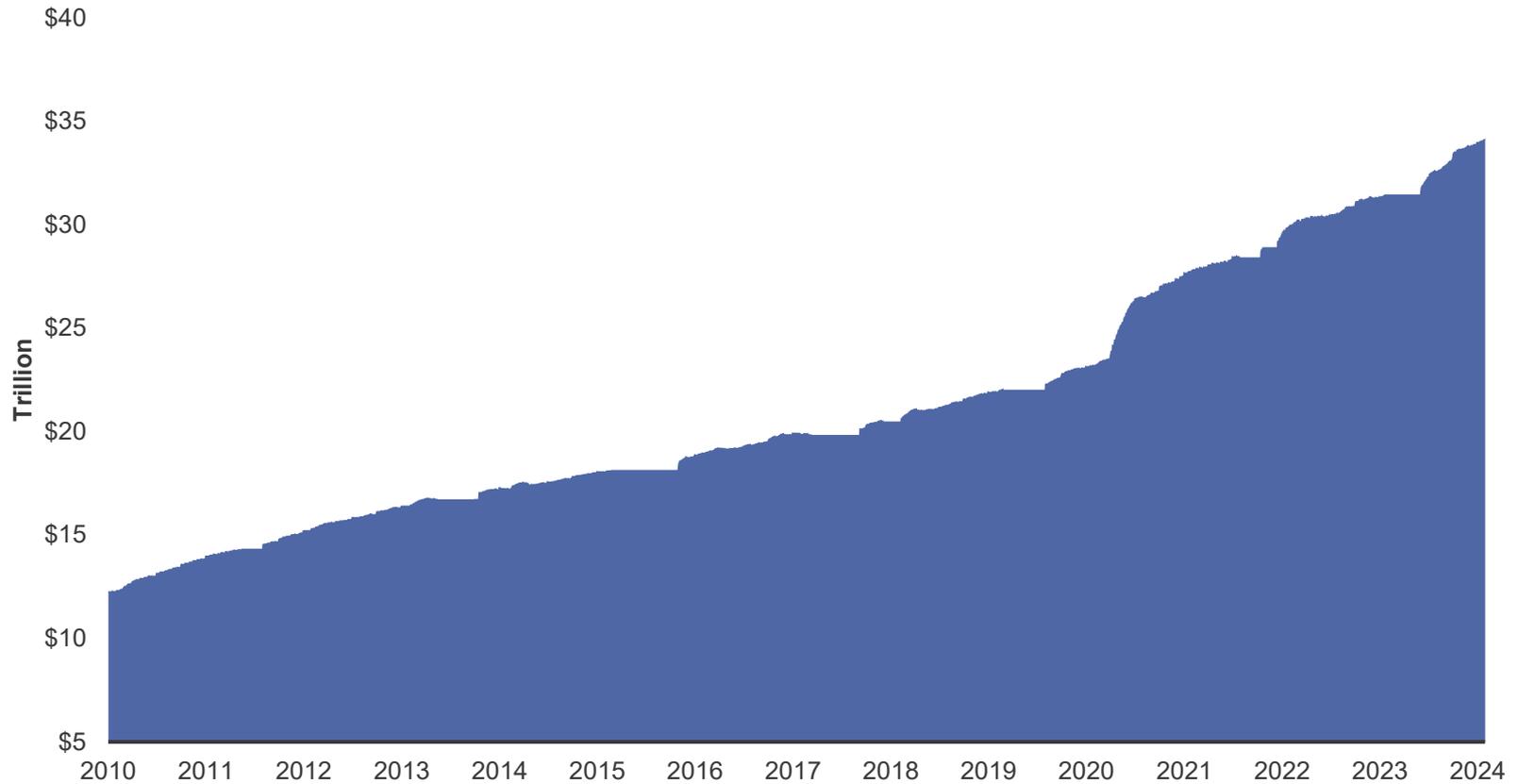
Federal Budget Deficit Fiscal Year to Date



Source: Bloomberg, as of January 2024.

U.S. National Debt Surpasses \$30 Trillion

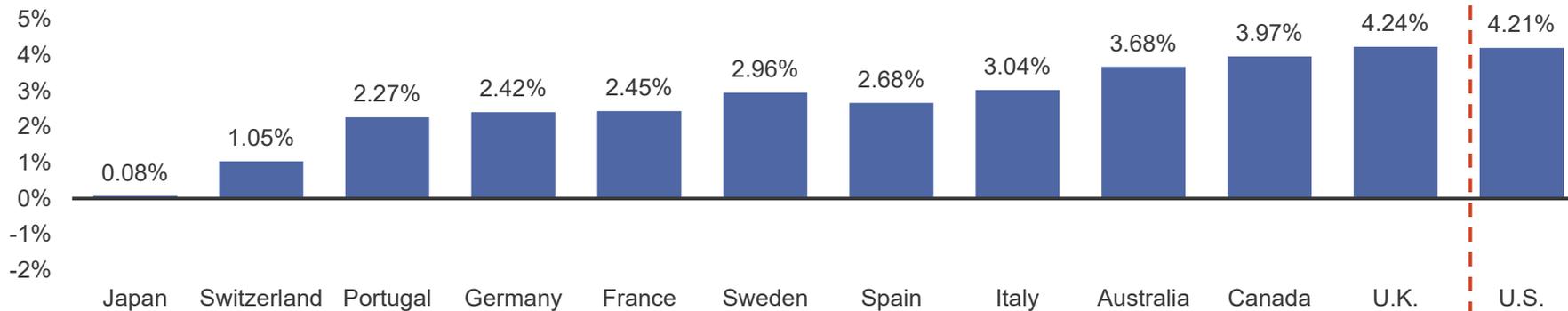
Total Public Debt Outstanding



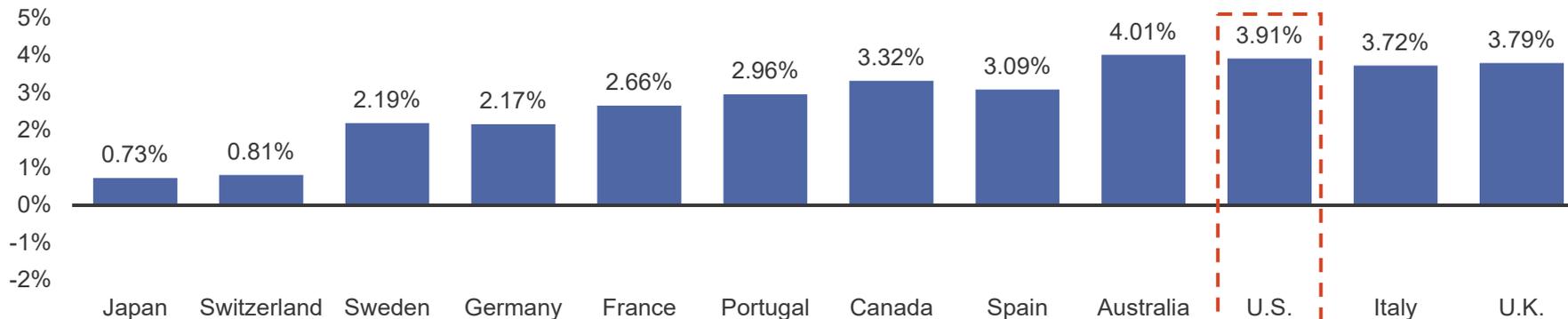
Source: Bloomberg, U.S. Department of Treasury, as of 1/31/2024.

Global Interest Rate Environment

2-Year Bond Yields



10-Year Bond Yields

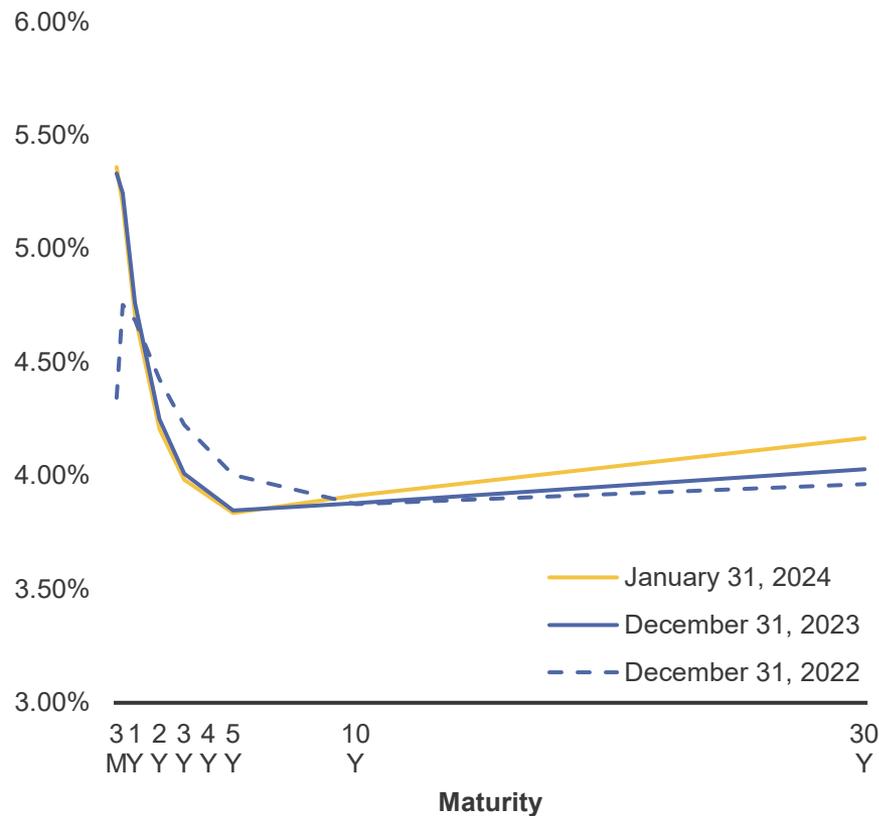


Source: Bloomberg, as of 1/31/2024.

Treasury Yield Curve

Tenor	1/31/2024	12/31/2023	12/31/2022
3 month	5.36%	5.33%	4.34%
1 year	4.71%	4.76%	4.69%
2 year	4.21%	4.25%	4.43%
3 year	3.98%	4.01%	4.22%
5 year	3.84%	3.85%	4.00%
10 year	3.91%	3.88%	3.87%
30 year	4.17%	4.03%	3.96%

U.S. Treasury Yield Curve



Source: Bloomberg, as of 1/31/2024.



Source: Bloomberg, as of 2/16/2024.

World Equity Index Returns

January 31, 2024	Country	MTD	QTD	YTD	1 Month	3 Month	1 Year	3 Years	5 Years
Americas									
Dow Jones Industrial Average	United States	1.3%	1.3%	1.3%	1.3%	16.0%	14.4%	10.6%	11.2%
S&P 500 Index	United States	1.7%	1.7%	1.7%	1.7%	16.0%	20.8%	11.0%	14.3%
NASDAQ Composite Index	United States	1.0%	1.0%	1.0%	1.0%	18.3%	32.1%	5.9%	16.8%
Russell 2000 Index	United States	(3.9%)	(3.9%)	(3.9%)	(3.9%)	17.6%	2.4%	(0.8%)	6.8%
S&P/TSX Composite Index	Canada	(0.8%)	(0.8%)	(0.8%)	(0.8%)	16.4%	4.1%	8.3%	9.2%
BRAZIL IBOVESPA INDEX	Brazil	(6.3%)	(6.3%)	(6.3%)	(6.3%)	15.4%	16.2%	7.2%	(0.6%)
Europe									
Euro Stoxx 50 Pr	Europe Union	1.0%	1.0%	1.0%	1.0%	17.9%	15.2%	9.5%	10.2%
FTSE 100 INDEX	United Kingdom	(1.6%)	(1.6%)	(1.6%)	(1.6%)	9.8%	5.1%	7.2%	5.0%
CAC 40 INDEX	France	(0.3%)	(0.3%)	(0.3%)	(0.3%)	14.5%	11.3%	11.3%	10.8%
DAX INDEX	Germany	(1.0%)	(1.0%)	(1.0%)	(1.0%)	17.1%	11.6%	4.0%	7.5%
IBEX 35 INDEX	Spain	(1.7%)	(1.7%)	(1.7%)	(1.7%)	15.6%	16.2%	8.8%	4.7%
FTSE MIB INDEX	Italy	(0.2%)	(0.2%)	(0.2%)	(0.2%)	15.2%	21.1%	13.0%	12.2%
AEX-Index	Netherlands	2.0%	2.0%	2.0%	2.0%	17.2%	12.5%	7.3%	11.1%
OMX STOCKHOLM 30 INDEX	Sweden	(4.7%)	(4.7%)	(4.7%)	(4.7%)	22.7%	11.6%	2.2%	9.4%
SWISS MARKET INDEX	Switzerland	(0.7%)	(0.7%)	(0.7%)	(0.7%)	15.4%	10.5%	6.5%	11.2%
Asia / Pacific									
NIKKEI 225	Japan	4.4%	4.4%	4.4%	4.4%	21.9%	20.6%	(0.2%)	7.5%
HANG SENG INDEX	Hong Kong	(9.2%)	(9.2%)	(9.2%)	(9.2%)	(9.1%)	(26.1%)	(15.7%)	(8.1%)
S&P/ASX 200 INDEX	Australia	(2.4%)	(2.4%)	(2.4%)	(2.4%)	18.8%	1.6%	5.8%	8.9%

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

South Coast Air Quality Management District

Annual Investment Policy

I. PURPOSE

This Annual Investment Policy (the “Policy”) sets forth the investment guidelines for all general, special revenue, trust, agency and enterprise funds of the South Coast Air Quality Management District (South Coast AQMD). The objective of this Policy is to ensure all of South Coast AQMD’s funds are prudently invested to preserve principal and provide necessary liquidity, while earning a market average rate of return.

South Coast AQMD funds deposited with the Los Angeles County Treasurer may only be invested in the Los Angeles County Pooled Surplus Investment Portfolio or in Special Purpose Investments as authorized by this Policy. The South Coast AQMD Annual Investment Policy conforms to the California Government Code (the Code) as well as customary standards of prudent investment management. Irrespective of these Policy provisions, should the provisions of the Code be or become more restrictive than those contained herein, such provisions will be considered immediately incorporated in this Policy and adhered to.

II. SCOPE

It is intended that this Policy cover all funds (except those funds invested in the two retirement systems covering South Coast AQMD employees, 401(a), and 457 deferred compensation plan funds) and investment activities under the direction of the South Coast AQMD and deposited with the Los Angeles County Treasurer.

The investment of bond proceeds will be governed by state law and the permitted investment provisions of relevant bond documents.

III. OBJECTIVES

The objectives of this Annual Investment Policy, in priority order, are SAFETY OF PRINCIPAL, LIQUIDITY, AND MARKET RATE OF RETURN.

1. Safety of Principal. The primary objective of South Coast AQMD is to reduce credit risk and interest rate risk to a level that is consistent with safe and prudent investment management. Credit risk is the risk of default or the inability of a debt issuer to make interest or principal payments when due. Credit risk is minimized by investing in only permitted investments and diversifying the portfolio according to this Annual Investment Policy so that no one type of issuer or issue will have a disproportionate impact on the portfolio. Interest rate risk is associated with price volatility introduced by

extending the maturity of instruments purchased. Interest rate risk is controlled by limiting the maturity exposure to acceptable levels.

2. Liquidity. South Coast AQMD funds will be invested to ensure that normal cash needs and scheduled extraordinary cash needs can be met. Cash flow forecasting will be used to determine the current and projected future needs of South Coast AQMD and the ability of South Coast AQMD to make Special Purpose Investments. South Coast AQMD shall invest funds in instruments for which there is a secondary market and which offer the flexibility to be easily sold at any time with minimal risk of loss of either the principal or interest based upon then prevailing interest rates.
3. Market Rate of Return. South Coast AQMD's funds shall be invested to attain a market average rate of return through economic cycles consistent with maintaining risk at a prudent level.

These objectives are to be achieved in part through the diversification of South Coast AQMD investments among the Los Angeles County Pooled Surplus Investment Portfolio and Special Purpose Investments. The combination of the Pooled Surplus Investment Portfolio and the Special Purpose Investment of South Coast AQMD funds in the State of California Local Agency Investment Fund will provide significant diversification, safety of principal and liquidity for the programs of the South Coast AQMD. Other Special Purpose Investments in a South Coast AQMD separate account will experience market price changes due to interest rate risk consistent with longer maturity investments that are permitted by this policy.

IV. RESPONSIBILITIES

The Governing Board. The South Coast AQMD Governing Board is responsible for establishing the Annual Investment Policy and ensuring investments are made in compliance with this Policy. This Policy shall be reviewed annually by the Governing Board at a public meeting pursuant to Section 53646(g) of the California Government Code. The Los Angeles County Treasurer has been appointed Treasurer of South Coast AQMD. The Treasurer shall be appointed at least annually by the South Coast AQMD Governing Board.

The Treasurer. The Treasurer is responsible for making investments and for compliance with this Policy pursuant to the delegation of authority to invest funds or to sell or exchange securities made in accordance with Code Section 53607. The Treasurer shall submit a monthly report of investment transactions to the South Coast AQMD Governing Board. If the South Coast AQMD

Governing Board appoints as Treasurer someone other than the Los Angeles County Treasurer, the new Treasurer shall be responsible for making investments and for compliance with this Policy or such other Policy which may be adopted by the Governing Board at that time.

The Chief Financial Officer. The Chief Financial Officer, based on information provided by the Treasurer, shall submit a quarterly report to the Governing Board pursuant to Code Section 53646(g). The Chief Financial Officer is responsible for preparation of cash flow forecasts for South Coast AQMD funds as described below. The Chief Financial Officer will recommend specific individual investments for the Special Purpose Investments to be made by the Treasurer.

The Investment Oversight Committee. The South Coast AQMD Governing Board shall appoint an Investment Oversight Committee. The duties and responsibilities of the Investment Oversight Committee shall consist of the following:

1. Annual review of South Coast AQMD's Investment Policy before it is considered by the Governing Board, and recommend revisions, as necessary, to the Chief Financial Officer.
2. Quarterly review of South Coast AQMD's investment portfolio for conformance with South Coast AQMD's Annual Investment Policy diversification and maturity guidelines and make recommendations to the Chief Financial Officer as appropriate.
3. Provide comments to the South Coast AQMD Chief Financial Officer regarding potential investments and potential investment strategies.
4. Perform such additional duties and responsibilities as may be required from time to time by specific action and direction of the Governing Board.

It shall not be the purpose of the Investment Oversight Committee to advise on particular investment decisions of South Coast AQMD.

V. IMPLEMENTATION

This Policy establishes and defines investable funds, authorized instruments, credit quality requirements, maximum maturities and concentrations, collateral requirements, and qualifications of brokers, dealers, and financial institutions doing business with or on behalf of the South Coast AQMD.

A. Standard of Care.

South Coast AQMD's Governing Board or persons authorized to make investment decisions on behalf of South Coast AQMD are trustees and fiduciaries subject to the prudent investor standard, as required by Code Section 53600.3, and shall be applied in the context of managing an overall portfolio. South Coast AQMD's investment professionals acting in accordance with written procedures and the Annual Investment Policy and exercising due diligence shall be relieved of personal responsibility for an individual security's credit risk or market price changes, provided deviations from expectations are reported in a timely fashion and appropriate action is taken to control developments.

The Prudent Investor Standard: When investing, reinvesting, purchasing, acquiring, exchanging, selling, or managing public funds, a trustee shall act with care, skill, prudence, and diligence under the circumstances then prevailing, including but not limited to, the general economic conditions and the anticipated needs of the agency, that a prudent person acting in a like capacity and familiarity with those matters would use in the conduct of funds of a like character and with like aims, to safeguard the principal and maintain the liquidity needs of the agency.

B. Investable Funds.

Investable Funds for purposes of this Policy are the South Coast AQMD general, special revenue, trust, fiduciary and enterprise funds that are available for investment at any one time including any estimated bank account float. Investable Funds are idle or surplus funds of the South Coast AQMD including all segregated funds. All bond proceeds are excluded from Investable Funds. The Cash Flow Horizon is the time period in which the South Coast AQMD cash flow can be reasonably forecast. This Policy establishes the Cash Flow Horizon for South Coast AQMD idle or surplus funds to be three (3) years. The South Coast AQMD cash flow forecast must be updated at least every six months.

When the South Coast AQMD Chief Financial Officer determines that the cash flow forecast can be met, the Treasurer, at the request of the Chief Financial Officer, may invest a maximum of up to 75% of the minimum amount of funds available for investment during the Cash Flow Horizon in Special Purpose Investments ("SPI"), exclusive of investments in the State of California Local Agency Investment Fund ("LAIF"), in a separate account

outside of the Pooled Surplus Investment (“PSI”) Portfolio, in accordance with this Policy.

C. Authorized Investments.

Authorized investments shall match the general categories established by the California Government Code Sections 53601 et seq. and 53635 et seq.

Authorization for specific instruments within these general categories as well as portfolio concentration and maturity limits are established below as part of this Policy. No investments shall be authorized that have the possibility of returning a zero or negative yield when held to maturity; for example: inverse floaters, range notes or interest only STRIPS. As the California Government Code is amended, this Policy shall likewise become amended.

South Coast AQMD investments or deposits in the County of Los Angeles PSI Portfolio are governed by the County of Los Angeles Treasurer’s Investment Policy for Pooled Surplus Funds. South Coast AQMD investments or deposits in the LAIF are governed by the investment policy and guidelines for LAIF as established by the Office of the Treasurer for the State of California. Investments in LAIF are an SPI investment and are limited in amount to the investment limits established for LAIF by the California State Treasurer.

South Coast AQMD funds and segregated funds that are invested by the Treasurer in an SPI separate account outside of the County of Los Angeles PSI Portfolio or LAIF are subject to this Policy. South Coast AQMD funds invested in an SPI separate account will be governed by various approved lists that may be established and maintained by the Los Angeles County Treasurer or the South Coast AQMD’s Investment Advisor.

D. Maximum Maturities.

The maximum maturity of any SPI investment shall be five (5) years. The weighted average maturity of the SPI separate account portfolio may not exceed three (3) years. Maturity shall mean the nominal maturity of the security, or the unconditional put option date, if the security contains such provision. Term or tenure shall mean the remaining time to maturity when purchased.

E. Permitted Investments.

1. U.S. Treasuries.

Direct obligations of the United States of America and securities which are fully and unconditionally guaranteed as to the timely payment of principal and interest by the full faith and credit of the United States of America.

U.S. Treasury coupon and principal STRIPS are not considered to be derivatives for the purpose of this Annual Investment Policy and are, therefore, permitted investments pursuant to the Annual Investment Policy.

2. Federal Agencies and U.S. Government Sponsored Enterprises.

Obligations, participations, or other instruments of, or issued by, a federal agency or a United States government sponsored enterprise.

3. Los Angeles County Pooled Surplus Investment Portfolio.

The County of Los Angeles Pooled Surplus Investment Portfolio is a pooled fund managed by the County Treasurer whose permitted investments are authorized in the Code and are governed by the Treasurer's Investment Policy with credit requirements and maturity limits established by the County Treasurer and adopted by the County Board of Supervisors.

4. State of California Local Agency Investment Fund.

LAIF is a pooled fund managed by the Office of the State Treasurer whose permitted investments are identified in the Code and whose credit requirements and maturity limits are established by the State Treasurer.

5. Shares of Money Market Mutual Funds.

Credit requirements for approved money market funds shall be limited to ratings of AAA by at least two nationally recognized statistical rating organizations (NRSRO) or managed by an investment advisor registered with the Securities and Exchange Commission with not less than five years' experience and with assets under management in excess of five hundred million dollars (\$500,000,000), and such investment may not represent more than ten percent (10%) of the total assets in the money market fund.

6. Bankers' Acceptances.

Bankers' acceptances must be issued by national or state-chartered banks or a state-licensed branch of a foreign bank. Eligible bankers' acceptances shall have the highest ranking or the highest letter and number rating as provided for by at least two NRSRO.

Maximum maturities for bankers' acceptances are 180 days.

7. Negotiable Certificates of Deposit.

Negotiable certificates of deposit must be issued by national or state- chartered banks, a federally- or state-licensed branch of a foreign bank, savings associations [or Federal Association](#) and state or federal credit unions. Negotiable CDs must be rated in a rating category of “A-1/A” or its equivalent, or higher, by at least two NRSRO.

The South Coast AQMD will not purchase negotiable certificates of deposit of a savings association or credit union as Special Purpose Investments if a South Coast AQMD Board member or a member of management staff, with investment authority, also serves on the Board of Directors or a committee of that savings association or credit union.

Maximum maturities for all negotiable certificates of deposit are three (3) years.

8. Commercial Paper.

Commercial paper of “prime” quality of the highest ranking or of the highest letter and number rating as provided for by a NRSRO. The entity that issues the commercial paper shall meet all of the following conditions in either paragraph a. or paragraph b.:

- a. The entity meets the following criteria:
 - i. Is organized and operating in the United States as a general corporation.
 - ii. Has total assets in excess of \$500 million.
 - iii. Has debt other than commercial paper, if any, that is rated in a rating category of “A”, or its equivalent, or higher, by a NRSRO.
- b. The entity meets the following criteria:
 - i. Is organized within the United States as a special purpose corporation, trust, or limited liability company.
 - ii. Has program wide credit enhancements including, but not limited to, over collateralization, letters of credit, or surety bond.
 - iii. Has commercial paper that is rated in a rating category of “A-1”, or the equivalent, or higher, by a NRSROs.

Investments may not represent more than ten percent (10%) of the outstanding paper of the issuing corporation.

Maximum maturities for commercial paper are 270 days.

~~9. Medium Term Maturity Corporate Securities.~~

~~Medium term corporate notes shall be rated in a rating category “A” or its equivalent or higher by two NRSRO.~~

~~Floating rate medium term notes may be used if interest resets at least quarterly.~~

~~Maximum maturities for medium term maturity corporate securities are three years.~~

~~10. Mortgage Securities or Asset backed Securities.~~

~~All asset backed securities must be rated in a rating category of “AA” or its equivalent or better rating and the issuer’s corporate debt rating must be in a rating category of “A” or its equivalent or better by at least two NRSRO.~~

~~The maximum maturity for Mortgage or Asset backed Securities shall be five years.~~

~~11.9.~~ Repurchase Agreements.

All repurchase transactions must be collateralized by U.S. ~~Treasuries~~ Government or its Agencies and instrumentalities with a market value of 102% or greater for collateral marked to market daily, entered into with a broker-dealer which is a recognized primary dealer and evidenced by a broker-dealer master purchase agreement signed by the County Treasurer and approved by South Coast AQMD.

The maximum maturity of a repurchase agreement shall be 30 days.

~~12.10.~~ Reverse Repurchase Agreements.

Reverse repurchase agreements are not allowed except as part of investments in the County of Los Angeles Pooled Surplus Investment Portfolio and the State of California Local Agency Investment Fund.

~~13. Floating Rate Securities.~~

~~Floating rate securities are instruments that have a coupon or interest rate that is adjusted periodically due to changes in a base or benchmark rate. Investments in floating rate securities must utilize commercially available U.S. denominated indexes such as U. S. Treasury bills or Federal Funds. Investments in floating rate securities whose reset is calculated using more than one of the above indices are not permitted, i.e. dual index notes.~~

~~Floating Rate Securities that are priced based on a single common index are not considered derivative securities.~~

~~The maximum maturity is five years.~~

~~14.11.~~ 14.11. Obligations of the State of California or any local agency within the state.

Permitted obligations will include bonds payable solely out of revenues from a revenue producing property owned, controlled or operated by the state or any local agency, or by a department, board, agency or authority of the state or any local agency.

Obligations of the State of California or other local agencies within the state must be rated in a rating category of “A”, or its equivalent, or higher, by a NRSRO.

~~15.12.~~ 15.12. ~~Obligations of~~ Supranational Institutions

Permitted investments are ~~obligations will include~~ U.S. dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in California Government Code Section 53601(q), with a maximum remaining maturity of five years or less, and which are eligible for purchase and sale within the U.S.

~~Obligations of s~~Supranational investments~~institutions~~ must be rated in a rating category of “AA”, or its equivalent, or higher, by a NRSRO.

F. Diversification Guidelines.

Diversification limits ensure that at the time of investment the South Coast AQMD’s portfolio is not unduly concentrated in the securities of one type, industry, or issuer, thereby assuring adequate portfolio liquidity should one sector or issuer experience difficulties. The diversification limits outlined below for an individual investment instrument and issuer/counterparty are expressed as the maximum percentage of the total South Coast AQMD’s portfolio invested by the Los Angeles County Treasurer. Maximum percentage limits shall apply at the time of purchase and allocations in excess of maximum percentages due to fluctuations in portfolio size will not be considered out of compliance with this Policy.

<u>Instrument</u>	<u>Maximum % of Portfolio</u>
1. U.S. Treasuries	100%
2. Federal Agencies & U.S. Government Sponsored Enterprises	100%
3. Los Angeles County Pooled Surplus Investment Portfolio	100%
4. State of California Local Agency Investment Fund	100%
5. Shares of Money Market Mutual Funds	15%
6. Bankers Acceptances	40%
7. Negotiable Certificates of Deposit	30%
8. Commercial Paper	40%
9. Medium Term Maturity Corporate Securities	30%
10. Mortgage Securities or Asset backed Securities	20%
11.9. Repurchase Agreements	50%
12.10. Reverse Repurchase Agreements*	Not Allowed
13. Variable and Floating Rate Securities	10%
14.11. Obligations of the State of California or any California local agency	30%
15.12. Obligations of Supranational Institutions	30%

* See Section V(E)(12).

<u>Issuer/Counterparty</u>	<u>Maximum % of Portfolio</u>
Any one Federal Agency or U.S. Government Sponsored Enterprise	50%
Securities of any single non-government issuer or its related entities, regardless of security type	5%
Securities of any State of California or California local agency	5%
Any one Repurchase Agreement or other collateralized counterparty name	50%

G. Investment Agreements (For Bond Funds Only).

Investment Agreements or Fully Flexible Repurchase Agreements shall provide a fixed spread to an index or a fixed rate of return with liquidity, usually one-to-seven day's withdrawal notice with no penalties, to meet cash flow needs of the South Coast AQMD. Investment Agreements may be with any bank, insurance company or broker/dealer, or any corporation whose principal business is to enter into such agreements, if:

- a. At the time of such investment:
 - i. Such bank has an unsecured, uninsured and unguaranteed obligation rated in a rating category of “AA”, or its equivalent, or higher, by at least two NRSROs, or
 - ii. such insurance company or corporation has an unsecured, uninsured and unguaranteed claims paying ability rated “AAA” or its equivalent by at least two NRSROs, or
 - iii. such bank or broker/dealer has an unsecured, uninsured and unguaranteed obligation rated in a rating category of “A”, or its equivalent, or higher by at least two NRSROs (and with respect to such broker/dealer shall be rated of the highest short-term ratings by at least two NRSROs); provided, that such broker/dealer or “A” rated bank also collateralize the obligation under the investment agreement with U.S. Treasuries or Agencies.
- b. The agreement shall include a provision to the effect that if any rating of any such bank, insurance company, broker/dealer or corporation is downgraded below the rating existing at the time such agreement was entered into, the South Coast AQMD shall have the right to terminate such agreement.
- c. Collateralization shall be at a minimum of 102%, marked to market, at a minimum, weekly.

The maximum term for an Investment Agreement for bond proceeds will be governed by the permitted investment language of the bond indenture.

H. Rating Downgrades.

Securities that are currently under “Credit Watch-Negative” for downgrade below the minimum credit criteria of this Policy by any NRSROs are not permitted for purchase for the SPI investments under this Policy.

The South Coast AQMD SPI separate account may from time to time be invested in a security whose rating is downgraded below the quality criteria permitted by the Annual Investment Policy. Any security held as an investment whose rating falls below the investment guidelines or whose rating is put on notice for possible downgrade shall be immediately reviewed for action by the Chief Financial Officer. The decision to retain the security until maturity, sell (or put) the security, or other action shall be approved by the Treasurer. Minimum credit criteria shall apply at the time of purchase.

I. Securities Safekeeping.

Securities shall be deposited for safekeeping with a third party custodian in compliance with Code Section 53608.

J. Review and Monitoring of Investments.

The Chief Financial Officer will submit to the Governing Board the quarterly reports on investments prepared by the Treasurer for the Pooled Surplus Investment Portfolio and South Coast AQMD funds invested in the State Local Agency Investment Fund and Special Purpose Investments. The Chief Financial Officer will review at least monthly the transactions and positions of South Coast AQMD funds invested in Special Purpose Investments outside of the Local Agency Investment Fund or the Pooled Surplus Investment Portfolio.

Approved ~~March 8, 2024~~ **March 10, 2023**