



# South Coast Air Quality Management District

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

**REVISED**

## INVESTMENT OVERSIGHT COMMITTEE

### Committee Members

Council Member Michael Cacciotti, Chair  
Supervisor Curt Hagman  
Board Member Veronica Padilla-Campos  
Council Member José Luis Solache  
Richard Dixon  
Patrick Pearce  
Jill Whynot

**June 9, 2023 ♦ 8:00 a.m.**

### TELECONFERENCE LOCATIONS

3320 Viewcrest Drive  
Burbank, CA 91504

12510 Van Nuys Blvd., Suite 302  
Pacoima, CA 91331

Lynwood City Hall  
11330 Bullis Road  
Lynwood, CA 90262

**A meeting of the South Coast Air Quality Management District Investment Oversight Committee will be held at 8:00 a.m. on Friday, June 9, 2023 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 3):**

- 1. Quarterly Report of Investments (No Motion Required)**  
*Discussion of report on investment activities, yields, and South Coast AQMD balances for the month of March 2023.*  
Sujata Jain pgs. 1-36  
Chief Financial Officer
- 2. Cash Flow Forecast (No Motion Required)**  
*Projection of monthly cash balances, all funds, for a three-year period.*  
Sujata Jain pgs. 37-39
- 3. Financial Market Update (No Motion Required)**  
*Information regarding demographic and economic conditions within the South Coast AQMD will be provided.*  
Richard Babbe pgs. 40-69  
Senior Managing Consultant  
(PFM Asset Mgmt. LLC)

### **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 September 8, 2023 at 8:00 a.m.**

### **ADJOURNMENT**

### **Document Availability**

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

Speakers will be limited to a total of three (3) minutes for the Consent Calendar and Board Calendar, and three (3) minutes or **less** for other agenda items.

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

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

**Date:** May 18, 2023

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

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

**Subject:** Investment Report for the First Quarter of 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 First quarter report on investments and provides investment information for March 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

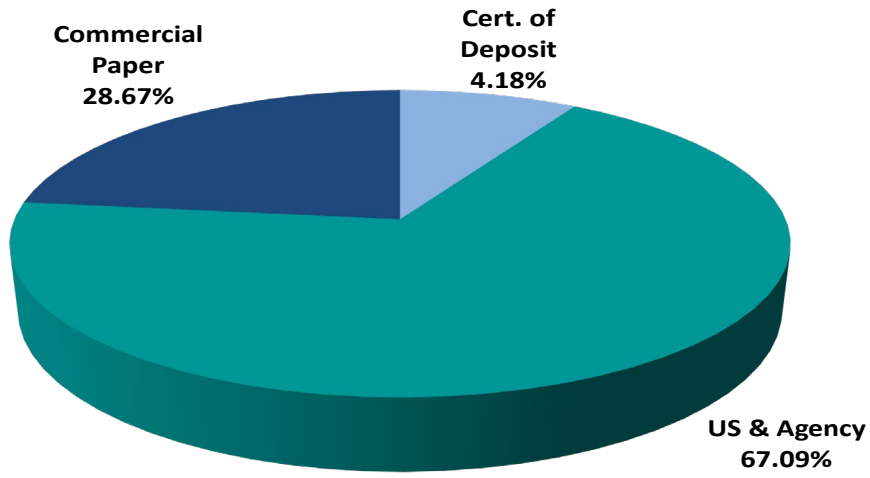
Attached is the most recent report issued from the Treasurer of the County of Los Angeles regarding the County's Pooled Surplus Investment Fund (PSI) and South Coast AQMD's Special Purpose Investments (SPI). Based on the attached report (page 15) from the Treasurer, there were no exception for the month of March 2023 with regards to compliance with the County's Treasurer Policy.



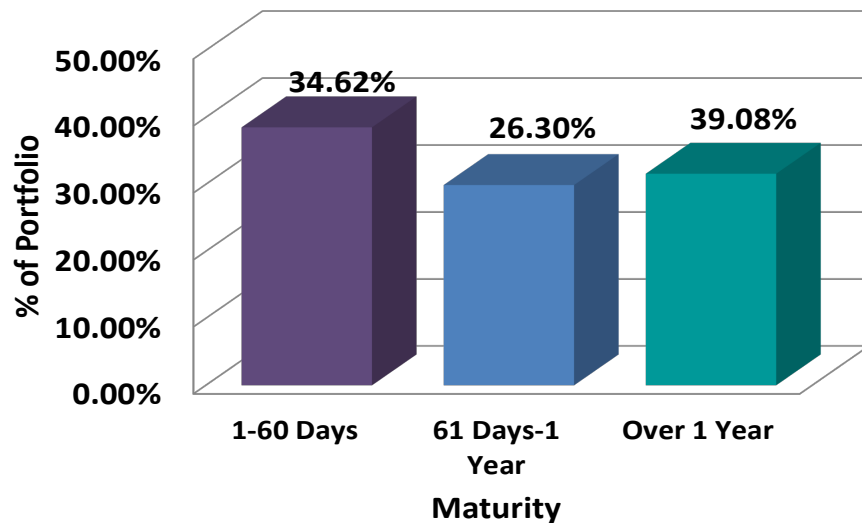
### POOLED SURPLUS INVESTMENT FUND

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

<b>Inventory Balance</b>	
At Cost	\$51,474,335,378
At Market	\$49,025,209,955
<b>Yield</b>	3.43%

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 ten of the report. With regard to the South Coast AQMD, sufficient moneys are available to meet the South Coast AQMD's anticipated expenditures with anticipated revenues for the next six months.

### SPECIAL PURPOSE INVESTMENTS

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

- State of California **Local Agency Investment Fund (LAIF)** as of March 31, 2023.

<b>Balance</b>	\$37,470,808
<b>Yield</b>	2.83%

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

#### US Treasury Notes

<b>Par Value</b>	\$40,000,000
<b>Amortized Cost</b>	\$39,918,480
<b>Market Value</b>	\$38,873,600
<b>Coupon</b>	1.50%
<b>Purchase</b>	03/14/2023
<b>Maturity</b>	02/29/2024
<b>Yield to Maturity</b>	1.73%

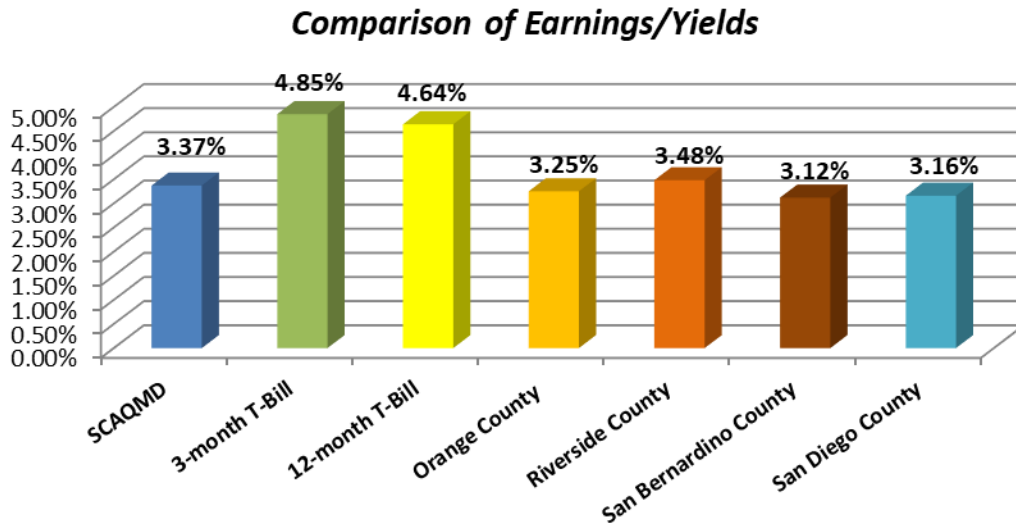
#### US Treasury Notes

<b>Par Value</b>	\$10,000,000
<b>Amortized Cost</b>	\$10,015,287
<b>Market Value</b>	\$10,040,000
<b>Coupon</b>	4.63%
<b>Purchase</b>	12/05/2023
<b>Maturity</b>	12/05/2024
<b>Yield to Maturity</b>	4.63%

Information regarding these investments can be found on pages 15-33 of the report.

**Summary**

The South Coast AQMD’s weighted average yield as of March 31, 2023 on total investments of \$1,255,413,744.22 from all sources (PSI, LAIF, SPI) was 3.37% based on the earned interest yield for the PSI, LAIF, and SPI. Following is a comparison of earnings/yield for the South Coast AQMD to U.S. Treasury bills and local investment pools as of March 31, 2023.

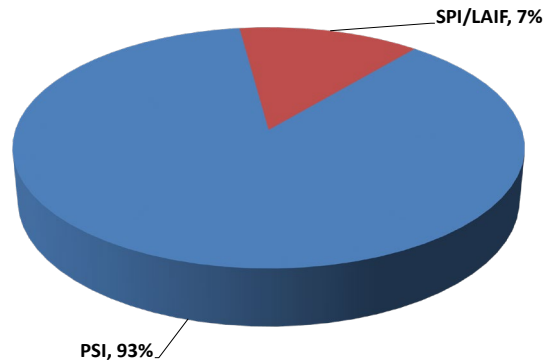


South Coast AQMD cash balances in the General Fund (South Coast AQMD operating moneys), Trust and Agency Funds (moneys held for others), Capital Improvement and Special Revenue Funds (moneys held for special purposes) were invested as follows:

Fund Type	PSI		SPI/LAIF		SPI/Other		Total
	\$M	%	\$M	%	\$M	%	
General	94.5	75.8%	10.2	8.2%	19.9	16.0%	124.6
Trust and Agency	0.1	100.0%	0.0	0.0%	0.0	0.0%	0.1
Special Revenue	1069.6	94.9%	27.3	2.4%	29.9	2.7%	1126.8
Capital Improvement	1.7	100.0%	0.0	0.0%	0.0	0.0%	1.7
Debt Service	2.2	100.0%	0.0	0.0%	0.0	0.0%	2.2
<b>TOTAL</b>	<b>\$1,168.1</b>		<b>\$ 37.5</b>		<b>\$ 49.8</b>		<b>\$1,255.4</b>

**Weighted Avg Maturity (Yrs): PSI - 2.17 LAIF - 0.75 SPI – 0.80**

**% 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

April 28, 2023

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

FROM: Keith Knox   
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF MARCH 2023**

The Report of Investments for the month of March 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 March 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](mailto:djohnson@ttc.lacounty.gov).

KK:EBG:DJJ:JK:bp

## Attachments

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

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

**SCHEDULE A**

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 03/31/23		
At Cost	\$ 51,474,335,378	\$ 305,988,412
At Market	\$ 49,025,209,955	\$ 282,958,534
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	4.18%	0.00%
United States Government and Agency Obligations	67.09%	85.80%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.65%	0.00%
Municipal Obligations	0.06%	0.81%
Corporate and Deposit Notes	0.02%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	13.39%
1-60 days	34.62%	1.30%
61 days-1 year	26.30%	26.83%
Over 1 year	39.08%	71.87%
Weighted Average Days to Maturity	794	

**POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF MARCH, 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 March 31, 2023:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	28.65%
Corporate and Deposit Notes	A+	A1	-	0.02%
Municipals:				
Los Angeles County Securities	AA+	Aa2	AA+	0.01%
State of California Municipal Bond	AA-	Aa2	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	4.18%
U.S. Agency Securities	AA+	Aaa	AAA	45.80%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	5.52%
U.S. Treasury Bills	AA+	Aaa	AAA	15.77%
				100.00%
 <u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	13.39%
Corporate and Deposit Notes	-	-	-	0.00%
Los Angeles County Securities	AAA	Aa2	AA+	0.81%
Negotiable Certificates of Deposit	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	71.45%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	13.05%
U.S. Treasury Bills	AA+	Aaa	AAA	1.30%
				100.00%

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

**SCHEDULE B**

**TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO**

Investment Balance 03/31/23	\$ 51,474,335,378
Market Value at 03/31/23	\$ 49,025,209,955
Average Daily Balance	\$ 49,256,718,593
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	\$ 144,225,613
Earnings for the Past 12 Months	\$ 1,028,422,565
Earnings Rate for the Month	3.43%



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

**SCHEDULE C**

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 114,802,060.72
Bank of the West - Concentration	\$ 110,076,947.80 (A)
Citibank - Concentration	\$ 255,499.12
JP Morgan Chase - Concentration	\$ 103,027,452.67 (B)
Union Bank- Concentration	\$ 1,099,636.22
Wells Fargo - Concentration	<u>\$ -</u>
Total Ledger Balance for all Banks	<u><u>\$ 329,261,596.53</u></u>

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

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

**TREASURER'S ACTIVITY FOR MARCH 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 March 2023

Total Deposits	\$	8,191,616,348.24
Total Disbursements	\$	7,089,976,409.41
Discretionary Funds Liquidity Withdrawal Ratio:		
As of March 31, 2023		1.91

Six-Month Cash Availability Projection:

Month	Investment		Disbursements	Cumulative Available Cash
	Maturities	Deposits		
April	\$ 7,568,477,000.00	\$ 11,631,100,000.00	\$ 7,031,900,000.00	\$ 12,167,677,000.00
May	\$ 10,526,431,000.00	\$ 4,534,700,000.00	\$ 7,376,700,000.00	\$ 19,852,108,000.00
June	\$ 8,991,910,000.00	\$ 4,994,200,000.00	\$ 7,281,800,000.00	\$ 26,556,418,000.00
July	\$ 2,279,683,000.00	\$ 4,207,400,000.00	\$ 8,509,800,000.00	\$ 24,533,701,000.00
August	\$ 1,050,000,000.00	\$ 3,637,300,000.00	\$ 5,896,800,000.00	\$ 23,324,201,000.00
September	\$ 733,000,000.00	\$ 5,181,400,000.00	\$ 5,881,400,000.00	\$ 23,357,201,000.00

## TREASURER'S INVESTMENT STRATEGY

### SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In March 2023, the Treasurer placed \$152.84 million in the Bank of the West Money Market Plus Account and \$100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$100 million remained in the Bank of the West Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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



TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS  
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

No exceptions noted.

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
<b>NTRD-PSI NON TRADING</b>								
821809747	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	1.800	4.292	25,000,000.00	24,992,330.57	24,991,250.00	20,489,750.00
821809676	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.047	25,000,000.00	24,995,148.43	24,993,750.00	20,107,750.00
821809165	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.228	50,000,000.00	50,000,000.00	50,000,000.00	40,237,500.00
821810272	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	3.955	25,000,000.00	25,000,000.00	25,000,000.00	22,563,000.00
821810769	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2025	1.340	4.156	9,880,000.00	9,880,000.00	9,880,000.00	9,184,448.00
859635093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/26/2030	3.125	4.014	21,450,000.00	21,380,099.85	21,371,707.50	20,285,694.00
821810641	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.294	20,000,000.00	20,000,000.00	20,000,000.00	16,710,200.00
821809066	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.425	50,000,000.00	50,000,000.00	50,000,000.00	40,334,500.00
821809519	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2032	2.125	4.327	30,000,000.00	30,000,000.00	30,000,000.00	25,225,200.00
821809491	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2030	0.950	4.030	25,000,000.00	24,911,587.83	24,881,250.00	20,091,500.00
821809052	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.248	50,000,000.00	50,000,000.00	50,000,000.00	40,603,000.00
821810797	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.441	25,000,000.00	25,000,000.00	25,000,000.00	21,399,250.00
821809918	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.236	25,000,000.00	25,000,000.00	25,000,000.00	20,305,250.00
821809164	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.366	50,000,000.00	49,925,739.32	49,900,000.00	40,182,000.00
821809308	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2027	1.480	3.905	50,000,000.00	50,000,000.00	50,000,000.00	44,800,000.00
821809732	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/18/2025	1.820	3.987	36,274,000.00	36,265,758.21	36,255,863.00	34,270,224.24
821809490	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.250	50,000,000.00	50,000,000.00	50,000,000.00	40,738,000.00
821810586	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.281	25,000,000.00	25,000,000.00	25,000,000.00	21,725,250.00
821810656	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	20,925,000.00	20,966,089.00	20,995,517.25	18,656,102.25
821809448	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2025	0.730	4.387	50,000,000.00	50,000,000.00	50,000,000.00	46,277,500.00
821809462	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2029	1.730	4.149	25,000,000.00	25,000,000.00	25,000,000.00	21,812,000.00
821810615	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.411	20,000,000.00	20,000,000.00	20,000,000.00	16,397,000.00
956307628	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2027	5.330	5.430	25,000,000.00	25,000,000.00	25,000,000.00	24,894,500.00
933638115	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2025	5.200	5.329	25,000,000.00	25,000,000.00	25,000,000.00	24,922,000.00
821809731	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2027	1.040	4.178	35,500,000.00	35,500,000.00	35,500,000.00	31,290,055.00
821809493	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/04/2026	1.000	4.328	25,000,000.00	24,976,814.09	24,962,500.00	22,616,000.00
821809465	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.306	32,190,000.00	32,190,000.00	32,190,000.00	26,127,013.50
821810530	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.457	25,000,000.00	25,000,000.00	25,000,000.00	20,955,500.00
863901902	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	4.917	25,000,000.00	24,983,479.17	24,981,250.00	23,699,250.00
821809064	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.228	50,000,000.00	50,000,000.00	50,000,000.00	40,237,500.00
866508567	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/02/2031	4.330	5.045	25,000,000.00	25,000,000.00	25,000,000.00	23,813,000.00
821809877	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2032	2.000	4.067	25,000,000.00	24,889,796.76	24,875,000.00	21,214,250.00
821809521	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/13/2027	1.500	3.936	25,000,000.00	24,986,745.62	24,982,500.00	22,877,750.00
821809507	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.106	25,000,000.00	25,000,000.00	25,000,000.00	22,590,750.00
821809050	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.230	50,000,000.00	49,993,854.02	49,875,000.00	40,403,500.00
821809224	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.366	50,000,000.00	50,000,000.00	50,000,000.00	40,182,000.00
821810455	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.037	25,000,000.00	24,990,477.84	24,987,500.00	20,114,000.00
821810701	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.190	25,000,000.00	25,000,000.00	25,000,000.00	22,769,250.00
821810743	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.076	25,000,000.00	25,000,000.00	25,000,000.00	22,115,000.00
821810441	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	4.352	25,000,000.00	25,000,000.00	25,000,000.00	21,311,500.00
821810497	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.289	25,000,000.00	25,000,000.00	25,000,000.00	21,192,250.00
821809702	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.508	25,000,000.00	25,000,000.00	25,000,000.00	22,612,000.00
821810398	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.340	25,000,000.00	25,000,000.00	25,000,000.00	21,167,250.00
821809049	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.247	50,000,000.00	50,000,000.00	50,000,000.00	40,523,500.00
821809506	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.229	25,000,000.00	25,000,000.00	25,000,000.00	20,097,750.00
821809892	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.248	25,000,000.00	25,000,000.00	25,000,000.00	20,301,500.00
821809576	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.016	40,000,000.00	39,921,314.36	39,885,600.00	34,000,000.00
821809520	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/20/2028	1.450	3.945	25,000,000.00	24,977,931.17	24,973,000.00	21,833,750.00
821810700	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.190	25,000,000.00	25,000,000.00	25,000,000.00	22,769,250.00
900293453	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/16/2032	4.700	5.147	25,000,000.00	24,976,560.36	24,975,000.00	24,176,500.00
821810134	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	3.974	25,000,000.00	25,000,000.00	25,000,000.00	22,550,500.00
821810638	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/08/2027	1.400	3.919	20,000,000.00	20,000,000.00	20,000,000.00	17,896,400.00
821810709	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.190	25,000,000.00	25,000,000.00	25,000,000.00	22,769,250.00
821810695	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	3.961	25,000,000.00	25,000,000.00	25,000,000.00	22,137,000.00
821809055	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.248	50,000,000.00	50,000,000.00	50,000,000.00	40,603,000.00
821810624	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.161	20,000,000.00	19,992,814.90	19,990,000.00	18,130,200.00
821810553	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.457	25,000,000.00	25,000,000.00	25,000,000.00	20,955,500.00
821809516	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.160	25,000,000.00	25,000,000.00	25,000,000.00	22,713,500.00
821810248	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2027	1.330	3.955	25,000,000.00	25,000,000.00	25,000,000.00	22,563,000.00
821809744	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.154	20,000,000.00	20,000,000.00	20,000,000.00	18,077,400.00
821809879	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.315	25,000,000.00	25,000,000.00	25,000,000.00	20,889,250.00
821809375	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	35,000,000.00	35,000,000.00	35,000,000.00	31,204,950.00
878042078	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2032	4.700	5.203	20,000,000.00	19,926,044.35	19,920,000.00	19,268,000.00
821810568	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.341	10,551,000.00	10,539,977.76	10,536,228.60	8,448,080.19
821809771	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.478	20,000,000.00	20,000,000.00	20,000,000.00	17,163,800.00
821809233	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/16/2026	1.270	4.154	20,000,000.00	20,000,000.00	20,000,000.00	18,077,400.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810653	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/20/2032	2.050	4.315	20,000,000.00	20,000,000.00	20,000,000.00	16,711,400.00
821809054	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.236	50,000,000.00	49,953,258.48	49,940,000.00	40,610,500.00
821809501	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/10/2029	1.230	4.428	25,000,000.00	25,000,000.00	25,000,000.00	20,561,500.00
821810431	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/21/2027	0.740	3.859	20,000,000.00	20,000,000.00	20,000,000.00	17,330,600.00
821810793	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2029	1.700	4.441	25,000,000.00	25,000,000.00	25,000,000.00	21,399,250.00
821810319	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2028	0.900	3.912	17,300,000.00	17,294,823.75	17,292,215.00	15,036,987.00
821809515	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/30/2029	1.430	4.422	30,000,000.00	30,000,000.00	30,000,000.00	25,257,300.00
821809757	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.382	25,000,000.00	25,000,000.00	25,000,000.00	22,265,500.00
821810751	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.083	25,000,000.00	25,000,000.00	25,000,000.00	22,172,750.00
821809880	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.447	25,000,000.00	25,000,000.00	25,000,000.00	22,357,500.00
821809305	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/15/2023	2.300	4.425	50,000,000.00	50,003,436.46	50,113,950.00	49,868,500.00
821809053	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.300	4.247	50,000,000.00	50,000,000.00	50,000,000.00	40,523,500.00
821809756	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.478	20,000,000.00	20,000,000.00	20,000,000.00	17,163,800.00
821810487	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.289	25,000,000.00	25,000,000.00	25,000,000.00	21,192,250.00
845641500	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/03/2027	3.490	4.416	25,000,000.00	25,000,000.00	25,000,000.00	24,142,250.00
821809220	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2030	1.240	4.366	50,000,000.00	50,000,000.00	50,000,000.00	40,182,000.00
821810697	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2028	1.430	3.961	25,000,000.00	25,000,000.00	25,000,000.00	22,137,000.00
821810459	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.037	25,000,000.00	24,970,481.26	24,961,250.00	20,114,000.00
821809475	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/12/2030	1.150	4.341	50,000,000.00	49,947,766.96	49,930,000.00	40,034,500.00
821810051	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/10/2031	1.170	4.084	37,000,000.00	36,837,400.78	36,794,280.00	29,223,710.00
903285066	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/25/2026	3.320	4.060	25,000,000.00	24,996,142.57	24,995,350.00	24,497,750.00
821809670	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.016	25,000,000.00	25,000,000.00	25,000,000.00	21,250,000.00
863901898	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2029	3.930	4.917	20,000,000.00	20,000,000.00	20,000,000.00	18,959,400.00
821809419	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/18/2024	0.920	4.531	50,000,000.00	50,070,472.27	50,292,500.00	48,315,500.00
821810781	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	3.964	25,000,000.00	25,000,000.00	25,000,000.00	22,451,750.00
821809306	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/13/2024	2.310	4.492	50,000,000.00	50,000,000.00	50,000,000.00	48,823,500.00
821809572	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	3.994	40,000,000.00	40,000,000.00	40,000,000.00	35,372,000.00
821809840	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/24/2029	2.000	4.260	25,000,000.00	25,000,000.00	25,000,000.00	22,116,250.00
821810092	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.424	25,000,000.00	25,000,000.00	25,000,000.00	20,475,250.00
821809783	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/27/2031	1.980	4.294	25,000,000.00	25,000,000.00	25,000,000.00	20,887,750.00
821810303	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.329	25,000,000.00	25,000,000.00	25,000,000.00	21,179,000.00
821810753	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.083	25,000,000.00	25,000,000.00	25,000,000.00	22,172,750.00
821809474	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/03/2027	1.100	3.972	50,000,000.00	49,975,490.63	49,962,500.00	44,831,500.00
821809067	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.250	4.425	50,000,000.00	50,000,000.00	50,000,000.00	40,334,500.00
821809418	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/21/2029	0.900	3.912	50,000,000.00	49,985,039.74	49,977,500.00	43,459,500.00
821809044	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.230	50,000,000.00	50,000,000.00	50,000,000.00	40,403,500.00
821809470	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/17/2027	1.000	3.965	50,000,000.00	50,000,000.00	50,000,000.00	44,615,000.00
868381884	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.546	25,000,000.00	25,000,000.00	25,000,000.00	24,122,500.00
821810450	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2032	2.320	4.352	25,000,000.00	25,000,000.00	25,000,000.00	21,311,500.00
821810677	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.047	21,750,000.00	21,750,000.00	21,750,000.00	17,493,742.50
888663308	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.926	25,000,000.00	25,000,000.00	25,000,000.00	24,198,250.00
821810762	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/04/2030	1.370	4.250	6,000,000.00	6,000,000.00	6,000,000.00	4,888,560.00
821809512	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2026	1.330	4.161	25,000,000.00	25,000,000.00	25,000,000.00	22,662,750.00
821809015	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.424	43,338,000.00	43,291,662.90	43,272,993.00	35,494,255.38
821808973	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2028	1.650	4.025	22,000,000.00	22,000,000.00	22,000,000.00	19,378,040.00
821809498	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/30/2029	1.120	4.411	25,000,000.00	25,000,000.00	25,000,000.00	20,496,250.00
821809911	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.248	25,000,000.00	25,000,000.00	25,000,000.00	20,301,500.00
888663309	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.926	25,000,000.00	25,000,000.00	25,000,000.00	24,198,250.00
821810776	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/10/2028	1.600	3.964	25,000,000.00	25,000,000.00	25,000,000.00	22,451,750.00
821809286	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.214	50,000,000.00	49,756,165.94	49,675,000.00	43,049,000.00
906065817	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/06/2029	4.400	4.982	25,000,000.00	25,000,000.00	25,000,000.00	24,206,750.00
821809072	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.424	45,200,000.00	45,200,000.00	45,200,000.00	37,019,252.00
821809940	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/21/2030	0.990	4.034	50,000,000.00	49,931,982.47	49,910,000.00	40,170,500.00
821809128	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	3.974	50,000,000.00	50,000,000.00	50,000,000.00	44,587,500.00
821810280	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.326	25,000,000.00	25,000,000.00	25,000,000.00	21,005,500.00
821810407	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.340	25,000,000.00	25,000,000.00	25,000,000.00	21,167,250.00
821809216	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	50,000,000.00	50,000,000.00	50,000,000.00	44,578,500.00
821809413	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/08/2024	0.875	4.790	50,000,000.00	50,000,000.00	50,000,000.00	48,074,500.00
821809486	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/09/2030	1.320	4.306	50,000,000.00	50,000,000.00	50,000,000.00	40,582,500.00
821809738	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/26/2027	1.780	4.053	25,000,000.00	25,000,000.00	25,000,000.00	23,007,750.00
821809273	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.228	50,000,000.00	50,000,000.00	50,000,000.00	40,237,500.00
861158866	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/26/2026	3.375	4.602	25,000,000.00	25,000,000.00	25,000,000.00	24,108,500.00
821809287	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/03/2024	1.625	4.307	50,000,000.00	49,979,901.45	49,940,000.00	47,857,500.00
821809142	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/21/2031	1.125	4.047	22,956,000.00	22,954,218.03	22,953,704.40	18,463,740.36
821809667	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2026	0.820	4.447	25,000,000.00	25,000,000.00	25,000,000.00	22,357,500.00
821809099	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2027	0.700	3.994	50,000,000.00	50,000,000.00	50,000,000.00	44,215,000.00
821809170	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.072	18,330,000.00	18,330,000.00	18,330,000.00	14,243,326.50



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809057	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.236	50,000,000.00	49,990,259.53	49,987,500.00	40,610,500.00
821810764	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/19/2030	1.340	4.248	6,525,000.00	6,525,000.00	6,525,000.00	5,298,691.50
821809231	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2031	2.050	4.311	45,000,000.00	45,000,000.00	45,000,000.00	37,662,750.00
821810650	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/12/2030	1.030	4.037	20,000,000.00	19,899,239.44	19,868,200.00	16,091,200.00
821810222	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/30/2027	1.300	3.974	25,000,000.00	25,000,000.00	25,000,000.00	22,550,500.00
821810524	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.289	25,000,000.00	25,000,000.00	25,000,000.00	21,192,250.00
888663310	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/25/2029	4.330	4.926	50,000,000.00	50,000,000.00	50,000,000.00	48,396,500.00
821809056	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	3.974	50,000,000.00	50,000,000.00	50,000,000.00	44,587,500.00
821809499	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2028	1.120	3.942	25,000,000.00	25,000,000.00	25,000,000.00	21,589,000.00
821809197	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/21/2031	1.970	4.451	45,000,000.00	45,000,000.00	45,000,000.00	37,511,550.00
821810377	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.072	18,340,000.00	18,340,000.00	18,340,000.00	14,251,097.00
821809513	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2028	1.400	4.245	25,000,000.00	24,963,718.18	24,950,000.00	21,782,500.00
821808958	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	50,000,000.00	50,000,000.00	50,000,000.00	44,578,500.00
946107250	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.426	25,000,000.00	25,000,000.00	25,000,000.00	24,936,250.00
821810560	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.281	25,000,000.00	25,000,000.00	25,000,000.00	21,725,250.00
821809076	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.240	4.228	48,935,000.00	48,894,458.68	48,882,639.55	39,380,441.25
821810773	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.160	10,000,000.00	10,000,000.00	10,000,000.00	9,085,400.00
829937660	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.546	8,200,000.00	8,200,000.00	8,200,000.00	7,753,284.00
821809133	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	3.974	50,000,000.00	50,000,000.00	50,000,000.00	44,587,500.00
821810084	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/05/2034	2.340	4.501	38,700,000.00	38,665,282.14	38,661,300.00	31,627,962.00
821810127	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/20/2029	1.140	4.424	25,000,000.00	24,982,217.98	24,975,000.00	20,475,250.00
821809481	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/06/2031	1.240	4.229	50,000,000.00	50,000,000.00	50,000,000.00	40,195,500.00
821809048	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2030	1.280	4.230	50,000,000.00	49,903,854.02	49,875,000.00	40,403,500.00
821809509	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/18/2028	1.830	4.382	27,000,000.00	27,000,000.00	27,000,000.00	24,046,740.00
821810603	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/22/2026	1.290	4.106	12,000,000.00	11,991,050.96	11,988,000.00	10,843,560.00
821809679	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2026	1.050	4.508	25,000,000.00	25,000,000.00	25,000,000.00	22,612,000.00
821810673	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/15/2029	1.550	4.214	20,945,000.00	20,842,857.92	20,808,857.50	18,033,226.10
821809765	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2029	1.930	4.236	25,000,000.00	25,000,000.00	25,000,000.00	21,665,750.00
946107249	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/28/2026	5.340	5.426	25,000,000.00	25,000,000.00	25,000,000.00	24,936,250.00
821809423	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/22/2027	0.875	3.937	25,000,000.00	25,000,000.00	25,000,000.00	22,046,750.00
821809297	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2031	1.980	4.284	50,000,000.00	49,899,931.32	49,875,000.00	42,283,500.00
821810284	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/29/2033	2.350	4.401	15,150,000.00	15,150,000.00	15,150,000.00	12,527,686.50
821809508	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2027	0.860	3.865	26,200,000.00	26,200,000.00	26,200,000.00	22,852,688.00
821810467	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.083	25,000,000.00	25,000,000.00	25,000,000.00	22,172,750.00
821809466	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/03/2030	1.740	4.272	25,000,000.00	25,000,000.00	25,000,000.00	21,125,000.00
821809480	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/23/2030	1.170	4.225	50,000,000.00	49,942,024.94	49,925,000.00	40,018,500.00
829937661	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/04/2029	3.500	4.546	21,000,000.00	21,000,000.00	21,000,000.00	19,855,920.00
840008631	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/19/2032	4.000	4.797	25,000,000.00	25,000,000.00	25,000,000.00	23,551,000.00
821810674	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2028	1.875	4.014	21,250,000.00	21,228,577.85	21,223,437.50	19,270,775.00
821810547	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/14/2031	2.040	4.457	25,000,000.00	25,000,000.00	25,000,000.00	20,955,500.00
821810744	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/06/2028	1.780	4.076	25,000,000.00	25,000,000.00	25,000,000.00	22,115,000.00
821809160	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/24/2023	0.550	4.695	50,000,000.00	49,961,117.19	49,884,500.00	48,693,500.00
821810340	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	4.394	18,000,000.00	18,027,694.00	18,103,140.00	17,495,100.00
821810354	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.340	25,000,000.00	25,000,000.00	25,000,000.00	21,187,250.00
821810758	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/14/2028	1.840	4.083	25,000,000.00	25,000,000.00	25,000,000.00	22,172,750.00
825556677	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/21/2029	2.870	4.617	50,000,000.00	49,966,695.77	49,961,000.00	45,485,000.00
821810647	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2028	1.450	4.041	20,000,000.00	20,000,000.00	20,000,000.00	17,368,600.00
821809298	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/01/2031	2.020	4.289	50,000,000.00	49,839,802.64	49,800,000.00	42,384,500.00
821809511	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/01/2030	2.050	4.281	27,200,000.00	27,200,000.00	27,200,000.00	23,637,072.00
821810576	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/27/2031	1.940	4.267	11,923,000.00	11,923,000.00	11,923,000.00	10,028,435.30
865756667	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2029	3.140	3.964	16,250,000.00	16,215,258.52	16,210,512.50	15,533,375.00
821810633	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/23/2026	1.430	4.160	20,000,000.00	20,000,000.00	20,000,000.00	18,170,800.00
821810704	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/30/2026	1.540	4.190	25,000,000.00	25,000,000.00	25,000,000.00	22,769,250.00
821810661	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/27/2032	2.230	4.340	20,900,000.00	20,900,000.00	20,900,000.00	17,695,821.00
821810675	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/14/2029	1.590	4.183	21,072,000.00	20,984,643.33	20,966,640.00	18,113,491.20
899279683	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/17/2026	3.980	4.668	25,000,000.00	25,000,000.00	25,000,000.00	24,451,750.00
821810452	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/14/2028	1.000	4.316	20,000,000.00	20,000,000.00	20,000,000.00	16,808,000.00
821810761	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	5,000,000.00	5,000,000.00	5,000,000.00	4,457,850.00
821810690	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.236	25,000,000.00	25,000,000.00	25,000,000.00	20,305,250.00
821808961	FEDERAL FARM CREDIT BANKS FUNDING CORP	11/03/2032	1.240	4.072	18,330,000.00	18,330,000.00	18,330,000.00	14,243,326.50
821810044	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2024	2.320	4.394	50,000,000.00	50,076,927.79	50,286,500.00	48,597,500.00
867624350	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/08/2028	3.780	4.546	25,000,000.00	25,000,000.00	25,000,000.00	24,122,500.00
821809762	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/07/2029	2.000	4.478	20,000,000.00	20,000,000.00	20,000,000.00	17,163,800.00
821809496	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/27/2027	1.020	3.927	25,000,000.00	25,000,000.00	25,000,000.00	22,289,250.00
821810689	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/14/2031	1.380	4.236	25,000,000.00	25,000,000.00	25,000,000.00	20,305,250.00
821810310	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/09/2031	2.200	4.329	25,000,000.00	25,000,000.00	25,000,000.00	21,179,000.00
821810605	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.326	25,000,000.00	25,000,000.00	25,000,000.00	21,005,500.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810282	FEDERAL FARM CREDIT BANKS FUNDING CORP	01/12/2032	2.120	4.326	25,000,000.00	25,000,000.00	25,000,000.00	21,005,500.00
821809425	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/28/2026	0.940	4.311	25,000,000.00	25,000,000.00	25,000,000.00	22,596,750.00
821809130	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/05/2028	1.570	3.974	50,000,000.00	49,919,410.22	49,887,500.00	44,587,500.00
899594363	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/15/2024	3.300	4.421	25,000,000.00	25,000,000.00	25,000,000.00	24,630,000.00
821809678	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/01/2028	1.030	4.016	25,000,000.00	25,000,000.00	25,000,000.00	21,250,000.00
876366161	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/29/2029	4.270	—	25,000,000.00	25,000,000.00	25,000,000.00	23,954,500.00
821810727	FEDERAL HOME LOAN BANKS	10/08/2030	1.250	4.353	50,000,000.00	50,000,000.00	50,000,000.00	40,140,500.00
821809307	FEDERAL HOME LOAN BANKS	08/10/2028	1.020	4.209	32,995,000.00	32,995,000.00	32,995,000.00	27,993,947.85
870006897	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	4.484	25,000,000.00	25,000,000.00	25,000,000.00	24,480,250.00
821810783	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.266	50,000,000.00	50,000,000.00	50,000,000.00	39,447,000.00
821810712	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.195	50,000,000.00	50,000,000.00	50,000,000.00	40,464,000.00
821852235	FEDERAL HOME LOAN BANKS	03/03/2025	2.000	4.352	25,000,000.00	25,000,000.00	25,000,000.00	23,926,500.00
821809606	FEDERAL HOME LOAN BANKS	04/27/2029	1.550	4.130	25,000,000.00	25,000,000.00	25,000,000.00	21,566,750.00
828331469	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.322	50,000,000.00	50,000,000.00	50,000,000.00	47,807,000.00
870007040	FEDERAL HOME LOAN BANKS	06/29/2027	3.800	4.545	25,000,000.00	25,000,000.00	25,000,000.00	24,286,750.00
869387879	FEDERAL HOME LOAN BANKS	06/27/2025	3.335	4.435	25,000,000.00	25,000,000.00	25,000,000.00	24,418,750.00
821809149	FEDERAL HOME LOAN BANKS	07/06/2027	1.020	3.941	24,185,000.00	24,181,311.17	24,178,953.75	21,436,374.75
856727042	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	4.892	25,000,000.00	25,000,000.00	25,000,000.00	24,504,750.00
841371341	FEDERAL HOME LOAN BANKS	04/21/2027	3.260	4.323	25,000,000.00	25,000,000.00	25,000,000.00	24,020,750.00
821810799	FEDERAL HOME LOAN BANKS	01/27/2027	1.520	4.215	50,000,000.00	50,000,000.00	50,000,000.00	45,288,000.00
820231279	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	4.329	25,000,000.00	25,000,000.00	25,000,000.00	23,925,000.00
821809148	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	4.915	50,000,000.00	50,000,000.00	50,000,000.00	49,061,500.00
850346601	FEDERAL HOME LOAN BANKS	05/05/2025	3.100	4.430	25,000,000.00	25,000,000.00	25,000,000.00	24,341,250.00
821809562	FEDERAL HOME LOAN BANKS	11/23/2026	1.375	4.157	25,000,000.00	25,000,000.00	25,000,000.00	22,670,000.00
821809632	FEDERAL HOME LOAN BANKS	10/27/2027	1.400	3.913	25,000,000.00	25,000,000.00	25,000,000.00	22,392,500.00
821810784	FEDERAL HOME LOAN BANKS	12/29/2026	1.400	4.108	50,000,000.00	50,000,000.00	50,000,000.00	45,344,500.00
826608930	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	4.326	50,000,000.00	50,000,000.00	50,000,000.00	47,814,500.00
821809534	FEDERAL HOME LOAN BANKS	10/27/2026	1.250	4.086	25,000,000.00	25,000,000.00	25,000,000.00	22,665,500.00
826608941	FEDERAL HOME LOAN BANKS	03/24/2025	2.030	4.328	50,000,000.00	50,000,000.00	50,000,000.00	47,841,000.00
984352416	FEDERAL HOME LOAN BANKS	02/27/2026	5.100	5.276	25,000,000.00	25,000,000.00	25,000,000.00	24,881,750.00
821809644	FEDERAL HOME LOAN BANKS	05/18/2028	1.450	3.971	25,000,000.00	25,000,000.00	25,000,000.00	22,100,000.00
821809587	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.293	40,950,000.00	40,950,000.00	40,950,000.00	37,917,243.00
821810681	FEDERAL HOME LOAN BANKS	01/28/2031	1.320	4.233	50,000,000.00	50,000,000.00	50,000,000.00	40,384,000.00
821810610	FEDERAL HOME LOAN BANKS	11/17/2028	1.600	4.021	12,000,000.00	12,000,000.00	12,000,000.00	10,549,800.00
826608927	FEDERAL HOME LOAN BANKS	03/24/2025	1.890	4.318	50,000,000.00	50,000,000.00	50,000,000.00	47,718,500.00
821810738	FEDERAL HOME LOAN BANKS	01/27/2031	1.260	4.230	50,000,000.00	50,000,000.00	50,000,000.00	40,198,000.00
856727044	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	4.892	50,000,000.00	50,000,000.00	50,000,000.00	49,009,500.00
821809219	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	4.405	25,000,000.00	25,000,000.00	25,000,000.00	23,781,500.00
826608942	FEDERAL HOME LOAN BANKS	03/24/2025	1.875	4.318	50,000,000.00	50,000,000.00	50,000,000.00	47,705,000.00
821809659	FEDERAL HOME LOAN BANKS	12/29/2027	1.500	4.186	25,000,000.00	25,000,000.00	25,000,000.00	22,137,000.00
859220857	FEDERAL HOME LOAN BANKS	05/19/2025	3.350	4.483	25,000,000.00	25,000,000.00	25,000,000.00	24,428,750.00
821809546	FEDERAL HOME LOAN BANKS	10/27/2026	1.280	4.087	25,000,000.00	25,000,000.00	25,000,000.00	22,689,000.00
821852239	FEDERAL HOME LOAN BANKS	03/10/2025	2.000	4.343	25,000,000.00	25,000,000.00	25,000,000.00	23,920,000.00
821809529	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.406	25,000,000.00	25,000,000.00	25,000,000.00	19,879,500.00
850346592	FEDERAL HOME LOAN BANKS	05/23/2025	3.450	4.509	25,000,000.00	25,000,000.00	25,000,000.00	24,463,500.00
855441198	FEDERAL HOME LOAN BANKS	05/16/2025	3.320	4.474	25,000,000.00	25,000,000.00	25,000,000.00	24,420,500.00
835023451	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	4.422	25,000,000.00	24,997,408.84	24,996,250.00	24,311,750.00
851779930	FEDERAL HOME LOAN BANKS	05/09/2025	3.300	4.476	25,000,000.00	25,000,000.00	25,000,000.00	24,414,500.00
821809167	FEDERAL HOME LOAN BANKS	01/26/2029	1.875	4.245	25,000,000.00	25,000,000.00	25,000,000.00	21,972,750.00
861464476	FEDERAL HOME LOAN BANKS	02/26/2024	2.750	4.892	50,000,000.00	50,000,000.00	50,000,000.00	49,064,000.00
821809234	FEDERAL HOME LOAN BANKS	01/27/2032	2.250	4.465	22,700,000.00	22,700,000.00	22,700,000.00	19,065,503.00
941891127	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	4.795	25,000,000.00	25,000,000.00	25,000,000.00	24,973,000.00
836624936	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,024,750.00
821809166	FEDERAL HOME LOAN BANKS	12/14/2029	1.800	4.222	25,000,000.00	25,000,000.00	25,000,000.00	21,496,750.00
821810683	FEDERAL HOME LOAN BANKS	01/27/2027	1.625	4.221	25,000,000.00	25,000,000.00	25,000,000.00	22,730,750.00
821809600	FEDERAL HOME LOAN BANKS	02/28/2025	1.500	4.403	25,000,000.00	25,000,000.00	25,000,000.00	23,685,000.00
819378330	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.322	50,000,000.00	50,000,000.00	50,000,000.00	47,807,000.00
821809558	FEDERAL HOME LOAN BANKS	01/27/2032	1.370	4.266	25,000,000.00	25,000,000.00	25,000,000.00	19,723,500.00
843475066	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	4.421	25,000,000.00	25,000,000.00	25,000,000.00	24,305,000.00
821852237	FEDERAL HOME LOAN BANKS	03/07/2025	1.740	4.334	25,000,000.00	25,000,000.00	25,000,000.00	23,809,250.00
826608940	FEDERAL HOME LOAN BANKS	03/24/2025	2.040	4.329	25,000,000.00	25,000,000.00	25,000,000.00	23,925,000.00
821810696	FEDERAL HOME LOAN BANKS	02/03/2031	1.320	4.234	50,000,000.00	50,000,000.00	50,000,000.00	40,365,500.00
837511310	FEDERAL HOME LOAN BANKS	04/25/2025	3.020	4.428	25,000,000.00	25,000,000.00	25,000,000.00	24,311,750.00
821809221	FEDERAL HOME LOAN BANKS	01/27/2027	1.750	4.230	25,000,000.00	25,000,000.00	25,000,000.00	22,832,000.00
821809601	FEDERAL HOME LOAN BANKS	01/25/2027	1.540	4.217	25,000,000.00	25,000,000.00	25,000,000.00	22,663,000.00
821809460	FEDERAL HOME LOAN BANKS	11/12/2026	1.100	4.146	30,000,000.00	30,000,000.00	30,000,000.00	26,962,200.00
811657280	FEDERAL HOME LOAN BANKS	03/07/2025	2.010	4.347	25,000,000.00	25,000,000.00	25,000,000.00	23,927,250.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
842850552	FEDERAL HOME LOAN BANKS	05/19/2025	3.210	4.446	25,000,000.00	25,000,000.00	25,000,000.00	24,376,750.00
821809953	FEDERAL HOME LOAN BANKS	07/28/2027	0.770	3.928	50,000,000.00	50,000,000.00	50,000,000.00	43,775,000.00
821810734	FEDERAL HOME LOAN BANKS	02/24/2031	1.250	4.230	50,000,000.00	50,000,000.00	50,000,000.00	40,083,500.00
841371336	FEDERAL HOME LOAN BANKS	05/12/2025	3.120	4.432	25,000,000.00	25,000,000.00	25,000,000.00	24,344,250.00
870006889	FEDERAL HOME LOAN BANKS	06/27/2025	3.500	4.484	25,000,000.00	25,000,000.00	25,000,000.00	24,480,250.00
821810791	FEDERAL HOME LOAN BANKS	01/27/2033	1.500	4.307	50,000,000.00	50,000,000.00	50,000,000.00	38,854,500.00
821809243	FEDERAL HOME LOAN BANKS	03/14/2031	1.500	4.080	25,000,000.00	24,780,456.30	24,723,000.00	20,657,000.00
821810706	FEDERAL HOME LOAN BANKS	01/27/2032	1.340	4.264	50,000,000.00	50,000,000.00	50,000,000.00	39,342,000.00
821809143	FEDERAL HOME LOAN BANKS	09/08/2023	0.520	4.915	50,000,000.00	50,000,000.00	50,000,000.00	49,061,500.00
821809215	FEDERAL HOME LOAN BANKS	01/27/2027	1.700	4.227	25,000,000.00	25,000,000.00	25,000,000.00	22,791,500.00
821809640	FEDERAL HOME LOAN BANKS	12/01/2026	1.420	4.118	25,000,000.00	25,000,000.00	25,000,000.00	22,726,000.00
821809199	FEDERAL HOME LOAN BANKS	12/30/2027	0.875	3.860	22,000,000.00	22,000,000.00	22,000,000.00	19,174,320.00
821809230	FEDERAL HOME LOAN BANKS	01/20/2032	2.160	4.455	25,000,000.00	25,000,000.00	25,000,000.00	20,859,000.00
821809996	FEDERAL HOME LOAN BANKS	04/28/2026	1.050	4.198	50,000,000.00	50,000,000.00	50,000,000.00	45,503,500.00
821809655	FEDERAL HOME LOAN BANKS	12/30/2026	1.500	4.110	25,000,000.00	25,000,000.00	25,000,000.00	22,753,000.00
817178483	FEDERAL HOME LOAN BANKS	03/03/2025	1.720	4.339	25,000,000.00	25,000,000.00	25,000,000.00	23,804,500.00
849799807	FEDERAL HOME LOAN BANKS	05/23/2025	3.400	4.493	25,000,000.00	25,000,000.00	25,000,000.00	24,446,250.00
821809627	FEDERAL HOME LOAN BANKS	11/23/2027	1.390	3.917	25,000,000.00	25,000,000.00	25,000,000.00	22,340,500.00
836624939	FEDERAL HOME LOAN BANKS	04/11/2025	2.300	4.330	25,000,000.00	25,000,000.00	25,000,000.00	24,024,750.00
821809582	FEDERAL HOME LOAN BANKS	12/23/2026	2.090	4.171	40,000,000.00	40,000,000.00	40,000,000.00	37,152,400.00
870418077	FEDERAL HOME LOAN BANKS	06/27/2025	3.820	4.595	25,000,000.00	25,000,000.00	25,000,000.00	24,590,750.00
821809596	FEDERAL HOME LOAN BANKS	01/27/2027	1.500	4.027	25,000,000.00	25,000,000.00	25,000,000.00	22,781,750.00
821809610	FEDERAL HOME LOAN BANKS	02/28/2025	1.550	4.396	25,000,000.00	25,000,000.00	25,000,000.00	23,710,750.00
821108957	FEDERAL HOME LOAN BANKS	04/04/2025	2.080	4.312	25,000,000.00	25,000,000.00	25,000,000.00	23,937,500.00
835023450	FEDERAL HOME LOAN BANKS	04/28/2025	3.010	4.421	25,000,000.00	25,000,000.00	25,000,000.00	24,307,500.00
821810778	FEDERAL HOME LOAN BANKS	02/17/2032	1.350	4.273	50,000,000.00	50,000,000.00	50,000,000.00	39,296,500.00
843475069	FEDERAL HOME LOAN BANKS	04/25/2025	2.910	4.407	25,000,000.00	25,000,000.00	25,000,000.00	24,268,000.00
821809554	FEDERAL HOME LOAN BANKS	11/23/2026	1.300	4.153	25,000,000.00	25,000,000.00	25,000,000.00	22,610,000.00
850346595	FEDERAL HOME LOAN BANKS	05/23/2025	3.500	4.524	25,000,000.00	25,000,000.00	25,000,000.00	24,481,500.00
821810420	FEDERAL HOME LOAN BANKS	12/30/2030	1.290	4.229	19,875,000.00	19,875,000.00	19,875,000.00	16,049,261.25
833040168	FEDERAL HOME LOAN BANKS	04/04/2025	2.090	4.312	25,000,000.00	25,000,000.00	25,000,000.00	23,942,000.00
833040183	FEDERAL HOME LOAN BANKS	04/27/2027	3.250	4.317	50,000,000.00	50,000,000.00	50,000,000.00	48,026,000.00
844868359	FEDERAL HOME LOAN BANKS	04/28/2025	3.000	4.419	25,000,000.00	25,000,000.00	25,000,000.00	24,303,500.00
821809611	FEDERAL HOME LOAN BANKS	12/21/2027	1.610	3.918	25,000,000.00	25,000,000.00	25,000,000.00	22,534,000.00
821810777	FEDERAL HOME LOAN BANKS	01/27/2032	1.350	4.265	50,000,000.00	50,000,000.00	50,000,000.00	39,377,000.00
821809583	FEDERAL HOME LOAN BANKS	12/30/2030	1.250	4.404	40,440,000.00	40,440,000.00	40,440,000.00	32,141,307.60
837511314	FEDERAL HOME LOAN BANKS	04/28/2025	3.020	4.422	25,000,000.00	25,000,000.00	25,000,000.00	24,311,750.00
821810693	FEDERAL HOME LOAN BANKS	01/27/2027	1.660	4.224	25,000,000.00	25,000,000.00	25,000,000.00	22,759,000.00
821810702	FEDERAL HOME LOAN BANKS	02/24/2031	1.320	4.411	50,000,000.00	50,000,000.00	50,000,000.00	39,788,500.00
844868360	FEDERAL HOME LOAN BANKS	04/25/2025	3.000	4.421	50,000,000.00	50,000,000.00	50,000,000.00	48,610,000.00
821810688	FEDERAL HOME LOAN BANKS	02/24/2025	1.650	4.403	25,000,000.00	25,000,000.00	25,000,000.00	23,759,750.00
867882855	FEDERAL HOME LOAN BANKS	02/26/2024	2.625	4.892	25,000,000.00	25,000,000.00	25,000,000.00	24,504,750.00
841085426	FEDERAL HOME LOAN BANKS	04/21/2026	3.000	4.379	25,000,000.00	25,000,000.00	25,000,000.00	24,023,250.00
821810028	FEDERAL HOME LOAN BANKS	04/27/2027	1.200	4.219	50,000,000.00	50,000,000.00	50,000,000.00	44,406,000.00
813949229	FEDERAL HOME LOAN BANKS	03/24/2025	2.000	4.326	50,000,000.00	50,000,000.00	50,000,000.00	47,814,500.00
877589744	FEDERAL HOME LOAN BANKS	06/28/2027	3.300	4.219	25,000,000.00	25,000,000.00	25,000,000.00	24,115,250.00
838488791	FEDERAL HOME LOAN BANKS	04/14/2025	2.600	4.362	25,000,000.00	25,000,000.00	25,000,000.00	24,150,250.00
821809161	FEDERAL HOME LOAN BANKS	01/19/2029	1.770	4.475	25,000,000.00	25,000,000.00	25,000,000.00	21,578,500.00
819993801	FEDERAL HOME LOAN BANKS	03/28/2025	2.000	4.322	50,000,000.00	50,000,000.00	50,000,000.00	47,807,000.00
821810283	FEDERAL HOME LOAN BANKS	02/24/2025	1.700	4.405	15,000,000.00	15,000,000.00	15,000,000.00	14,268,900.00
821809368	FEDERAL HOME LOAN BANKS	12/16/2030	1.280	4.407	33,200,000.00	33,192,320.04	33,190,040.00	26,476,668.00
821810055	FEDERAL HOME LOAN BANKS	10/07/2030	1.210	4.195	38,200,000.00	38,200,000.00	38,200,000.00	30,914,496.00
821810687	FEDERAL HOME LOAN BANKS	01/27/2027	1.650	4.039	25,000,000.00	25,000,000.00	25,000,000.00	22,903,500.00
821809943	FEDERAL HOME LOAN BANKS	12/08/2023	0.500	5.015	50,000,000.00	49,989,401.48	49,968,500.00	48,495,500.00
821810000	FEDERAL HOME LOAN BANKS	10/02/2030	1.080	4.347	50,000,000.00	50,000,000.00	50,000,000.00	39,637,000.00
821809567	FEDERAL HOME LOAN BANKS	09/30/2030	1.300	4.366	39,950,000.00	39,950,000.00	39,950,000.00	32,187,315.50
821808963	FEDERAL HOME LOAN BANKS	12/13/2028	1.700	4.066	25,000,000.00	25,000,000.00	25,000,000.00	22,016,500.00
821809680	FEDERAL HOME LOAN BANKS	03/30/2026	1.030	4.259	25,000,000.00	25,000,000.00	25,000,000.00	22,749,250.00
821810730	FEDERAL HOME LOAN BANKS	12/23/2030	1.250	4.406	50,000,000.00	50,000,000.00	50,000,000.00	39,759,000.00
821809694	FEDERAL HOME LOAN BANKS	08/24/2029	1.150	4.161	25,000,000.00	25,000,000.00	25,000,000.00	20,809,750.00
824373426	FEDERAL HOME LOAN BANKS	05/04/2027	1.200	4.187	19,444,444.44	19,444,444.45	19,444,444.45	17,281,250.00
821810786	FEDERAL HOME LOAN BANKS	01/27/2033	1.495	4.309	50,000,000.00	50,000,000.00	50,000,000.00	38,828,500.00
821809174	FEDERAL HOME LOAN BANKS	11/25/2026	2.080	4.293	50,000,000.00	50,000,000.00	50,000,000.00	46,297,000.00
821809202	FEDERAL HOME LOAN BANKS	12/16/2026	2.020	4.164	50,000,000.00	50,000,000.00	50,000,000.00	46,350,000.00
821809241	FEDERAL HOME LOAN BANKS	02/17/2032	2.400	4.482	25,000,000.00	25,000,000.00	25,000,000.00	21,221,500.00
821809550	FEDERAL HOME LOAN BANKS	06/08/2026	1.290	4.165	25,000,000.00	25,000,000.00	25,000,000.00	22,875,750.00
839545177	FEDERAL HOME LOAN BANKS	04/17/2025	2.600	4.362	25,000,000.00	25,000,000.00	25,000,000.00	24,147,000.00



LOS ANGELES COUNTY TREASURER  
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821809972	FEDERAL HOME LOAN BANKS	06/25/2027	1.000	4.254	50,000,000.00	50,000,000.00	50,000,000.00	43,757,000.00
821809145	FEDERAL HOME LOAN BANKS	12/08/2031	2.080	4.449	24,000,000.00	24,000,000.00	24,000,000.00	19,940,640.00
858143703	FEDERAL HOME LOAN BANKS	06/07/2027	3.250	4.202	25,000,000.00	25,000,000.00	25,000,000.00	24,095,000.00
883310256	FEDERAL HOME LOAN BANKS	07/08/2024	3.000	4.522	18,000,000.00	17,977,834.64	17,965,080.00	17,665,020.00
821809636	FEDERAL HOME LOAN BANKS	12/01/2026	1.400	4.117	25,000,000.00	25,000,000.00	25,000,000.00	22,710,000.00
840297222	FEDERAL HOME LOAN BANKS	04/04/2025	2.210	4.322	25,000,000.00	25,000,000.00	25,000,000.00	23,994,750.00
877589745	FEDERAL HOME LOAN BANKS	06/28/2027	4.260	4.775	25,000,000.00	25,000,000.00	25,000,000.00	24,509,750.00
821809650	FEDERAL HOME LOAN BANKS	02/24/2031	1.460	4.417	25,000,000.00	25,000,000.00	25,000,000.00	20,116,250.00
853951950	FEDERAL HOME LOAN BANKS	05/12/2025	3.200	4.447	25,000,000.00	25,000,000.00	25,000,000.00	24,376,750.00
838488793	FEDERAL HOME LOAN BANKS	04/14/2025	2.840	4.399	25,000,000.00	25,000,000.00	25,000,000.00	24,248,750.00
821809605	FEDERAL HOME LOAN MORTGAGE CORP	05/04/2027	1.050	3.949	50,000,000.00	50,000,000.00	50,000,000.00	44,572,000.00
984735907	FEDERAL HOME LOAN MORTGAGE CORP	02/09/2026	5.125	5.289	25,000,000.00	25,000,000.00	25,000,000.00	24,891,250.00
821809108	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.280	4.385	25,000,000.00	25,000,000.00	25,000,000.00	20,104,750.00
821810457	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2032	1.490	4.343	50,000,000.00	50,000,000.00	50,000,000.00	38,849,000.00
874729125	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.669	25,000,000.00	25,000,000.00	25,000,000.00	24,646,750.00
955084907	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.130	5.241	25,000,000.00	25,000,000.00	25,000,000.00	24,928,000.00
904121726	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2025	4.000	3.999	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00
969524875	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.350	5.428	25,000,000.00	25,000,000.00	25,000,000.00	24,947,750.00
988588943	FEDERAL HOME LOAN MORTGAGE CORP	03/09/2026	5.530	5.389	25,000,000.00	25,000,000.00	25,000,000.00	25,093,500.00
821809094	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2030	1.200	4.356	25,000,000.00	25,000,000.00	25,000,000.00	20,050,500.00
821810557	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.199	50,000,000.00	50,000,000.00	50,000,000.00	40,709,000.00
956934712	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.100	5.295	25,000,000.00	25,000,000.00	25,000,000.00	24,866,750.00
821809107	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.197	25,000,000.00	24,994,329.79	24,992,500.00	20,286,750.00
821809093	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2029	1.100	4.498	25,000,000.00	25,000,000.00	25,000,000.00	20,329,750.00
944243624	FEDERAL HOME LOAN MORTGAGE CORP	12/08/2025	5.160	5.271	25,000,000.00	25,000,000.00	25,000,000.00	24,929,500.00
886107584	FEDERAL HOME LOAN MORTGAGE CORP	07/25/2025	3.650	4.680	25,000,000.00	25,000,000.00	25,000,000.00	24,439,500.00
821810698	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.070	3.947	50,000,000.00	50,000,000.00	50,000,000.00	44,535,000.00
821810059	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.800	4.293	50,000,000.00	50,000,000.00	50,000,000.00	45,479,500.00
821809206	FEDERAL HOME LOAN MORTGAGE CORP	11/05/2032	1.500	4.220	50,000,000.00	50,000,000.00	50,000,000.00	39,360,000.00
821809648	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.202	50,000,000.00	50,000,000.00	50,000,000.00	40,612,000.00
960234242	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,896,750.00
821810414	FEDERAL HOME LOAN MORTGAGE CORP	11/17/2031	1.410	4.256	50,000,000.00	50,000,000.00	50,000,000.00	39,813,500.00
958282461	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.150	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,896,750.00
821809092	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2029	1.150	4.161	25,000,000.00	25,000,000.00	25,000,000.00	20,809,750.00
821809021	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.200	4.356	25,000,000.00	25,000,000.00	25,000,000.00	20,032,000.00
821810299	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2030	1.330	4.444	50,000,000.00	50,000,000.00	50,000,000.00	40,175,000.00
904121725	FEDERAL HOME LOAN MORTGAGE CORP	09/12/2025	4.000	4.788	25,000,000.00	25,000,000.00	25,000,000.00	24,549,500.00
987399622	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.307	25,000,000.00	25,000,000.00	25,000,000.00	25,095,000.00
821810327	FEDERAL HOME LOAN MORTGAGE CORP	12/16/2031	1.330	4.255	50,000,000.00	50,000,000.00	50,000,000.00	39,448,000.00
821810076	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.730	4.227	50,000,000.00	50,000,000.00	50,000,000.00	46,433,500.00
821810771	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.270	4.197	50,000,000.00	50,000,000.00	50,000,000.00	40,604,000.00
988833422	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.461	25,000,000.00	25,000,000.00	25,000,000.00	25,203,750.00
962042876	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.120	5.291	25,000,000.00	25,000,000.00	25,000,000.00	24,889,750.00
821810742	FEDERAL HOME LOAN MORTGAGE CORP	10/08/2030	1.240	4.196	50,000,000.00	50,000,000.00	50,000,000.00	40,554,000.00
821809661	FEDERAL HOME LOAN MORTGAGE CORP	04/28/2026	1.000	4.197	50,000,000.00	50,000,000.00	50,000,000.00	45,433,500.00
821809464	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2025	0.600	4.293	31,739,000.00	31,739,000.00	31,739,000.00	28,869,477.01
821810756	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.250	4.196	50,000,000.00	50,000,000.00	50,000,000.00	40,563,500.00
984353915	FEDERAL HOME LOAN MORTGAGE CORP	02/17/2026	5.100	5.285	25,000,000.00	25,000,000.00	25,000,000.00	24,876,750.00
955084906	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.150	5.248	25,000,000.00	25,000,000.00	25,000,000.00	24,936,000.00
821809063	FEDERAL HOME LOAN MORTGAGE CORP	07/22/2026	0.830	4.082	25,000,000.00	25,000,000.00	25,000,000.00	22,507,750.00
821809091	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2028	1.070	4.297	25,000,000.00	25,000,000.00	25,000,000.00	21,148,000.00
821810517	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.379	50,000,000.00	50,000,000.00	50,000,000.00	40,166,500.00
969524874	FEDERAL HOME LOAN MORTGAGE CORP	01/26/2026	5.350	5.426	25,000,000.00	25,000,000.00	25,000,000.00	24,949,250.00
821809548	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	4.226	50,000,000.00	50,000,000.00	50,000,000.00	46,454,000.00
962651383	FEDERAL HOME LOAN MORTGAGE CORP	01/12/2026	5.210	5.349	25,000,000.00	25,000,000.00	25,000,000.00	24,909,250.00
821810347	FEDERAL HOME LOAN MORTGAGE CORP	11/26/2030	1.360	4.249	50,000,000.00	50,000,000.00	50,000,000.00	40,645,500.00
821810786	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.260	4.197	50,000,000.00	49,988,659.66	49,985,000.00	40,573,500.00
985993291	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.395	25,000,000.00	25,000,000.00	25,000,000.00	24,935,250.00
997511551	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.800	5.575	25,000,000.00	25,000,000.00	25,000,000.00	25,153,000.00
821809026	FEDERAL HOME LOAN MORTGAGE CORP	09/16/2030	1.250	4.376	25,000,000.00	25,000,000.00	25,000,000.00	20,072,750.00
821809559	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.036	50,000,000.00	50,047,928.21	50,121,500.00	45,753,500.00
821810063	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2025	0.710	4.167	50,000,000.00	50,000,000.00	50,000,000.00	46,358,500.00
903285065	FEDERAL HOME LOAN MORTGAGE CORP	09/07/2027	4.050	4.658	25,000,000.00	25,000,000.00	25,000,000.00	24,396,750.00
821809112	FEDERAL HOME LOAN MORTGAGE CORP	09/17/2030	1.320	4.446	25,000,000.00	25,000,000.00	25,000,000.00	20,083,500.00
940745506	FEDERAL HOME LOAN MORTGAGE CORP	11/21/2025	5.300	5.310	25,000,000.00	25,000,000.00	25,000,000.00	24,992,210.00
939528634	FEDERAL HOME LOAN MORTGAGE CORP	12/01/2025	5.350	5.404	25,000,000.00	25,000,000.00	25,000,000.00	24,965,000.00
892077158	FEDERAL HOME LOAN MORTGAGE CORP	07/28/2025	3.500	4.468	25,000,000.00	25,000,000.00	25,000,000.00	24,470,250.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
871902296	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.807	25,000,000.00	25,000,000.00	25,000,000.00	24,575,000.00
821809027	FEDERAL HOME LOAN MORTGAGE CORP	09/09/2030	1.250	4.376	25,000,000.00	25,000,000.00	25,000,000.00	20,082,500.00
821810596	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.422	50,000,000.00	50,000,000.00	50,000,000.00	40,033,500.00
821809631	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.036	50,000,000.00	50,047,928.21	50,121,500.00	45,753,500.00
984857802	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.364	25,000,000.00	25,000,000.00	25,000,000.00	24,923,000.00
821810765	FEDERAL HOME LOAN MORTGAGE CORP	10/15/2030	1.260	4.197	50,000,000.00	50,000,000.00	50,000,000.00	40,594,000.00
821810333	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2031	1.330	4.399	50,000,000.00	50,000,000.00	50,000,000.00	39,018,000.00
821809209	FEDERAL HOME LOAN MORTGAGE CORP	08/09/2032	1.500	4.376	50,000,000.00	50,000,000.00	50,000,000.00	39,057,500.00
956330463	FEDERAL HOME LOAN MORTGAGE CORP	09/26/2025	5.050	5.208	25,000,000.00	25,000,000.00	25,000,000.00	24,908,500.00
821809543	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.750	4.226	50,000,000.00	50,000,000.00	50,000,000.00	46,454,000.00
821809532	FEDERAL HOME LOAN MORTGAGE CORP	07/09/2025	0.730	4.128	50,000,000.00	50,000,000.00	50,000,000.00	46,333,500.00
963310452	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.250	5.365	25,000,000.00	25,000,000.00	25,000,000.00	24,923,750.00
899279676	FEDERAL HOME LOAN MORTGAGE CORP	08/25/2025	3.800	4.720	25,000,000.00	25,000,000.00	25,000,000.00	24,483,000.00
945445260	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	5.210	5.268	25,000,000.00	25,000,000.00	25,000,000.00	24,963,000.00
821810541	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.379	50,000,000.00	50,000,000.00	50,000,000.00	40,166,500.00
821809024	FEDERAL HOME LOAN MORTGAGE CORP	08/26/2030	1.250	4.182	25,000,000.00	25,000,000.00	25,000,000.00	20,374,250.00
994879937	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.750	5.623	25,000,000.00	25,000,000.00	25,000,000.00	25,085,000.00
996269193	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.760	5.538	25,000,000.00	25,000,000.00	25,000,000.00	25,150,750.00
821810360	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2033	1.360	4.413	50,000,000.00	50,000,000.00	50,000,000.00	37,994,500.00
821809110	FEDERAL HOME LOAN MORTGAGE CORP	11/12/2030	1.310	4.422	25,000,000.00	25,000,000.00	25,000,000.00	20,016,750.00
821809642	FEDERAL HOME LOAN MORTGAGE CORP	09/23/2030	1.250	4.202	50,000,000.00	50,000,000.00	50,000,000.00	40,612,000.00
984857801	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.250	5.364	25,000,000.00	25,000,000.00	25,000,000.00	24,923,000.00
821810415	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.339	50,000,000.00	50,000,000.00	50,000,000.00	38,595,000.00
944765043	FEDERAL HOME LOAN MORTGAGE CORP	12/12/2025	5.200	5.291	25,000,000.00	25,000,000.00	25,000,000.00	24,941,750.00
821809643	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	4.227	50,000,000.00	50,000,000.00	50,000,000.00	46,474,000.00
821809657	FEDERAL HOME LOAN MORTGAGE CORP	03/17/2026	1.000	4.141	50,000,000.00	50,000,000.00	50,000,000.00	45,665,500.00
1000737515	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.880	5.620	25,000,000.00	25,000,000.00	25,000,000.00	25,176,250.00
906927716	FEDERAL HOME LOAN MORTGAGE CORP	08/29/2025	3.750	4.696	25,000,000.00	25,000,000.00	25,000,000.00	24,463,250.00
965758755	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.422	25,000,000.00	25,000,000.00	25,000,000.00	24,945,250.00
985496356	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.300	5.395	25,000,000.00	25,000,000.00	25,000,000.00	24,935,250.00
985493403	FEDERAL HOME LOAN MORTGAGE CORP	02/20/2026	5.250	5.384	25,000,000.00	25,000,000.00	25,000,000.00	24,910,500.00
821809598	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	1.000	4.181	50,000,000.00	50,000,000.00	50,000,000.00	43,782,000.00
821810506	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.199	50,000,000.00	50,000,000.00	50,000,000.00	40,678,500.00
821809114	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2025	1.500	4.236	25,000,000.00	24,992,795.78	24,980,750.00	23,786,000.00
821810804	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.240	4.200	50,000,000.00	50,000,000.00	50,000,000.00	40,563,000.00
996269192	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	5.775	5.553	25,000,000.00	25,000,000.00	25,000,000.00	25,150,750.00
821810691	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2027	1.050	3.947	50,000,000.00	50,000,000.00	50,000,000.00	44,498,500.00
821809599	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	4.288	50,000,000.00	50,000,000.00	50,000,000.00	42,032,000.00
821810463	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.290	4.198	50,000,000.00	50,000,000.00	50,000,000.00	40,668,500.00
821809030	FEDERAL HOME LOAN MORTGAGE CORP	09/03/2030	1.260	4.203	25,000,000.00	25,000,000.00	25,000,000.00	20,350,500.00
821810292	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.252	50,000,000.00	50,000,000.00	50,000,000.00	39,482,500.00
965758753	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.340	5.422	25,000,000.00	25,000,000.00	25,000,000.00	24,945,250.00
907051190	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.100	4.699	25,000,000.00	25,000,000.00	25,000,000.00	24,654,750.00
821809639	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	3.929	50,000,000.00	50,000,000.00	50,000,000.00	42,829,500.00
821809653	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2027	0.830	4.177	50,000,000.00	50,000,000.00	50,000,000.00	43,437,000.00
987775881	FEDERAL HOME LOAN MORTGAGE CORP	03/06/2026	5.450	5.297	25,000,000.00	25,000,000.00	25,000,000.00	25,101,500.00
821810580	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.310	4.439	50,000,000.00	50,000,000.00	50,000,000.00	40,028,500.00
985493401	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.285	5.386	25,000,000.00	25,000,000.00	25,000,000.00	24,931,250.00
1001252856	FEDERAL HOME LOAN MORTGAGE CORP	03/27/2026	6.000	5.733	25,000,000.00	25,000,000.00	25,000,000.00	25,181,000.00
821810750	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.200	50,000,000.00	50,000,000.00	50,000,000.00	40,593,500.00
821810448	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.420	4.217	50,000,000.00	50,000,000.00	50,000,000.00	39,011,000.00
965758754	FEDERAL HOME LOAN MORTGAGE CORP	01/27/2026	5.310	5.403	25,000,000.00	25,000,000.00	25,000,000.00	24,938,000.00
962108960	FEDERAL HOME LOAN MORTGAGE CORP	12/29/2025	5.170	5.320	25,000,000.00	25,000,000.00	25,000,000.00	24,903,000.00
949025784	FEDERAL HOME LOAN MORTGAGE CORP	12/13/2024	5.140	5.171	25,000,000.00	25,000,000.00	25,000,000.00	24,965,500.00
994248766	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2026	5.700	5.514	25,000,000.00	25,000,000.00	25,000,000.00	25,136,250.00
868541001	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	3.250	4.396	25,000,000.00	25,000,000.00	25,000,000.00	24,394,500.00
821809211	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2025	0.500	4.112	50,000,000.00	50,000,000.00	50,000,000.00	45,425,000.00
821809090	FEDERAL HOME LOAN MORTGAGE CORP	02/12/2029	1.100	4.445	25,000,000.00	25,000,000.00	25,000,000.00	20,724,250.00
821809552	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	0.750	4.105	50,000,000.00	50,000,000.00	50,000,000.00	45,680,000.00
985496353	FEDERAL HOME LOAN MORTGAGE CORP	02/27/2026	5.280	5.382	25,000,000.00	25,000,000.00	25,000,000.00	24,931,250.00
821809212	FEDERAL HOME LOAN MORTGAGE CORP	11/23/2032	1.500	4.343	50,000,000.00	50,000,000.00	50,000,000.00	38,895,000.00
992531400	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.650	5.483	25,000,000.00	25,000,000.00	25,000,000.00	25,111,250.00
821810509	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.199	50,000,000.00	50,000,000.00	50,000,000.00	40,678,500.00
821809553	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2025	0.625	4.036	50,000,000.00	50,047,928.21	50,121,500.00	45,753,500.00
907051191	FEDERAL HOME LOAN MORTGAGE CORP	09/19/2025	4.050	4.814	25,000,000.00	25,000,000.00	25,000,000.00	24,560,500.00
988833423	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.760	5.524	25,000,000.00	25,000,000.00	25,000,000.00	25,159,000.00
821810368	FEDERAL HOME LOAN MORTGAGE CORP	12/02/2031	1.400	4.402	50,000,000.00	50,000,000.00	50,000,000.00	39,279,500.00



LOS ANGELES COUNTY TREASURER  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821810772	FEDERAL HOME LOAN MORTGAGE CORP	10/21/2030	1.270	4.197	50,000,000.00	50,000,000.00	50,000,000.00	40,607,000.00
986881919	FEDERAL HOME LOAN MORTGAGE CORP	03/04/2026	5.350	5.243	25,000,000.00	25,000,000.00	25,000,000.00	25,070,000.00
821810803	FEDERAL HOME LOAN MORTGAGE CORP	12/09/2030	1.220	4.405	50,000,000.00	50,000,000.00	50,000,000.00	39,708,500.00
821808975	FEDERAL HOME LOAN MORTGAGE CORP	11/04/2032	1.500	4.385	50,000,000.00	50,000,000.00	50,000,000.00	38,803,000.00
878006740	FEDERAL HOME LOAN MORTGAGE CORP	06/27/2025	4.000	4.807	25,000,000.00	25,000,000.00	25,000,000.00	24,575,000.00
821809089	FEDERAL HOME LOAN MORTGAGE CORP	06/23/2027	1.000	3.942	25,000,000.00	25,000,000.00	25,000,000.00	22,161,500.00
821810281	FEDERAL HOME LOAN MORTGAGE CORP	11/25/2031	1.320	4.252	50,000,000.00	50,000,000.00	50,000,000.00	39,482,500.00
991666212	FEDERAL HOME LOAN MORTGAGE CORP	03/13/2026	5.550	5.412	25,000,000.00	25,000,000.00	25,000,000.00	25,091,750.00
821809635	FEDERAL HOME LOAN MORTGAGE CORP	09/28/2028	1.000	3.929	50,000,000.00	50,000,000.00	50,000,000.00	42,829,500.00
821809649	FEDERAL HOME LOAN MORTGAGE CORP	05/27/2025	0.770	4.227	50,000,000.00	50,000,000.00	50,000,000.00	46,474,000.00
821810465	FEDERAL HOME LOAN MORTGAGE CORP	10/28/2030	1.300	4.199	50,000,000.00	50,000,000.00	50,000,000.00	40,678,500.00
993221184	FEDERAL HOME LOAN MORTGAGE CORP	03/20/2026	5.650	5.443	25,000,000.00	25,000,000.00	25,000,000.00	25,139,500.00
821810703	FEDERAL HOME LOAN MORTGAGE CORP	01/06/2031	1.150	4.225	50,000,000.00	50,000,000.00	50,000,000.00	39,913,000.00
821809088	FEDERAL HOME LOAN MORTGAGE CORP	06/28/2027	1.000	3.941	25,000,000.00	24,999,848.61	24,999,750.00	22,153,250.00
821810746	FEDERAL HOME LOAN MORTGAGE CORP	09/30/2030	1.250	4.200	50,000,000.00	50,000,000.00	50,000,000.00	39,483,500.00
821810760	FEDERAL HOME LOAN MORTGAGE CORP	10/22/2030	1.250	4.196	50,000,000.00	50,000,000.00	50,000,000.00	40,543,000.00
956934711	FEDERAL HOME LOAN MORTGAGE CORP	12/26/2025	5.120	5.286	25,000,000.00	25,000,000.00	25,000,000.00	24,893,500.00
821809179	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.330	4.232	50,000,000.00	50,000,000.00	50,000,000.00	40,559,500.00
821809122	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/11/2030	1.120	4.381	25,000,000.00	25,000,000.00	25,000,000.00	19,896,250.00
821809222	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	1.000	4.014	50,000,000.00	50,000,000.00	50,000,000.00	42,406,500.00
821809178	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.260	4.196	50,000,000.00	50,000,000.00	50,000,000.00	40,556,000.00
821809223	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.342	50,000,000.00	50,000,000.00	50,000,000.00	40,082,000.00
1011404540	FEDERAL NATIONAL MORTGAGE ASSOCIATION	03/27/2026	5.300	5.286	25,000,000.00	25,000,000.00	25,000,000.00	25,009,500.00
821809163	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2030	1.200	4.194	50,000,000.00	50,000,000.00	50,000,000.00	40,371,500.00
821809177	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.270	4.245	50,000,000.00	50,000,000.00	50,000,000.00	40,391,000.00
821809120	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/30/2027	0.875	3.928	25,000,000.00	25,000,000.00	25,000,000.00	21,985,500.00
821809660	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.770	50,000,000.00	49,520,946.45	49,361,500.00	40,789,500.00
821809604	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.770	50,000,000.00	49,181,823.92	48,940,000.00	40,789,500.00
821809162	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.200	4.199	50,000,000.00	50,000,000.00	50,000,000.00	40,448,500.00
821809077	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2033	1.610	4.315	50,000,000.00	50,000,000.00	50,000,000.00	39,264,000.00
821809190	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/16/2032	1.500	4.221	50,000,000.00	50,000,000.00	50,000,000.00	39,329,500.00
821809176	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/09/2030	1.240	4.228	50,000,000.00	50,000,000.00	50,000,000.00	40,279,500.00
821809218	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/15/2027	0.950	4.183	50,000,000.00	50,000,000.00	50,000,000.00	43,712,000.00
821809502	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2030	1.250	4.182	25,000,000.00	25,000,000.00	25,000,000.00	20,372,750.00
821809182	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/10/2030	1.330	4.232	50,000,000.00	50,000,000.00	50,000,000.00	40,556,500.00
821809168	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	4.274	50,000,000.00	49,502,778.39	49,375,000.00	38,274,500.00
821809602	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.770	50,000,000.00	49,306,512.71	49,085,000.00	40,789,500.00
821809181	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.350	4.256	50,000,000.00	50,000,000.00	50,000,000.00	39,517,000.00
821810668	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/30/2025	0.750	4.154	21,000,000.00	21,000,000.00	21,000,000.00	19,479,390.00
821809656	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.263	50,000,000.00	50,000,000.00	50,000,000.00	39,237,500.00
821809503	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/17/2030	1.300	4.231	25,000,000.00	24,990,358.04	24,987,500.00	20,221,750.00
821809180	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2030	1.320	4.247	50,000,000.00	50,000,000.00	50,000,000.00	40,545,500.00
821809186	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2031	1.365	4.246	50,000,000.00	50,000,000.00	50,000,000.00	39,736,000.00
821809172	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/25/2030	1.240	4.243	50,000,000.00	50,000,000.00	50,000,000.00	40,277,500.00
821809185	FEDERAL NATIONAL MORTGAGE ASSOCIATION	10/28/2032	1.450	4.367	50,000,000.00	50,000,000.00	50,000,000.00	38,686,500.00
821809184	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/16/2031	1.360	4.257	50,000,000.00	50,000,000.00	50,000,000.00	39,552,000.00
821809500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/26/2030	1.180	4.342	25,000,000.00	25,000,000.00	25,000,000.00	20,041,000.00
821809217	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2028	0.950	4.011	50,000,000.00	50,000,000.00	50,000,000.00	42,286,000.00
821809597	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.770	50,000,000.00	49,286,629.66	49,058,500.00	40,789,500.00
821809183	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/20/2033	1.360	4.302	50,000,000.00	50,000,000.00	50,000,000.00	38,333,000.00
821809175	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/27/2030	1.250	4.202	50,000,000.00	50,000,000.00	50,000,000.00	40,600,500.00
821809189	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/23/2032	1.500	4.221	50,000,000.00	50,000,000.00	50,000,000.00	39,310,500.00
821809652	FEDERAL NATIONAL MORTGAGE ASSOCIATION	01/27/2032	1.310	4.263	50,000,000.00	50,000,000.00	50,000,000.00	39,237,500.00
821809075	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/27/2032	1.220	4.274	49,250,000.00	48,759,896.30	48,634,375.00	37,700,382.50
821809118	FEDERAL NATIONAL MORTGAGE ASSOCIATION	08/05/2030	0.875	3.770	25,000,000.00	24,505,137.27	24,355,000.00	20,394,750.00
821809188	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/18/2032	1.450	4.218	50,000,000.00	50,000,000.00	50,000,000.00	39,137,500.00
821809227	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/08/2032	1.515	4.248	50,000,000.00	50,000,000.00	50,000,000.00	39,239,000.00
821809213	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2026	0.820	4.304	50,000,000.00	50,000,000.00	50,000,000.00	44,735,500.00
821809116	FEDERAL NATIONAL MORTGAGE ASSOCIATION	06/17/2025	0.500	4.153	25,000,000.00	24,995,775.45	24,990,500.00	23,089,500.00
821809187	FEDERAL NATIONAL MORTGAGE ASSOCIATION	11/17/2032	1.460	4.219	50,000,000.00	50,000,000.00	50,000,000.00	39,177,500.00
821809214	FEDERAL NATIONAL MORTGAGE ASSOCIATION	07/09/2025	0.710	4.386	50,000,000.00	50,000,000.00	50,000,000.00	46,065,500.00
999323933	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/30/2023	4.750	4.406	50,000,000.00	49,610,763.89	49,419,444.44	49,640,500.00
953965467	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.702	50,000,000.00	49,172,250.00	48,440,750.00	49,176,500.00
964574297	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.620	4.649	20,000,000.00	19,761,300.00	19,520,033.33	19,763,400.00
954528372	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/09/2023	4.620	4.571	40,000,000.00	39,645,800.00	39,065,733.33	39,652,400.00
977350970	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/22/2023	4.630	4.365	50,000,000.00	49,672,041.67	49,234,763.89	49,691,000.00
991665488	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/09/2023	4.840	4.700	50,000,000.00	49,126,111.11	48,837,055.56	49,170,500.00



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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
984574300	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.650	4.625	30,000,000.00	29,651,250.00	29,287,000.00	29,658,000.00
996246969	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/28/2023	4.880	4.687	50,000,000.00	49,200,222.22	48,983,333.33	49,247,500.00
955074900	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.692	50,000,000.00	48,675,305.55	47,967,944.44	48,700,500.00
953965428	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/08/2023	4.620	4.702	50,000,000.00	49,172,250.00	48,440,750.00	49,176,500.00
955074901	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/12/2023	4.800	4.582	50,000,000.00	49,540,000.00	48,837,222.22	49,546,000.00
979668093	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/24/2023	4.550	4.010	50,000,000.00	49,854,652.78	49,450,208.33	49,868,500.00
984574303	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	4.650	4.649	30,000,000.00	29,639,625.00	29,275,375.00	29,645,100.00
956307623	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/20/2023	4.550	4.802	50,000,000.00	49,494,444.44	48,811,944.44	49,494,500.00
955766854	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/16/2023	4.560	4.595	50,000,000.00	49,518,666.67	48,828,333.33	49,520,000.00
981031618	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/17/2023	4.680	4.750	30,000,000.00	29,582,700.00	29,348,700.00	29,584,200.00
1006539389	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/05/2023	4.800	4.739	50,000,000.00	48,953,333.33	48,853,333.33	48,995,000.00
979668092	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/24/2023	4.550	4.010	50,000,000.00	49,854,652.78	49,450,208.33	49,868,500.00
985993287	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/24/2023	4.700	4.683	50,000,000.00	49,255,833.33	48,916,388.89	49,273,000.00
955074905	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/24/2023	4.630	4.692	50,000,000.00	48,675,305.55	47,967,944.44	48,700,500.00
984574293	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/30/2023	4.620	4.625	20,000,000.00	19,769,000.00	19,527,733.33	19,772,000.00
1009762881	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/15/2023	4.700	4.747	50,000,000.00	48,909,861.11	48,877,222.22	48,931,000.00
993709881	FEDERAL FARM CREDIT BANKS FUNDING CORP	05/31/2023	4.720	4.412	50,000,000.00	49,606,666.67	49,364,111.11	49,634,000.00
1009245553	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/05/2023	4.670	4.653	50,000,000.00	49,383,819.45	49,331,930.56	49,395,500.00
958267214	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/11/2023	4.570	4.662	50,000,000.00	49,358,930.56	48,686,125.00	49,357,000.00
1003414124	FEDERAL HOME LOAN BANKS	05/30/2023	4.875	4.406	3,928,000.00	3,896,616.92	3,887,042.42	3,899,757.68
994876065	FEDERAL HOME LOAN BANKS	05/19/2023	4.735	4.353	50,000,000.00	49,684,333.33	49,467,312.50	49,709,500.00
1000737075	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.569	50,000,000.00	49,546,819.44	49,384,486.11	49,578,000.00
991665491	FEDERAL HOME LOAN BANKS	05/12/2023	4.715	4.297	50,000,000.00	49,731,506.95	49,449,916.67	49,754,000.00
1003414123	FEDERAL HOME LOAN BANKS	05/30/2023	4.875	4.406	50,000,000.00	49,600,520.83	49,478,645.83	49,640,500.00
979668098	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	4.093	50,000,000.00	49,825,850.00	49,413,050.00	49,843,500.00
1011397864	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.624	50,000,000.00	49,420,666.67	49,400,916.67	49,442,500.00
992529444	FEDERAL HOME LOAN BANKS	05/03/2023	4.660	4.208	50,000,000.00	49,792,888.89	49,540,472.22	49,810,500.00
981031612	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	4.208	50,000,000.00	49,793,333.33	49,412,291.67	49,810,500.00
993220359	FEDERAL HOME LOAN BANKS	05/31/2023	4.750	4.412	50,000,000.00	49,604,166.67	49,353,472.22	49,634,000.00
1003414122	FEDERAL HOME LOAN BANKS	06/14/2023	4.900	4.588	50,000,000.00	49,496,388.89	49,380,694.44	49,533,000.00
991024219	FEDERAL HOME LOAN BANKS	05/19/2023	4.729	4.353	50,000,000.00	49,684,733.33	49,402,306.94	49,709,500.00
993220358	FEDERAL HOME LOAN BANKS	05/12/2023	4.710	4.297	50,000,000.00	49,731,791.66	49,483,208.33	49,754,000.00
992529445	FEDERAL HOME LOAN BANKS	05/24/2023	4.775	4.381	50,000,000.00	49,648,506.95	49,396,493.06	49,678,000.00
953965438	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	0.000	50,000,000.00	49,987,555.56	49,278,222.22	50,000,000.00
988584701	FEDERAL HOME LOAN BANKS	05/19/2023	4.650	4.353	50,000,000.00	49,690,000.00	49,399,375.00	49,709,500.00
994248270	FEDERAL HOME LOAN BANKS	05/22/2023	4.735	4.365	50,000,000.00	49,664,604.17	49,427,854.17	49,691,000.00
991024217	FEDERAL HOME LOAN BANKS	05/08/2023	4.630	4.264	34,434,000.00	34,270,141.99	34,075,283.81	34,281,801.72
1008731003	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.753	50,000,000.00	48,864,166.66	48,811,944.44	48,886,000.00
953965426	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	3.603	50,000,000.00	49,918,840.28	49,207,131.94	49,931,000.00
1006539391	FEDERAL HOME LOAN BANKS	06/05/2023	4.805	4.561	50,000,000.00	49,566,215.28	49,466,111.11	49,591,000.00
979668104	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	4.093	50,000,000.00	49,825,850.00	49,413,050.00	49,843,500.00
1012985649	FEDERAL HOME LOAN BANKS	07/05/2023	4.650	4.653	50,000,000.00	49,386,458.33	49,380,000.00	49,395,500.00
1000116766	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	4.208	19,788,000.00	19,706,209.60	19,639,754.90	19,713,003.48
1008731002	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.753	50,000,000.00	48,864,166.66	48,811,944.44	48,886,000.00
997509948	FEDERAL HOME LOAN BANKS	05/22/2023	4.770	4.365	50,000,000.00	49,662,125.00	49,456,750.00	49,691,000.00
1008730988	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.611	50,000,000.00	49,448,972.22	49,395,861.11	49,475,000.00
1009245545	FEDERAL HOME LOAN BANKS	07/03/2023	4.630	4.649	50,000,000.00	49,401,958.33	49,350,513.89	49,408,500.00
1011397875	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.624	50,000,000.00	49,420,666.67	49,400,916.67	49,442,500.00
1000116765	FEDERAL HOME LOAN BANKS	05/03/2023	4.650	4.208	26,798,000.00	26,687,234.93	26,597,238.32	26,696,435.58
948071449	FEDERAL HOME LOAN BANKS	04/20/2023	4.480	3.896	50,000,000.00	49,881,777.78	49,110,222.22	49,893,500.00
1007149241	FEDERAL HOME LOAN BANKS	06/05/2023	4.700	4.561	50,000,000.00	49,575,694.44	49,497,361.11	49,591,000.00
1006539393	FEDERAL HOME LOAN BANKS	05/17/2023	4.760	4.334	44,072,000.00	43,803,944.31	43,716,534.84	43,827,400.40
994876058	FEDERAL HOME LOAN BANKS	05/10/2023	4.720	4.281	50,000,000.00	49,744,333.33	49,528,000.00	49,766,500.00
1002266971	FEDERAL HOME LOAN BANKS	05/30/2023	4.750	4.406	30,726,000.00	30,486,806.63	30,397,615.88	30,505,080.06
996246967	FEDERAL HOME LOAN BANKS	05/31/2023	4.794	4.412	50,000,000.00	49,600,500.00	49,394,091.67	49,634,000.00
987393621	FEDERAL HOME LOAN BANKS	05/10/2023	4.575	4.183	44,574,000.00	44,404,061.63	44,137,824.84	44,416,208.04
1008730978	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.753	28,000,000.00	27,363,933.33	27,334,688.89	27,376,160.00
987775496	FEDERAL HOME LOAN BANKS	05/05/2023	4.580	4.325	37,280,000.00	37,118,743.29	36,900,572.44	37,126,033.60
1008731006	FEDERAL HOME LOAN BANKS	09/22/2023	4.700	4.753	50,000,000.00	48,864,166.66	48,811,944.44	48,886,000.00
1008730992	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.611	50,000,000.00	49,448,972.22	49,395,861.11	49,475,000.00
987775497	FEDERAL HOME LOAN BANKS	05/17/2023	4.698	4.334	50,000,000.00	49,699,850.00	49,406,225.00	49,722,500.00
1012985644	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	4.759	50,000,000.00	48,795,847.22	48,789,194.44	48,841,000.00
998787615	FEDERAL HOME LOAN BANKS	05/19/2023	4.725	4.353	24,937,000.00	24,779,896.90	24,681,707.46	24,792,116.03
1005943421	FEDERAL HOME LOAN BANKS	05/30/2023	4.835	4.406	50,000,000.00	49,603,798.61	49,496,354.17	49,640,500.00
993220352	FEDERAL HOME LOAN BANKS	05/31/2023	4.750	4.412	50,000,000.00	49,604,166.67	49,353,472.22	49,634,000.00
1000737070	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.569	50,000,000.00	49,546,819.44	49,384,486.11	49,578,000.00
1008730976	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.611	50,000,000.00	49,448,972.22	49,395,861.11	49,475,000.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1009762882	FEDERAL HOME LOAN BANKS	08/07/2023	4.750	4.700	50,000,000.00	49,155,555.55	49,122,569.44	49,183,000.00
1002266970	FEDERAL HOME LOAN BANKS	05/09/2023	4.715	4.363	50,000,000.00	49,751,152.78	49,607,083.33	49,768,000.00
1002874213	FEDERAL HOME LOAN BANKS	05/23/2023	4.800	4.373	50,000,000.00	49,653,333.34	49,526,666.67	49,684,500.00
1012985646	FEDERAL HOME LOAN BANKS	07/05/2023	4.650	4.653	20,689,000.00	20,435,128.73	20,432,456.40	20,438,869.99
1007768469	FEDERAL HOME LOAN BANKS	06/05/2023	4.690	4.561	50,000,000.00	49,576,597.22	49,504,944.44	49,591,000.00
996246966	FEDERAL HOME LOAN BANKS	05/19/2023	4.720	4.353	50,000,000.00	49,685,333.34	49,475,555.56	49,709,500.00
851779921	FEDERAL HOME LOAN BANKS	05/01/2023	2.030	4.183	50,000,000.00	49,915,416.67	48,985,000.00	49,823,000.00
991665486	FEDERAL HOME LOAN BANKS	05/12/2023	4.715	4.297	8,308,000.00	8,263,387.19	8,216,598.15	8,267,124.64
981031620	FEDERAL HOME LOAN BANKS	05/05/2023	4.630	4.325	50,000,000.00	49,781,361.11	49,395,527.78	49,793,500.00
953965431	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	3.603	50,000,000.00	49,918,840.28	49,207,131.94	49,931,000.00
953965463	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	0.000	50,000,000.00	49,987,555.56	49,278,222.22	50,000,000.00
953965434	FEDERAL HOME LOAN BANKS	04/14/2023	4.495	3.603	50,000,000.00	49,918,840.28	49,207,131.94	49,931,000.00
1002266968	FEDERAL HOME LOAN BANKS	06/02/2023	4.780	4.549	50,000,000.00	49,588,388.89	49,442,333.33	49,610,500.00
1000737071	FEDERAL HOME LOAN BANKS	05/24/2023	4.725	4.381	50,000,000.00	49,652,187.50	49,488,125.00	49,678,000.00
953965450	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	0.000	50,000,000.00	49,987,555.56	49,278,222.22	50,000,000.00
979668097	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	4.093	50,000,000.00	49,825,850.00	49,413,050.00	49,843,500.00
996246964	FEDERAL HOME LOAN BANKS	05/31/2023	4.794	4.412	50,000,000.00	49,600,500.00	49,394,091.67	49,634,000.00
948071444	FEDERAL HOME LOAN BANKS	04/20/2023	4.480	3.896	50,000,000.00	49,881,777.78	49,110,222.22	49,893,500.00
1001815541	FEDERAL HOME LOAN BANKS	06/05/2023	4.900	4.561	43,343,000.00	42,959,534.85	42,823,847.18	42,988,454.26
1012985642	FEDERAL HOME LOAN BANKS	09/29/2023	4.790	4.759	5,000,000.00	4,879,584.72	4,878,919.44	4,884,100.00
953965436	FEDERAL HOME LOAN BANKS	04/03/2023	4.480	0.000	50,000,000.00	49,987,555.56	49,278,222.22	50,000,000.00
981031616	FEDERAL HOME LOAN BANKS	05/19/2023	4.660	4.353	50,000,000.00	49,689,333.33	49,301,000.00	49,709,500.00
1005943417	FEDERAL HOME LOAN BANKS	05/30/2023	4.835	4.406	50,000,000.00	49,603,798.61	49,496,354.17	49,640,500.00
987775499	FEDERAL HOME LOAN BANKS	05/17/2023	4.698	4.334	50,000,000.00	49,699,850.00	49,406,225.00	49,722,500.00
1012985643	FEDERAL HOME LOAN BANKS	06/30/2023	4.790	4.625	45,000,000.00	44,461,125.00	44,455,137.50	44,487,000.00
1001252854	FEDERAL HOME LOAN BANKS	06/07/2023	4.870	4.569	50,000,000.00	49,546,819.44	49,384,486.11	49,578,000.00
1008731008	FEDERAL HOME LOAN BANKS	06/23/2023	4.780	4.611	50,000,000.00	49,448,972.22	49,395,861.11	49,475,000.00
1011397869	FEDERAL HOME LOAN BANKS	06/28/2023	4.740	4.624	50,000,000.00	49,420,666.67	49,400,916.67	49,442,500.00
979668095	FEDERAL HOME LOAN BANKS	04/28/2023	4.644	4.093	50,000,000.00	49,825,850.00	49,413,050.00	49,843,500.00
1011397866	FEDERAL HOME LOAN MORTGAGE CORP	06/01/2023	4.720	4.544	50,000,000.00	49,800,111.11	49,573,888.89	49,617,000.00
984340229	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.500	4.353	50,000,000.00	49,700,000.00	49,343,750.00	49,709,500.00
985993294	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	4.353	50,000,000.00	49,698,666.67	49,372,222.22	49,709,500.00
993709876	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/05/2023	4.555	4.230	50,000,000.00	49,784,902.78	49,550,826.39	49,798,000.00
985993292	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	4.353	50,000,000.00	49,698,666.67	49,372,222.22	49,709,500.00
975405940	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	4.093	50,000,000.00	49,833,125.00	49,381,944.44	49,843,500.00
986871922	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.520	4.353	50,000,000.00	49,698,666.67	49,384,777.78	49,709,500.00
980528738	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	4.183	50,000,000.00	49,814,583.33	49,437,569.44	49,823,000.00
979668088	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	4.264	50,000,000.00	49,768,750.00	49,362,500.00	49,779,000.00
972862739	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	4.093	50,000,000.00	49,833,125.00	49,351,041.67	49,843,500.00
975982584	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/21/2023	4.450	3.920	50,000,000.00	49,876,388.89	49,431,388.89	49,887,500.00
997509950	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.630	4.353	50,000,000.00	49,691,333.33	49,491,986.11	49,709,500.00
977829479	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2023	4.450	3.850	50,000,000.00	49,888,750.00	49,474,652.78	49,900,000.00
972862740	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/21/2023	4.450	3.920	50,000,000.00	49,876,388.89	49,394,305.56	49,887,500.00
986444735	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.500	4.264	50,000,000.00	49,768,750.00	49,450,000.00	49,779,000.00
998787617	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.635	4.353	50,000,000.00	49,691,000.00	49,497,875.00	49,709,500.00
986871927	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.520	4.322	23,336,000.00	23,207,081.56	23,060,583.34	23,212,319.20
985493406	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.520	4.322	50,000,000.00	49,723,777.78	49,391,055.56	49,735,000.00
987775500	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/05/2023	4.500	4.230	50,000,000.00	49,787,500.00	49,500,000.00	49,798,000.00
983596951	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/15/2023	4.500	4.322	50,000,000.00	49,725,000.00	49,362,500.00	49,735,000.00
999323930	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.640	4.353	50,000,000.00	49,690,666.67	49,503,777.78	49,709,500.00
977829475	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/19/2023	4.450	3.850	50,000,000.00	49,888,750.00	49,474,652.78	49,900,000.00
983596952	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/19/2023	4.500	4.353	50,000,000.00	49,700,000.00	49,337,500.00	49,709,500.00
996246962	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/08/2023	4.595	4.264	50,000,000.00	49,763,868.05	49,559,645.83	49,779,000.00
980528745	FEDERAL NATIONAL MORTGAGE ASSOCIATION	05/01/2023	4.450	4.183	50,000,000.00	49,814,583.33	49,437,569.44	49,823,000.00
975405932	FEDERAL NATIONAL MORTGAGE ASSOCIATION	04/28/2023	4.450	4.093	50,000,000.00	49,833,125.00	49,381,944.44	49,843,500.00
<b>AGENCIES TO</b>			<b>4.234</b>		<b>23,628,705,444.44</b>	<b>23,573,985,056.48</b>	<b>23,535,724,029.17</b>	<b>21,399,703,264.41</b>
956307630	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	5.086	50,000,000.00	50,000,000.00	50,000,000.00	49,964,000.00
956307636	ANZ GROUP HOLDINGS LIMITED	06/12/2023	4.800	5.086	50,000,000.00	50,000,000.00	50,000,000.00	49,964,000.00
1003418594	BANK OF MONTREAL - CHICAGO BRANCH	06/16/2023	4.870	4.996	50,000,000.00	50,000,000.00	50,000,000.00	49,985,500.00
1011397871	BANK OF MONTREAL - CHICAGO BRANCH	06/30/2023	4.990	5.024	50,000,000.00	50,000,000.00	50,000,000.00	49,995,500.00
997511552	BANK OF MONTREAL - CHICAGO BRANCH	06/05/2023	4.900	4.973	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1008731011	BANK OF MONTREAL - CHICAGO BRANCH	06/21/2023	5.000	5.003	50,000,000.00	50,000,000.00	50,000,000.00	49,999,000.00
1005943416	BANK OF MONTREAL - CHICAGO BRANCH	06/02/2023	4.930	4.966	50,000,000.00	50,000,000.00	50,000,000.00	49,996,000.00
1012409659	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.262	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
1012409652	BANK OF NOVA SCOTIA - HOUSTON BRANCH	09/29/2023	5.200	5.262	50,000,000.00	50,000,000.00	50,000,000.00	49,984,500.00
1011848273	BNP PARIBAS NEW YORK BRANCH	06/30/2023	5.100	5.103	50,000,000.00	50,000,000.00	50,000,000.00	49,999,500.00



LOS ANGELES COUNTY TREASURER  
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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
987775677	BNP PARIBAS NEW YORK BRANCH	05/19/2023	4.720	4.950	50,000,000.00	50,000,000.00	50,000,000.00	49,982,500.00
999323928	BNP PARIBAS NEW YORK BRANCH	06/05/2023	4.840	4.997	50,000,000.00	50,000,000.00	50,000,000.00	49,984,000.00
987775678	BNP PARIBAS NEW YORK BRANCH	05/19/2023	4.720	4.950	50,000,000.00	50,000,000.00	50,000,000.00	49,982,500.00
991665483	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	05/19/2023	4.810	4.989	50,000,000.00	50,000,000.00	50,000,000.00	49,986,000.00
984857799	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	05/05/2023	4.730	4.944	50,000,000.00	50,000,000.00	50,000,000.00	49,988,000.00
1001252855	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	06/05/2023	5.090	5.057	50,000,000.00	50,000,000.00	50,000,000.00	50,001,500.00
975982583	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	04/19/2023	4.700	4.864	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
978356239	DNB BANK ASA - NEW YORK BRANCH	04/25/2023	4.600	4.763	50,000,000.00	50,000,000.00	50,000,000.00	49,993,000.00
971835355	DNB BANK ASA - NEW YORK BRANCH	04/10/2023	4.570	4.774	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00
974008267	DNB BANK ASA - NEW YORK BRANCH	04/17/2023	4.570	4.759	50,000,000.00	50,000,000.00	50,000,000.00	49,994,500.00
1009245551	DNB BANK ASA - NEW YORK BRANCH	06/26/2023	4.860	4.922	50,000,000.00	50,000,000.00	50,000,000.00	49,992,000.00
993221183	DNB BANK ASA - NEW YORK BRANCH	05/22/2023	4.750	4.831	50,000,000.00	50,000,000.00	50,000,000.00	49,992,500.00
960967092	NORDEA ABP - NEW YORK BRANCH	05/19/2023	4.730	4.975	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
981031613	NORDEA ABP - NEW YORK BRANCH	05/30/2023	4.790	5.059	50,000,000.00	50,000,000.00	50,000,000.00	49,974,500.00
956930951	NORDEA ABP - NEW YORK BRANCH	05/15/2023	4.780	4.952	50,000,000.00	50,000,000.00	50,000,000.00	49,985,000.00
946093040	NORDEA ABP - NEW YORK BRANCH	04/21/2023	4.810	4.847	50,000,000.00	50,000,000.00	50,000,000.00	49,996,500.00
985993298	NORDEA ABP - NEW YORK BRANCH	05/08/2023	4.750	4.898	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
998246977	NORDEA ABP - NEW YORK BRANCH	05/31/2023	4.830	5.059	50,000,000.00	50,000,000.00	50,000,000.00	49,979,000.00
960973384	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	5.204	50,000,000.00	50,000,000.00	50,000,000.00	49,973,000.00
960973385	ROYAL BANK OF CANADA NEW YORK BRANCH	06/16/2023	5.020	5.204	50,000,000.00	50,000,000.00	50,000,000.00	49,973,000.00
918664382	ROYAL BANK OF CANADA NEW YORK BRANCH	06/20/2023	4.650	5.230	50,000,000.00	50,000,000.00	50,000,000.00	49,921,500.00
994876063	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/05/2023	4.800	4.966	50,000,000.00	50,000,000.00	50,000,000.00	49,983,000.00
987399621	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	05/15/2023	4.700	4.896	50,000,000.00	50,000,000.00	50,000,000.00	49,986,000.00
977829484	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	04/21/2023	4.580	4.832	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1011648268	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/29/2023	5.000	5.019	50,000,000.00	50,000,000.00	50,000,000.00	49,997,500.00
1009245548	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/27/2023	4.950	5.016	50,000,000.00	50,000,000.00	50,000,000.00	49,991,500.00
1007768470	SVENSKA HANDELS AB PUBL - NEW YORK BRANCH	06/20/2023	4.920	4.999	50,000,000.00	50,000,000.00	50,000,000.00	49,990,500.00
939568601	TORONTO-DOMINION BANK - NEW YORK BRANCH	05/10/2023	5.200	4.872	50,000,000.00	50,000,000.00	50,000,000.00	50,012,500.00
1009768778	TORONTO-DOMINION BANK - NEW YORK BRANCH	09/29/2023	5.260	5.349	50,000,000.00	50,000,000.00	50,000,000.00	49,977,500.00
1009768779	TORONTO-DOMINION BANK - NEW YORK BRANCH	09/29/2023	5.260	5.349	50,000,000.00	50,000,000.00	50,000,000.00	49,977,500.00
1009768777	WESTPAC BANKING CORPORATION - NEW YORK BRAN	09/29/2023	5.170	5.290	50,000,000.00	50,000,000.00	50,000,000.00	49,970,000.00
954452679	WESTPAC BANKING CORPORATION - NEW YORK BRAN	06/20/2023	5.100	5.099	50,000,000.00	50,000,000.00	50,000,000.00	49,991,000.00
954452680	WESTPAC BANKING CORPORATION - NEW YORK BRAN	06/20/2023	5.100	5.099	50,000,000.00	50,000,000.00	50,000,000.00	49,991,000.00
<b>CD TOTAL</b>				<b>5.018</b>	<b>2,150,000,000.00</b>	<b>2,150,000,000.00</b>	<b>2,150,000,000.00</b>	<b>2,149,383,000.00</b>
821809411	TOYOTA MOTOR CREDIT CORP	06/18/2024	0.500	4.697	11,000,000.00	10,994,697.12	10,986,910.00	10,461,330.00
<b>CORP NOTE F:</b>				<b>4.697</b>	<b>11,000,000.00</b>	<b>10,994,697.12</b>	<b>10,986,910.00</b>	<b>10,461,330.00</b>
1006539394	ATLANTIC ASSET SECURITIZATION CORP.	05/17/2023	5.200	5.140	50,000,000.00	49,667,777.77	49,559,444.44	49,664,500.00
1004175205	ATLANTIC ASSET SECURITIZATION CORP.	05/04/2023	5.000	4.987	50,000,000.00	49,770,833.33	49,652,777.78	49,764,500.00
1001252852	ATLANTIC ASSET SECURITIZATION CORP.	05/19/2023	4.800	5.180	40,000,000.00	39,744,000.00	39,616,000.00	39,718,000.00
968974573	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.580	4.824	25,000,000.00	24,987,277.78	24,710,569.44	24,983,250.00
1005943422	ATLANTIC ASSET SECURITIZATION CORP.	04/28/2023	5.100	4.937	50,000,000.00	49,808,750.00	49,695,416.67	49,808,000.00
953965457	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.740	4.824	50,000,000.00	49,973,666.67	49,223,166.67	49,966,500.00
967905939	ATLANTIC ASSET SECURITIZATION CORP.	04/03/2023	4.570	4.920	50,000,000.00	49,987,305.56	49,428,750.00	49,979,500.00
1006539392	ATLANTIC ASSET SECURITIZATION CORP.	06/20/2023	5.430	5.493	50,000,000.00	49,396,666.67	49,283,541.67	49,382,000.00
980035744	ATLANTIC ASSET SECURITIZATION CORP.	05/01/2023	4.650	4.959	50,000,000.00	49,806,250.00	49,392,916.67	49,786,500.00
999323926	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2023	4.870	5.427	50,000,000.00	49,560,347.22	49,391,250.00	49,502,500.00
980528737	ATLANTIC ASSET SECURITIZATION CORP.	04/20/2023	4.680	4.896	24,900,000.00	24,838,497.00	24,641,040.00	24,832,272.00
1008269963	ATLANTIC ASSET SECURITIZATION CORP.	05/19/2023	5.100	5.180	50,000,000.00	49,660,000.00	49,589,166.67	49,647,500.00
981031614	ATLANTIC ASSET SECURITIZATION CORP.	06/01/2023	4.760	5.406	50,000,000.00	49,596,722.22	49,200,055.56	49,534,500.00
985993284	ATLANTIC ASSET SECURITIZATION CORP.	05/04/2023	4.700	4.987	36,559,000.00	36,401,491.64	36,153,296.65	36,386,807.11
984837141	ATLANTIC ASSET SECURITIZATION CORP.	05/05/2023	4.700	4.999	50,000,000.00	49,778,055.56	49,425,555.56	49,757,000.00
1000737074	ATLANTIC ASSET SECURITIZATION CORP.	06/05/2023	4.900	5.427	50,000,000.00	49,557,638.89	49,387,500.00	49,502,500.00
953965448	ATLANTIC ASSET SECURITIZATION CORP.	04/05/2023	4.740	4.824	50,000,000.00	49,973,666.67	49,223,166.67	49,966,500.00
1000737076	AUTOBAHN FUNDING COMPANY, LLC	04/05/2023	4.640	4.824	50,000,000.00	49,974,222.22	49,813,111.11	49,966,500.00
1002883004	AUTOBAHN FUNDING COMPANY, LLC	05/01/2023	4.670	5.201	50,000,000.00	49,805,416.67	49,882,180.56	49,786,500.00
980544032	AUTOBAHN FUNDING COMPANY, LLC	04/05/2023	4.540	4.824	50,000,000.00	49,974,777.78	49,590,138.89	49,966,500.00
1008270400	AUTOBAHN FUNDING COMPANY, LLC	04/25/2023	4.860	4.925	50,000,000.00	49,838,000.00	49,770,500.00	49,829,000.00
1009768776	AUTOBAHN FUNDING COMPANY, LLC	05/03/2023	4.890	5.197	50,000,000.00	49,782,666.66	49,748,708.33	49,772,500.00
1008270398	AUTOBAHN FUNDING COMPANY, LLC	04/25/2023	4.860	4.925	25,000,000.00	24,919,000.00	24,885,250.00	24,914,500.00
986881918	AUTOBAHN FUNDING COMPANY, LLC	04/14/2023	4.640	4.866	30,000,000.00	29,949,733.33	29,756,400.00	29,943,000.00
994248273	CAFCO LLC	06/20/2023	4.920	5.133	50,000,000.00	49,453,333.33	49,207,333.33	49,422,500.00
996246974	CAFCO LLC	06/21/2023	4.940	5.141	40,000,000.00	39,555,400.00	39,379,755.56	39,531,600.00
955074896	CAFCO LLC	04/14/2023	4.820	4.886	50,000,000.00	49,912,972.22	49,176,583.33	49,905,000.00
1002266965	CAFCO LLC	06/09/2023	5.040	5.086	50,000,000.00	49,517,000.00	49,363,000.00	49,505,500.00
1004189437	CAFCO LLC	06/13/2023	5.000	5.269	50,000,000.00	49,493,055.56	49,375,000.00	49,475,500.00



LOS ANGELES COUNTY TREASURER  
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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
982441585	CAFCO LLC	06/07/2023	4.800	5.077	50,000,000.00	49,553,333.33	49,160,000.00	49,520,500.00
993220361	CAFCO LLC	06/16/2023	4.900	5.115	50,000,000.00	49,482,777.78	49,224,166.67	49,453,000.00
955074899	CAFCO LLC	04/14/2023	4.820	4.886	25,000,000.00	24,956,486.11	24,588,291.67	24,952,500.00
993220360	CAFCO LLC	06/16/2023	4.900	5.115	25,000,000.00	24,741,388.89	24,612,083.33	24,726,500.00
1003414126	CAFCO LLC	06/09/2023	4.950	5.086	50,000,000.00	49,525,625.00	49,401,875.00	49,505,500.00
974008268	CAFCO LLC	05/10/2023	4.850	4.986	25,000,000.00	24,868,645.83	24,619,409.72	24,861,500.00
993714751	CAFCO LLC	06/15/2023	4.900	5.276	50,000,000.00	49,489,583.33	49,237,777.78	49,460,500.00
1008270399	CAFCO LLC	06/23/2023	5.190	5.147	50,000,000.00	49,401,708.33	49,329,625.00	49,399,500.00
1005947335	CAFCO LLC	06/12/2023	4.990	5.265	50,000,000.00	49,501,000.00	49,390,111.11	49,483,000.00
1011404542	CAFCO LLC	07/07/2023	5.120	5.367	50,000,000.00	49,310,222.22	49,281,777.78	49,291,500.00
1009762878	CANADIAN IMPERIAL BANK OF COMMERCE	07/03/2023	4.950	4.994	50,000,000.00	49,360,625.00	49,326,250.00	49,348,000.00
1007769756	CANADIAN IMPERIAL BANK OF COMMERCE	06/21/2023	4.990	5.115	45,691,000.00	45,178,004.29	45,108,338.21	45,174,691.70
1007149242	CANADIAN IMPERIAL BANK OF COMMERCE	06/20/2023	4.890	4.960	42,311,000.00	41,851,220.47	41,782,253.54	41,838,809.24
1009762885	CANADIAN IMPERIAL BANK OF COMMERCE	07/03/2023	4.950	4.994	50,000,000.00	49,360,625.00	49,326,250.00	49,348,000.00
1011848267	CANADIAN IMPERIAL BANK OF COMMERCE	07/05/2023	4.960	5.003	50,000,000.00	49,345,555.56	49,324,888.89	49,333,000.00
1008730979	CANADIAN IMPERIAL BANK OF COMMERCE	06/30/2023	4.950	4.989	50,000,000.00	49,381,250.00	49,326,250.00	49,369,500.00
1012409655	CANADIAN IMPERIAL BANK OF COMMERCE	07/05/2023	4.960	5.003	50,000,000.00	49,345,555.56	49,331,777.78	49,333,000.00
1005947336	CANADIAN IMPERIAL BANK OF COMMERCE	06/14/2023	4.950	5.096	50,000,000.00	49,491,250.00	49,381,250.00	49,485,500.00
1005947337	CANADIAN IMPERIAL BANK OF COMMERCE	06/14/2023	4.950	5.096	50,000,000.00	49,491,250.00	49,381,250.00	49,485,500.00
1008730995	CANADIAN IMPERIAL BANK OF COMMERCE	06/30/2023	4.950	4.989	50,000,000.00	49,381,250.00	49,326,250.00	49,369,500.00
1011851369	CANCARA ASSET SECURITISATION LIMITED	06/30/2023	4.950	5.349	50,000,000.00	49,381,250.00	49,360,625.00	49,344,500.00
994248275	CANCARA ASSET SECURITISATION LIMITED	05/05/2023	4.670	4.968	21,140,000.00	21,046,760.86	20,948,037.06	21,037,893.80
956930952	CANCARA ASSET SECURITISATION LIMITED	04/14/2023	4.720	4.886	50,000,000.00	49,914,777.78	49,213,333.33	49,905,000.00
1003418593	CANCARA ASSET SECURITISATION LIMITED	04/28/2023	4.770	5.210	50,000,000.00	49,821,125.00	49,701,875.00	49,807,500.00
1011851368	CANCARA ASSET SECURITISATION LIMITED	06/30/2023	4.950	5.349	50,000,000.00	49,381,250.00	49,360,625.00	49,344,500.00
976524136	CANCARA ASSET SECURITISATION LIMITED	04/05/2023	4.520	4.896	36,000,000.00	35,981,920.00	35,674,560.00	35,975,520.00
956930953	CANCARA ASSET SECURITISATION LIMITED	04/14/2023	4.720	4.886	40,000,000.00	39,931,822.22	39,370,666.67	39,924,000.00
1012990828	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.000	5.351	50,000,000.00	49,354,166.66	49,347,222.22	49,322,500.00
1009762884	CANCARA ASSET SECURITISATION LIMITED	06/07/2023	4.950	5.082	50,000,000.00	49,539,375.00	49,505,000.00	49,520,000.00
1012990829	CANCARA ASSET SECURITISATION LIMITED	07/03/2023	5.000	5.351	25,000,000.00	24,677,083.33	24,673,611.11	24,661,250.00
1009762883	CANCARA ASSET SECURITISATION LIMITED	06/13/2023	4.950	5.113	50,000,000.00	49,498,125.00	49,463,750.00	49,474,500.00
992531399	CANCARA ASSET SECURITISATION LIMITED	05/02/2023	4.670	4.961	50,000,000.00	49,798,930.56	49,565,430.56	49,779,500.00
994248276	CANCARA ASSET SECURITISATION LIMITED	05/05/2023	4.670	4.968	50,000,000.00	49,779,472.22	49,545,972.22	49,758,500.00
979668099	CHARIOT FUNDING LLC	05/01/2023	4.650	4.959	50,000,000.00	49,806,250.00	49,392,916.67	49,786,500.00
977829473	CHARIOT FUNDING LLC	04/24/2023	4.630	4.920	50,000,000.00	49,852,097.22	49,421,250.00	49,836,000.00
979668089	CHARIOT FUNDING LLC	05/01/2023	4.650	4.959	50,000,000.00	49,806,250.00	49,392,916.67	49,786,500.00
983592505	CHARIOT FUNDING LLC	04/21/2023	4.630	4.903	17,734,000.00	17,688,384.21	17,556,098.42	17,683,280.76
1008270401	CHARIOT FUNDING LLC	04/18/2023	4.870	4.900	50,000,000.00	49,885,013.89	49,817,375.00	49,877,500.00
977350967	CHARIOT FUNDING LLC	04/21/2023	4.650	4.903	50,000,000.00	49,870,833.33	49,431,666.67	49,857,000.00
977829478	CHARIOT FUNDING LLC	04/21/2023	4.600	4.903	32,266,000.00	32,183,542.44	31,907,309.63	32,173,719.24
979668091	CHARIOT FUNDING LLC	04/25/2023	4.640	4.925	43,500,000.00	43,365,440.00	43,001,006.67	43,351,230.00
977350968	CHARIOT FUNDING LLC	04/28/2023	4.650	4.937	50,000,000.00	49,825,625.00	49,386,458.33	49,808,000.00
979668105	CHARIOT FUNDING LLC	04/21/2023	4.600	4.903	50,000,000.00	49,872,222.22	49,456,944.44	49,857,000.00
970877613	CHARIOT FUNDING LLC	04/12/2023	4.550	4.890	50,000,000.00	49,930,486.11	49,412,291.67	49,918,500.00
977350969	CHARIOT FUNDING LLC	04/24/2023	4.640	4.920	50,000,000.00	49,851,777.78	49,413,555.56	49,836,000.00
1008272613	CHARIOT FUNDING LLC	04/19/2023	4.870	5.234	50,000,000.00	49,878,250.00	49,810,611.11	49,871,000.00
978334846	CHARIOT FUNDING LLC	04/25/2023	4.650	4.925	50,000,000.00	49,845,000.00	49,425,208.33	49,829,000.00
1011397867	CIESCO, LLC	07/21/2023	5.140	5.194	25,000,000.00	24,603,791.67	24,589,513.89	24,596,000.00
1004175204	CIESCO, LLC	06/16/2023	4.990	5.124	50,000,000.00	49,473,277.78	49,355,458.33	49,452,000.00
1012985651	CIESCO, LLC	07/21/2023	5.150	5.194	50,000,000.00	49,206,041.67	49,198,888.89	49,192,000.00
975405935	CIESCO, LLC	05/15/2023	4.830	5.000	50,000,000.00	49,704,833.33	49,215,125.00	49,687,500.00
996246981	CIESCO, LLC	06/21/2023	4.950	5.150	50,000,000.00	49,443,125.00	49,223,125.00	49,413,500.00
994879935	CIESCO, LLC	06/23/2023	4.950	5.160	50,000,000.00	49,429,375.00	49,209,375.00	49,398,000.00
956930945	CIESCO, LLC	06/13/2023	5.030	5.113	25,000,000.00	24,745,006.94	24,371,250.00	24,737,250.00
960201306	CIESCO, LLC	06/20/2023	5.040	5.147	50,000,000.00	49,440,000.00	48,726,000.00	49,421,000.00
985496354	CIESCO, LLC	08/09/2023	4.940	5.199	50,000,000.00	49,108,055.56	48,744,416.67	49,054,000.00
1011397868	CIESCO, LLC	07/21/2023	5.140	5.194	50,000,000.00	49,207,583.34	49,179,027.78	49,192,000.00
960201319	CIESCO, LLC	06/20/2023	5.040	5.147	10,000,000.00	9,888,000.00	9,745,200.00	9,884,200.00
971361698	CIESCO, LLC	05/04/2023	4.840	4.966	41,785,000.00	41,599,613.88	41,144,575.23	41,589,028.35
979668100	CRC FUNDING, LLC	05/22/2023	4.790	5.033	50,000,000.00	49,660,708.33	49,228,277.78	49,636,500.00
1007769757	CRC FUNDING, LLC	06/12/2023	5.150	5.296	50,000,000.00	49,485,000.00	49,406,319.44	49,480,000.00
953371002	CRC FUNDING, LLC	04/20/2023	4.820	4.896	50,000,000.00	49,872,805.55	49,102,944.44	49,864,000.00
1007769755	CRC FUNDING, LLC	06/12/2023	5.150	5.296	50,000,000.00	49,485,000.00	49,406,319.44	49,480,000.00
970877616	CRC FUNDING, LLC	05/03/2023	4.860	4.964	50,000,000.00	49,784,000.00	49,230,500.00	49,772,500.00
994879936	CRC FUNDING, LLC	06/21/2023	4.950	5.172	50,000,000.00	49,443,125.00	49,223,125.00	49,411,000.00
1011397873	CRC FUNDING, LLC	07/10/2023	5.120	5.225	50,000,000.00	49,288,888.88	49,260,444.44	49,267,000.00
955074902	CRC FUNDING, LLC	04/13/2023	4.820	4.874	50,000,000.00	49,919,866.67	49,183,277.78	49,912,000.00



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993709882	CRC FUNDING, LLC	06/14/2023	4.910	5.136	50,000,000.00	49,495,361.11	49,243,041.67	49,465,000.00
996246968	CRC FUNDING, LLC	06/09/2023	4.930	5.112	50,000,000.00	49,527,541.67	49,308,430.56	49,503,000.00
953370995	CRC FUNDING, LLC	04/20/2023	4.820	4.896	50,000,000.00	49,872,805.55	49,102,944.44	49,864,000.00
981031619	CRC FUNDING, LLC	06/05/2023	4.790	5.095	50,000,000.00	49,567,569.45	49,168,402.78	49,533,000.00
980545566	CRC FUNDING, LLC	06/06/2023	4.790	5.099	25,000,000.00	24,780,458.33	24,577,548.61	24,762,750.00
1012428866	CRC FUNDING, LLC	07/14/2023	5.140	5.394	50,000,000.00	49,257,555.56	49,243,277.78	49,237,000.00
993709878	CRC FUNDING, LLC	06/14/2023	4.910	5.136	50,000,000.00	49,495,361.11	49,243,041.67	49,465,000.00
982441581	CRC FUNDING, LLC	06/07/2023	4.790	5.104	25,000,000.00	24,777,131.94	24,580,875.00	24,759,000.00
972862738	CRC FUNDING, LLC	05/08/2023	4.850	4.974	50,000,000.00	49,750,763.89	49,225,347.22	49,737,500.00
981031611	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	04/17/2023	4.580	4.828	50,000,000.00	49,898,222.22	49,516,555.56	49,866,000.00
993220363	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	05/05/2023	4.700	4.906	50,000,000.00	49,778,055.56	49,530,000.00	49,761,500.00
1011848266	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	06/30/2023	5.040	5.084	49,128,000.00	48,508,987.20	48,488,353.44	48,496,705.20
1012985640	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	06/05/2023	4.880	4.991	50,000,000.00	49,559,444.45	49,552,666.67	49,542,500.00
1009245552	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	07/03/2023	4.890	5.086	50,000,000.00	49,368,375.00	49,314,041.67	49,336,000.00
1009762879	CREDIT AGRICOLE CORPORATE AND INVESTMENT BAI	05/30/2023	4.840	4.968	50,000,000.00	49,603,388.89	49,569,777.78	49,586,000.00
986871923	EMERSON ELECTRIC CO.	05/19/2023	4.720	4.842	50,000,000.00	49,685,333.33	49,377,222.22	49,670,500.00
991024216	EMERSON ELECTRIC CO.	05/19/2023	4.670	4.842	25,500,000.00	25,341,220.00	25,195,671.67	25,331,955.00
972253220	EMERSON ELECTRIC CO.	04/17/2023	4.580	4.828	50,000,000.00	49,898,666.67	49,404,666.67	49,886,000.00
988871924	EMERSON ELECTRIC CO.	05/19/2023	4.690	4.842	24,585,000.00	24,431,261.80	24,271,117.84	24,422,984.85
1002883005	EMERSON ELECTRIC CO.	04/27/2023	4.790	5.085	50,000,000.00	49,827,027.78	49,700,625.00	49,819,000.00
986457027	EMERSON ELECTRIC CO.	05/15/2023	4.690	4.840	50,000,000.00	49,713,388.89	49,387,694.44	49,697,500.00
987399623	EMERSON ELECTRIC CO.	05/22/2023	4.710	4.846	50,000,000.00	49,666,375.00	49,365,458.33	49,650,000.00
1001815542	EMERSON ELECTRIC CO.	05/02/2023	4.790	4.826	50,000,000.00	49,793,763.89	49,640,750.00	49,785,500.00
988584705	EMERSON ELECTRIC CO.	05/17/2023	4.710	4.841	44,000,000.00	43,735,193.33	43,476,143.33	43,721,920.00
986444740	ING (U.S.) FUNDING LLC	05/12/2023	4.670	4.809	50,000,000.00	49,734,069.45	49,403,277.78	49,719,500.00
985993296	ING (U.S.) FUNDING LLC	05/05/2023	4.665	4.814	50,000,000.00	49,779,708.33	49,442,791.67	49,766,000.00
985993293	ING (U.S.) FUNDING LLC	05/10/2023	4.670	4.806	50,000,000.00	49,747,041.87	49,409,763.89	49,733,000.00
1001815544	ING (U.S.) FUNDING LLC	06/07/2023	5.020	4.961	50,000,000.00	49,532,861.11	49,372,500.00	49,531,500.00
1012985653	ING (U.S.) FUNDING LLC	06/26/2023	4.990	5.011	50,000,000.00	49,403,972.23	49,397,041.67	49,394,500.00
1009245544	ING (U.S.) FUNDING LLC	06/30/2023	5.000	5.020	50,000,000.00	49,375,000.00	49,319,444.44	49,365,500.00
985993288	ING (U.S.) FUNDING LLC	05/10/2023	4.670	4.806	50,000,000.00	49,747,041.67	49,409,763.89	49,733,000.00
985493404	ING (U.S.) FUNDING LLC	05/08/2023	4.640	4.813	50,000,000.00	49,761,555.56	49,420,000.00	49,746,000.00
986871925	ING (U.S.) FUNDING LLC	05/19/2023	4.660	4.842	50,000,000.00	49,689,333.33	49,365,722.22	49,670,500.00
1009245550	ING (U.S.) FUNDING LLC	06/30/2023	5.000	5.020	50,000,000.00	49,375,000.00	49,319,444.44	49,365,500.00
986444734	ING (U.S.) FUNDING LLC	05/15/2023	4.670	4.800	50,000,000.00	49,714,611.11	49,383,819.44	49,700,000.00
985493402	ING (U.S.) FUNDING LLC	05/08/2023	4.640	4.813	50,000,000.00	49,761,555.56	49,420,000.00	49,746,000.00
1008730982	ING (U.S.) FUNDING LLC	06/21/2023	5.000	4.996	50,000,000.00	49,437,500.00	49,381,944.44	49,431,000.00
986444737	ING (U.S.) FUNDING LLC	05/12/2023	4.670	4.809	50,000,000.00	49,734,069.45	49,403,277.78	49,719,500.00
986444736	ING (U.S.) FUNDING LLC	05/15/2023	4.670	4.800	50,000,000.00	49,714,611.11	49,383,819.44	49,700,000.00
1008731010	ING (U.S.) FUNDING LLC	06/21/2023	5.000	4.996	50,000,000.00	49,437,500.00	49,381,944.44	49,431,000.00
1001815543	ING (U.S.) FUNDING LLC	06/07/2023	5.020	4.961	50,000,000.00	49,532,861.11	49,372,500.00	49,531,500.00
1009762880	ING (U.S.) FUNDING LLC	06/26/2023	5.000	5.011	50,000,000.00	49,402,777.78	49,368,055.56	49,394,500.00
985993297	ING (U.S.) FUNDING LLC	05/05/2023	4.665	4.814	50,000,000.00	49,779,708.33	49,442,791.67	49,766,000.00
945439251	JOHNSON & JOHNSON	04/03/2023	4.470	4.800	50,000,000.00	49,987,583.33	49,180,500.00	49,980,000.00
994878062	JOHNSON & JOHNSON	05/23/2023	4.790	4.816	50,000,000.00	49,654,055.56	49,434,513.89	49,645,500.00
954528382	JOHNSON & JOHNSON	04/04/2023	4.500	4.860	50,000,000.00	49,981,250.00	49,275,000.00	49,973,000.00
955074903	JOHNSON & JOHNSON	04/04/2023	4.450	4.860	21,059,000.00	21,051,190.62	20,764,846.72	21,047,628.14
954528380	JOHNSON & JOHNSON	04/04/2023	4.500	4.860	50,000,000.00	49,981,250.00	49,275,000.00	49,973,000.00
955074904	JOHNSON & JOHNSON	04/04/2023	4.450	4.860	50,000,000.00	49,981,458.33	49,301,597.22	49,973,000.00
945439242	JOHNSON & JOHNSON	04/03/2023	4.470	4.800	50,000,000.00	49,987,583.33	49,180,500.00	49,980,000.00
971361695	JOHNSON & JOHNSON	04/17/2023	4.540	4.786	50,000,000.00	49,899,111.11	49,388,361.11	49,887,000.00
986871920	JOHNSON & JOHNSON	06/12/2023	4.690	4.858	50,000,000.00	49,531,000.00	49,205,305.56	49,507,500.00
944217930	JOHNSON & JOHNSON	05/09/2023	4.550	4.809	50,000,000.00	49,759,861.11	48,906,736.11	49,739,500.00
980035760	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	4.959	50,000,000.00	49,806,250.00	49,392,916.67	49,786,500.00
984837147	JUPITER SECURITIZATION COMPANY LLC	06/09/2023	4.810	5.097	32,666,000.00	32,364,846.70	32,129,161.51	32,342,279.94
1008269970	JUPITER SECURITIZATION COMPANY LLC	05/12/2023	4.870	4.989	50,000,000.00	49,722,680.56	49,655,041.67	49,709,000.00
985496352	JUPITER SECURITIZATION COMPANY LLC	05/12/2023	4.730	4.989	50,000,000.00	49,730,652.78	49,382,472.22	49,709,000.00
972247534	JUPITER SECURITIZATION COMPANY LLC	04/12/2023	4.630	4.860	50,000,000.00	49,929,263.89	49,421,250.00	49,919,000.00
984340232	JUPITER SECURITIZATION COMPANY LLC	06/09/2023	4.830	5.097	50,000,000.00	49,537,125.00	49,154,750.00	49,504,500.00
980035756	JUPITER SECURITIZATION COMPANY LLC	05/01/2023	4.650	4.959	50,000,000.00	49,806,250.00	49,392,916.67	49,786,500.00
1006541122	JUPITER SECURITIZATION COMPANY LLC	04/28/2023	4.870	5.196	50,000,000.00	49,817,375.00	49,715,916.67	49,808,000.00
980035759	JUPITER SECURITIZATION COMPANY LLC	04/27/2023	4.640	4.933	50,000,000.00	49,832,444.44	49,420,000.00	49,815,000.00
980035754	JUPITER SECURITIZATION COMPANY LLC	04/27/2023	4.640	4.933	20,000,000.00	19,932,977.78	19,768,000.00	19,926,000.00
1007153545	JUPITER SECURITIZATION COMPANY LLC	04/21/2023	4.870	5.222	50,000,000.00	49,864,722.23	49,783,555.56	49,857,000.00
1007153544	JUPITER SECURITIZATION COMPANY LLC	04/21/2023	4.870	5.222	50,000,000.00	49,864,722.23	49,783,555.56	49,857,000.00
1008270397	JUPITER SECURITIZATION COMPANY LLC	05/05/2023	4.870	4.968	50,000,000.00	49,770,027.78	49,702,388.89	49,758,500.00
983596949	JUPITER SECURITIZATION COMPANY LLC	06/01/2023	4.770	5.057	50,000,000.00	49,595,875.00	49,211,625.00	49,584,500.00



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Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
1001252851	LA FAYETTE ASSET SECURITIZATION LLC	05/19/2023	4.810	5.011	50,000,000.00	49,679,333.33	49,519,000.00	49,659,000.00
982441586	LA FAYETTE ASSET SECURITIZATION LLC	04/27/2023	4.630	4.933	50,000,000.00	49,832,805.56	49,453,402.78	49,815,000.00
1000737672	LA FAYETTE ASSET SECURITIZATION LLC	05/19/2023	4.750	5.011	50,000,000.00	49,683,333.33	49,525,000.00	49,659,000.00
987775503	LA FAYETTE ASSET SECURITIZATION LLC	05/01/2023	4.680	4.959	50,000,000.00	49,805,000.00	49,506,000.00	49,786,500.00
986871921	LA FAYETTE ASSET SECURITIZATION LLC	05/15/2023	4.700	5.000	50,000,000.00	49,712,777.78	49,405,972.22	49,687,500.00
968974572	LA FAYETTE ASSET SECURITIZATION LLC	04/19/2023	4.640	4.888	35,922,000.00	35,838,660.96	35,435,855.60	35,829,321.24
967905938	LA FAYETTE ASSET SECURITIZATION LLC	04/03/2023	4.570	4.920	29,861,000.00	29,853,418.62	29,519,838.08	29,848,756.99
960967095	LA FAYETTE ASSET SECURITIZATION LLC	06/20/2023	5.020	5.147	40,862,000.00	40,406,161.69	39,830,865.82	40,388,818.04
983592503	LA FAYETTE ASSET SECURITIZATION LLC	05/05/2023	4.650	4.968	50,000,000.00	49,780,416.67	49,412,291.67	49,758,500.00
1005947338	LA FAYETTE ASSET SECURITIZATION LLC	04/14/2023	5.050	4.886	50,000,000.00	49,908,819.44	49,803,611.11	49,905,000.00
1007768472	LA FAYETTE ASSET SECURITIZATION LLC	06/02/2023	5.150	5.063	50,000,000.00	49,556,527.78	49,477,847.22	49,557,000.00
985993289	LA FAYETTE ASSET SECURITIZATION LLC	05/03/2023	4.690	4.964	50,000,000.00	49,791,555.55	49,452,833.33	49,772,500.00
1005947339	LA FAYETTE ASSET SECURITIZATION LLC	04/14/2023	5.050	4.886	50,000,000.00	49,908,819.44	49,803,611.11	49,905,000.00
1002883006	LA FAYETTE ASSET SECURITIZATION LLC	06/05/2023	4.950	5.248	50,000,000.00	49,553,125.00	49,436,250.00	49,534,500.00
1005947340	LA FAYETTE ASSET SECURITIZATION LLC	06/16/2023	5.430	5.124	50,000,000.00	49,426,833.33	49,313,708.33	49,452,000.00
975982587	LA FAYETTE ASSET SECURITIZATION LLC	04/04/2023	4.620	4.860	32,994,000.00	32,981,297.31	32,676,432.75	32,976,183.24
1011397872	LA FAYETTE ASSET SECURITIZATION LLC	06/30/2023	5.210	5.186	50,000,000.00	49,348,750.00	49,319,805.56	49,344,500.00
983592499	LA FAYETTE ASSET SECURITIZATION LLC	05/05/2023	4.650	4.968	50,000,000.00	49,780,416.67	49,405,833.33	49,758,500.00
1011397870	LA FAYETTE ASSET SECURITIZATION LLC	06/30/2023	5.210	5.186	50,000,000.00	49,348,750.00	49,319,805.56	49,344,500.00
1007769759	LA FAYETTE ASSET SECURITIZATION LLC	06/06/2023	5.150	5.252	50,000,000.00	49,527,916.67	49,463,541.67	49,527,000.00
982441582	LA FAYETTE ASSET SECURITIZATION LLC	04/27/2023	4.630	4.933	50,000,000.00	49,832,805.56	49,453,402.78	49,815,000.00
993709880	LA FAYETTE ASSET SECURITIZATION LLC	05/01/2023	4.690	4.959	50,000,000.00	49,804,583.33	49,563,569.44	49,786,500.00
1007769758	LA FAYETTE ASSET SECURITIZATION LLC	06/06/2023	5.150	5.252	50,000,000.00	49,527,916.67	49,463,541.67	49,527,000.00
971838280	MONT BLANC CAPITAL CORP	04/14/2023	4.720	4.886	50,000,000.00	49,914,777.78	49,403,444.44	49,905,000.00
971838281	MONT BLANC CAPITAL CORP	04/14/2023	4.720	4.886	9,531,000.00	9,514,754.94	9,417,284.58	9,512,891.10
1000116764	MONT BLANC CAPITAL CORP	06/07/2023	4.950	5.082	42,057,000.00	41,669,549.89	41,519,196.11	41,653,252.80
1008269966	MONT BLANC CAPITAL CORP	06/15/2023	5.100	5.121	27,947,000.00	27,650,063.12	27,610,471.54	27,644,892.93
970880569	MONT BLANC CAPITAL CORP	04/12/2023	4.720	4.860	50,000,000.00	49,927,888.89	49,396,888.89	49,919,000.00
1007768471	MONT BLANC CAPITAL CORP	06/15/2023	5.200	5.121	50,000,000.00	49,458,333.33	49,378,888.89	49,459,500.00
984340603	MONT BLANC CAPITAL CORP	05/10/2023	4.750	4.986	50,000,000.00	49,742,708.33	49,366,666.67	49,723,000.00
970880570	MONT BLANC CAPITAL CORP	04/12/2023	4.720	4.860	25,000,000.00	24,963,944.44	24,698,444.44	24,959,500.00
986871926	MONT BLANC CAPITAL CORP	05/16/2023	4.750	5.001	50,000,000.00	49,703,125.00	49,373,263.89	49,680,500.00
1002883007	MONT BLANC CAPITAL CORP	05/17/2023	4.800	5.009	26,994,000.00	26,828,436.80	26,767,250.40	26,817,459.24
984340604	MONT BLANC CAPITAL CORP	05/10/2023	4.750	4.986	14,988,000.00	14,910,874.25	14,798,152.00	14,904,966.48
1008732033	MONT BLANC CAPITAL CORP	06/20/2023	5.100	5.311	50,000,000.00	49,433,333.33	49,369,583.33	49,421,000.00
1004189438	MONT BLANC CAPITAL CORP	05/19/2023	4.950	5.011	42,049,000.00	41,771,476.60	41,673,187.06	41,762,225.82
987775498	MONT BLANC CAPITAL CORP	05/16/2023	4.760	5.001	32,242,000.00	32,050,160.10	31,854,057.09	32,035,973.62
986444738	MONT BLANC CAPITAL CORP	05/11/2023	4.730	4.987	50,000,000.00	49,737,222.22	49,402,180.56	49,716,000.00
985493405	MONT BLANC CAPITAL CORP	05/10/2023	4.770	4.986	23,130,000.00	23,100,475.73	22,848,045.30	23,001,859.80
1008732034	MONT BLANC CAPITAL CORP	06/20/2023	5.100	5.311	15,435,000.00	15,260,070.00	15,240,390.38	15,256,262.70
1009245554	NATIXIS, NEW YORK BRANCH	06/09/2023	4.960	4.947	50,000,000.00	49,524,666.67	49,469,555.56	49,519,000.00
1009245540	NATIXIS, NEW YORK BRANCH	06/09/2023	4.960	4.947	50,000,000.00	49,524,666.67	49,469,555.56	49,519,000.00
1008730998	NATIXIS, NEW YORK BRANCH	06/30/2023	5.070	5.064	37,307,000.00	36,834,133.77	36,788,847.15	36,829,470.40
1008730984	NATIXIS, NEW YORK BRANCH	06/30/2023	5.060	5.064	50,000,000.00	49,367,500.00	49,304,250.00	49,360,000.00
1012409654	NATIXIS, NEW YORK BRANCH	07/05/2023	5.050	5.066	38,994,000.00	38,474,350.79	38,463,410.81	38,467,191.06
1011848272	NATIXIS, NEW YORK BRANCH	07/03/2023	5.030	5.063	50,000,000.00	49,350,291.66	49,329,333.33	49,339,000.00
971361697	NATIXIS, NEW YORK BRANCH	05/10/2023	4.780	4.842	50,000,000.00	49,741,083.33	49,203,333.33	49,731,000.00
1009768781	NATIXIS, NEW YORK BRANCH	06/28/2023	5.040	5.213	50,000,000.00	49,384,000.00	49,356,000.00	49,375,000.00
1009768780	NATIXIS, NEW YORK BRANCH	06/28/2023	5.040	5.213	50,000,000.00	49,384,000.00	49,356,000.00	49,375,000.00
969002860	NATIXIS, NEW YORK BRANCH	05/03/2023	4.800	4.833	50,000,000.00	49,786,666.67	49,206,666.67	49,778,500.00
1011848269	NATIXIS, NEW YORK BRANCH	07/03/2023	5.030	5.063	50,000,000.00	49,350,291.66	49,329,333.33	49,339,000.00
1008730994	NATIXIS, NEW YORK BRANCH	06/30/2023	5.060	5.064	50,000,000.00	49,367,500.00	49,304,250.00	49,360,000.00
970046784	NATIXIS, NEW YORK BRANCH	05/05/2023	4.870	4.834	50,000,000.00	49,770,027.78	49,195,097.22	49,765,000.00
969481286	NATIXIS, NEW YORK BRANCH	05/03/2023	4.830	4.833	50,000,000.00	49,785,333.33	49,208,416.67	49,778,500.00
985496355	NESTLE CAPITAL CORPORATION	05/08/2023	4.560	4.907	50,000,000.00	49,765,666.67	49,436,333.33	49,751,500.00
983596950	NESTLE CAPITAL CORPORATION	05/05/2023	4.550	4.731	50,000,000.00	49,785,138.89	49,418,611.11	49,770,000.00
975417084	OLD LINE FUNDING, LLC	04/19/2023	4.600	4.888	50,000,000.00	49,885,000.00	49,425,000.00	49,871,000.00
1008272612	OLD LINE FUNDING, LLC	06/06/2023	5.000	5.296	50,000,000.00	49,541,666.66	49,506,944.44	49,523,000.00
977829482	OLD LINE FUNDING, LLC	04/28/2023	4.600	4.937	50,000,000.00	49,827,500.00	49,418,611.11	49,808,000.00
977829481	OLD LINE FUNDING, LLC	04/28/2023	4.600	4.937	50,000,000.00	49,827,500.00	49,418,611.11	49,808,000.00
991665489	OLD LINE FUNDING, LLC	05/19/2023	4.700	5.069	30,000,000.00	29,812,000.00	29,659,250.00	29,793,000.00
1012409658	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.190	50,000,000.00	49,362,500.00	49,348,333.33	49,344,000.00
984857800	OLD LINE FUNDING, LLC	05/09/2023	4.680	5.012	50,000,000.00	49,753,000.00	49,415,000.00	49,728,500.00
1012409657	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.190	40,000,000.00	39,490,000.00	39,478,666.67	39,475,200.00
988584704	OLD LINE FUNDING, LLC	05/22/2023	4.700	5.082	5,000,000.00	4,966,708.33	4,938,638.89	4,963,301.00
1011397874	OLD LINE FUNDING, LLC	06/30/2023	5.100	5.190	50,000,000.00	49,362,500.00	49,334,166.67	49,344,000.00
1006539388	OLD LINE FUNDING, LLC	05/31/2023	4.960	5.111	50,000,000.00	49,586,666.67	49,504,000.00	49,567,000.00



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 FUND: POOLED SURPLUS INVESTMENTS  
 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
988584703	OLD LINE FUNDING, LLC	05/22/2023	4.700	5.082	50,000,000.00	49,667,083.33	49,386,388.89	49,633,000.00
970877612	OLD LINE FUNDING, LLC	04/14/2023	4.600	4.886	50,000,000.00	49,916,944.45	49,393,055.56	49,905,000.00
1001252853	OLD LINE FUNDING, LLC	05/19/2023	4.910	5.069	24,971,000.00	24,807,523.19	24,725,784.78	24,798,700.10
1009245538	OLD LINE FUNDING, LLC	06/13/2023	5.000	5.142	50,000,000.00	49,493,055.56	49,465,277.78	49,471,500.00
964580659	OLD LINE FUNDING, LLC	04/13/2023	4.480	4.874	50,000,000.00	49,925,333.33	49,346,666.67	49,912,000.00
1008730981	OLD LINE FUNDING, LLC	06/06/2023	5.000	5.298	50,000,000.00	49,541,666.67	49,513,888.89	49,523,000.00
1009246056	PEPSICO, INC.	06/13/2023	4.830	5.018	50,000,000.00	49,510,291.67	49,456,625.00	49,500,000.00
992529443	SHEFFIELD RECEIVABLES COMPANY LLC	05/19/2023	4.770	5.128	50,000,000.00	49,682,000.00	49,423,625.00	49,651,000.00
972247535	SHEFFIELD RECEIVABLES COMPANY LLC	04/12/2023	4.640	4.890	50,000,000.00	49,929,111.11	49,420,000.00	49,918,500.00
994876064	SHEFFIELD RECEIVABLES COMPANY LLC	05/01/2023	4.790	5.017	35,000,000.00	34,860,291.67	34,706,612.50	34,848,800.00
988588942	SHEFFIELD RECEIVABLES COMPANY LLC	05/17/2023	4.740	5.132	50,000,000.00	49,697,166.67	49,400,916.67	49,665,000.00
971835357	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.650	4.824	17,910,000.00	17,900,746.50	17,715,676.50	17,898,000.30
1004175207	SHEFFIELD RECEIVABLES COMPANY LLC	05/18/2023	5.020	5.130	50,000,000.00	49,672,305.56	49,553,777.78	49,658,000.00
984340230	SHEFFIELD RECEIVABLES COMPANY LLC	05/03/2023	4.700	5.029	50,000,000.00	49,791,111.11	49,419,027.78	49,769,500.00
954528373	SHEFFIELD RECEIVABLES COMPANY LLC	04/03/2023	4.640	4.920	50,000,000.00	49,987,111.11	49,258,888.89	49,979,500.00
1007149240	SHEFFIELD RECEIVABLES COMPANY LLC	04/14/2023	5.040	4.911	50,000,000.00	49,909,000.00	49,825,000.00	49,904,500.00
972247531	SHEFFIELD RECEIVABLES COMPANY LLC	04/14/2023	4.650	4.911	50,000,000.00	49,916,041.67	49,405,833.33	49,904,500.00
1005943420	SHEFFIELD RECEIVABLES COMPANY LLC	06/19/2023	5.240	5.166	30,207,000.00	29,872,843.46	29,802,494.71	29,873,212.65
976522869	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.550	4.824	50,000,000.00	49,974,722.22	49,526,041.67	49,966,500.00
974008269	SHEFFIELD RECEIVABLES COMPANY LLC	04/17/2023	4.650	4.955	50,000,000.00	49,896,666.67	49,418,750.00	49,883,000.00
970046780	SHEFFIELD RECEIVABLES COMPANY LLC	04/05/2023	4.640	4.824	50,000,000.00	49,974,222.22	49,426,444.44	49,966,500.00
1012409653	SHEFFIELD RECEIVABLES COMPANY LLC	06/07/2023	4.990	5.151	50,000,000.00	49,535,652.78	49,521,791.67	49,513,500.00
1012428867	SHEFFIELD RECEIVABLES COMPANY LLC	07/05/2023	5.200	5.356	50,000,000.00	49,313,888.88	49,299,444.44	49,307,500.00
979680992	SHEFFIELD RECEIVABLES COMPANY LLC	04/27/2023	4.680	5.000	50,000,000.00	49,831,000.00	49,408,500.00	49,812,500.00
1002266967	SHEFFIELD RECEIVABLES COMPANY LLC	05/10/2023	4.940	5.085	50,000,000.00	49,732,416.67	49,581,472.22	49,717,500.00
1006539386	SHEFFIELD RECEIVABLES COMPANY LLC	06/06/2023	5.140	5.147	50,000,000.00	49,528,833.33	49,421,750.00	49,521,000.00
1002266964	THE COCA-COLA COMPANY	05/08/2023	4.800	4.737	50,000,000.00	49,753,333.34	49,606,666.67	49,750,000.00
1002874211	THE COCA-COLA COMPANY	05/11/2023	4.800	4.733	50,000,000.00	49,733,333.34	49,606,666.67	49,730,500.00
993220362	THE COCA-COLA COMPANY	05/16/2023	4.650	4.743	50,000,000.00	49,709,375.00	49,463,958.33	49,697,000.00
1006539387	THE COCA-COLA COMPANY	06/21/2023	4.890	4.799	50,000,000.00	49,449,875.00	49,348,000.00	49,453,500.00
991024215	THE COCA-COLA COMPANY	05/16/2023	4.620	4.743	50,000,000.00	49,711,250.00	49,428,166.67	49,697,000.00
1001815540	THE COCA-COLA COMPANY	06/05/2023	4.950	4.762	50,000,000.00	49,553,125.00	49,395,000.00	49,563,500.00
999323934	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.770	4.846	35,000,000.00	34,712,475.00	34,577,987.50	34,703,200.00
985496351	THE PROCTER & GAMBLE COMPANY	05/09/2023	4.700	4.818	35,000,000.00	34,826,361.11	34,584,180.56	34,817,300.00
970046786	THE PROCTER & GAMBLE COMPANY	04/25/2023	4.580	4.810	50,000,000.00	49,847,333.33	49,306,638.89	49,833,000.00
987775502	THE PROCTER & GAMBLE COMPANY	05/15/2023	4.690	4.832	50,000,000.00	49,713,388.89	49,413,750.00	49,698,000.00
971835359	THE PROCTER & GAMBLE COMPANY	04/10/2023	4.590	4.824	12,800,000.00	12,785,312.00	12,658,016.00	12,782,848.00
994876061	THE PROCTER & GAMBLE COMPANY	05/23/2023	4.760	4.836	50,000,000.00	49,656,222.22	49,438,055.56	49,644,000.00
994248271	THE PROCTER & GAMBLE COMPANY	05/23/2023	4.760	4.836	50,000,000.00	49,656,222.22	49,418,222.22	49,644,000.00
998787616	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.760	4.846	50,000,000.00	49,590,111.11	49,391,777.78	49,576,000.00
971835360	THE PROCTER & GAMBLE COMPANY	04/10/2023	4.590	4.824	50,000,000.00	49,942,625.00	49,445,375.00	49,933,000.00
987775501	THE PROCTER & GAMBLE COMPANY	05/15/2023	4.690	4.832	50,000,000.00	49,713,388.89	49,413,750.00	49,698,000.00
999323931	THE PROCTER & GAMBLE COMPANY	06/02/2023	4.760	4.846	34,800,000.00	34,514,717.34	34,381,278.67	34,504,896.00
994876066	THE PROCTER & GAMBLE COMPANY	05/24/2023	4.750	4.833	50,000,000.00	49,650,347.22	49,432,638.89	49,637,500.00
981031615	THE TORONTO-DOMINION BANK	05/01/2023	4.570	4.819	50,000,000.00	49,809,583.33	49,428,750.00	49,792,500.00
977829471	THUNDER BAY FUNDING, LLC	04/28/2023	4.600	4.924	50,000,000.00	49,827,500.00	49,418,611.11	49,808,500.00
971838282	THUNDER BAY FUNDING, LLC	05/05/2023	4.700	4.947	50,000,000.00	49,778,055.56	49,268,888.89	49,759,500.00
1003414127	THUNDER BAY FUNDING, LLC	06/16/2023	4.950	5.105	50,000,000.00	49,477,500.00	49,353,750.00	49,454,000.00
1006533390	THUNDER BAY FUNDING, LLC	05/31/2023	4.950	5.034	50,000,000.00	49,587,500.00	49,505,000.00	49,573,500.00
977829470	THUNDER BAY FUNDING, LLC	04/28/2023	4.600	4.924	50,000,000.00	49,827,500.00	49,418,611.11	49,808,500.00
987775880	THUNDER BAY FUNDING, LLC	05/19/2023	4.680	4.989	50,000,000.00	49,688,000.00	49,395,500.00	49,660,500.00
967905940	THUNDER BAY FUNDING, LLC	04/05/2023	4.480	4.824	50,000,000.00	49,975,111.11	49,440,000.00	49,966,500.00
962108959	THUNDER BAY FUNDING, LLC	04/03/2023	4.480	4.920	40,000,000.00	39,990,044.44	39,497,244.44	39,983,600.00
964580662	THUNDER BAY FUNDING, LLC	04/13/2023	4.500	4.874	50,000,000.00	49,925,000.00	49,343,750.00	49,912,000.00
962651388	THUNDER BAY FUNDING, LLC	04/10/2023	4.500	4.860	50,000,000.00	49,943,750.00	49,356,250.00	49,932,500.00
992529446	THUNDER BAY FUNDING, LLC	05/31/2023	4.720	5.034	40,000,000.00	39,685,333.33	39,480,800.00	39,658,800.00
1007769780	THUNDER BAY FUNDING, LLC	06/02/2023	5.000	5.211	50,000,000.00	49,569,444.44	49,508,944.44	49,559,000.00
988584707	THUNDER BAY FUNDING, LLC	05/16/2023	4.670	4.985	30,000,000.00	29,824,875.00	29,649,750.00	29,808,900.00
1011848271	THUNDER BAY FUNDING, LLC	06/27/2023	5.100	5.159	20,156,000.00	19,907,577.30	19,899,011.00	19,901,832.84
971838283	THUNDER BAY FUNDING, LLC	04/28/2023	4.670	4.924	50,000,000.00	49,824,875.00	49,318,958.33	49,808,500.00
977829477	THUNDER BAY FUNDING, LLC	04/28/2023	4.590	4.924	50,000,000.00	49,827,875.00	49,407,125.00	49,808,500.00
1011848270	THUNDER BAY FUNDING, LLC	06/27/2023	5.100	5.159	30,000,000.00	29,630,250.00	29,617,500.00	29,621,700.00
972247537	THUNDER BAY FUNDING, LLC	05/12/2023	4.750	4.971	50,000,000.00	49,729,513.89	49,241,319.44	49,710,000.00
962651387	THUNDER BAY FUNDING, LLC	04/05/2023	4.460	4.824	40,000,000.00	39,980,177.78	39,489,577.78	39,973,200.00
1004175206	TOYOTA MOTOR CREDIT CORPORATION	06/13/2023	5.000	5.011	50,000,000.00	49,493,055.56	49,375,000.00	49,485,000.00
992529441	TOYOTA MOTOR CREDIT CORPORATION	05/03/2023	4.720	4.920	50,000,000.00	49,790,222.22	49,534,555.56	49,774,500.00
977350971	TOYOTA MOTOR CREDIT CORPORATION	04/17/2023	4.580	4.871	50,000,000.00	49,898,222.22	49,465,666.67	49,885,000.00



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value	
987393619	TOYOTA MOTOR CREDIT CORPORATION	05/15/2023	4.700	4.952	50,000,000.00	49,712,777.78	49,405,972.22	49,690,500.00	
987393620	TOYOTA MOTOR CREDIT CORPORATION	05/15/2023	4.700	4.952	50,000,000.00	49,712,777.78	49,405,972.22	49,690,500.00	
982441577	TOYOTA MOTOR CREDIT CORPORATION	05/05/2023	4.640	4.927	50,000,000.00	49,780,888.89	49,400,666.67	49,760,500.00	
982441578	TOYOTA MOTOR CREDIT CORPORATION	05/05/2023	4.640	4.927	50,000,000.00	49,780,888.89	49,400,666.67	49,760,500.00	
970877611	TOYOTA MOTOR CREDIT CORPORATION	04/11/2023	4.620	4.844	50,000,000.00	49,935,833.33	49,409,666.67	49,926,000.00	
969481288	TOYOTA MOTOR CREDIT CORPORATION	04/05/2023	4.630	4.824	50,000,000.00	49,974,277.78	49,421,250.00	49,966,500.00	
982441583	TOYOTA MOTOR CREDIT CORPORATION	04/24/2023	4.610	4.890	50,000,000.00	49,852,736.11	49,474,972.22	49,837,000.00	
969481287	TOYOTA MOTOR CREDIT CORPORATION	04/05/2023	4.630	4.824	50,000,000.00	49,974,277.78	49,421,250.00	49,966,500.00	
972247536	UNILEVER CAPITAL CORPORATION	04/05/2023	4.500	4.824	50,000,000.00	49,975,000.00	49,487,500.00	49,966,500.00	
971835356	UNILEVER CAPITAL CORPORATION	04/13/2023	4.530	4.818	50,000,000.00	49,924,500.00	49,433,750.00	49,913,000.00	
986444739	UNILEVER CAPITAL CORPORATION	05/09/2023	4.670	4.818	50,000,000.00	49,753,527.78	49,422,736.11	49,739,000.00	
991024220	UNILEVER CAPITAL CORPORATION	05/17/2023	4.700	4.818	50,000,000.00	49,699,722.22	49,412,500.00	49,685,500.00	
971835354	UNILEVER CAPITAL CORPORATION	04/05/2023	4.490	4.824	50,000,000.00	49,975,055.56	49,476,166.67	49,966,500.00	
980035758	UNILEVER CAPITAL CORPORATION	05/02/2023	4.670	4.826	50,000,000.00	49,798,930.55	49,383,819.44	49,785,500.00	
993220365	UNILEVER CAPITAL CORPORATION	05/22/2023	4.730	4.846	50,000,000.00	49,664,958.33	49,415,319.44	49,650,000.00	
993220364	UNILEVER CAPITAL CORPORATION	05/30/2023	4.750	4.890	50,000,000.00	49,610,763.89	49,360,069.44	49,592,500.00	
983592501	UNILEVER CAPITAL CORPORATION	05/01/2023	4.630	4.831	50,000,000.00	49,807,083.33	49,434,111.11	49,792,000.00	
998787618	UNILEVER CAPITAL CORPORATION	04/24/2023	4.680	4.830	50,000,000.00	49,850,500.00	49,655,500.00	49,839,000.00	
1000737265	UNILEVER CAPITAL CORPORATION	05/31/2023	4.800	4.887	50,000,000.00	49,600,000.00	49,433,333.33	49,586,000.00	
983592500	UNILEVER CAPITAL CORPORATION	05/01/2023	4.830	4.831	30,000,000.00	29,884,250.00	29,660,466.67	29,875,200.00	
1007768468	UNILEVER CAPITAL CORPORATION	06/05/2023	4.800	4.882	50,000,000.00	49,566,666.66	49,493,333.33	49,552,500.00	
975982582	UNILEVER CAPITAL CORPORATION	04/11/2023	4.550	4.811	50,000,000.00	49,936,805.56	49,481,805.56	49,926,500.00	
991665481	UNILEVER CAPITAL CORPORATION	05/19/2023	4.700	4.827	50,000,000.00	49,686,666.67	49,405,972.22	49,671,500.00	
972247539	UNILEVER CAPITAL CORPORATION	04/03/2023	4.500	4.800	50,000,000.00	49,987,500.00	49,493,750.00	49,980,000.00	
988584706	UNILEVER CAPITAL CORPORATION	05/16/2023	4.690	4.813	50,000,000.00	49,706,875.00	49,413,750.00	49,692,500.00	
1002266966	UNILEVER CAPITAL CORPORATION	06/05/2023	4.970	4.882	40,000,000.00	39,641,055.56	39,519,566.67	39,642,000.00	
979668094	UNILEVER CAPITAL CORPORATION	04/17/2023	4.630	4.828	30,000,000.00	29,938,266.67	29,687,475.00	29,931,600.00	
<b>CPD TOTAL</b>					<b>4.989</b>	<b>14,844,981,000.00</b>	<b>14,750,797,555.23</b>	<b>14,665,710,353.54</b>	<b>14,746,309,840.68</b>
908634662	LACCAL	06/30/2025	5.274	3.692	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	
<b>LACCAL BANS</b>						<b>5,000,000.00</b>	<b>5,000,000.00</b>	<b>5,000,000.00</b>	
821809393	SUCCESSOR AGENCY TO THE REDEVELOPMENT AGEI	08/01/2024	2.958	4.729	23,000,000.00	23,567,991.80	24,865,760.00	22,478,820.00	
<b>CA MUNI BDN</b>				<b>4.540</b>	<b>23,000,000.00</b>	<b>23,567,991.80</b>	<b>24,865,760.00</b>	<b>22,478,820.00</b>	
						<b>28,000,000.00</b>	<b>28,567,991.80</b>	<b>29,865,760.00</b>	<b>27,478,820.00</b>
956668147	UNITED STATES TREASURY	06/15/2023	4.410	4.552	50,000,000.00	49,540,625.00	48,873,000.00	49,530,500.00	
975405937	UNITED STATES TREASURY	07/06/2023	4.510	4.655	50,000,000.00	49,398,666.67	48,941,402.78	49,389,000.00	
962042863	UNITED STATES TREASURY	06/22/2023	4.470	4.554	50,000,000.00	49,490,916.67	48,876,291.67	49,487,500.00	
964574296	UNITED STATES TREASURY	04/25/2023	4.450	4.085	50,000,000.00	49,851,666.67	49,270,694.44	49,860,500.00	
955754307	UNITED STATES TREASURY	06/01/2023	4.470	4.413	50,000,000.00	49,621,291.67	48,944,583.33	49,628,000.00	
963302253	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,323,569.44	49,889,500.00	
1009762877	UNITED STATES TREASURY	07/25/2023	4.720	4.717	50,000,000.00	49,246,111.11	49,219,888.89	49,263,500.00	
985993295	UNITED STATES TREASURY	08/10/2023	4.660	4.702	50,000,000.00	49,152,138.89	48,815,583.33	49,164,000.00	
960201309	UNITED STATES TREASURY	06/15/2023	4.480	4.552	50,000,000.00	49,533,333.33	48,898,666.67	49,530,500.00	
958267222	UNITED STATES TREASURY	04/20/2023	4.320	4.042	50,000,000.00	49,886,000.00	49,250,000.00	49,889,500.00	
953965453	UNITED STATES TREASURY	05/25/2023	4.420	4.470	50,000,000.00	49,668,500.00	48,968,666.67	49,665,500.00	
980035761	UNITED STATES TREASURY	05/02/2023	4.525	4.236	50,000,000.00	49,805,173.61	49,402,951.39	49,815,000.00	
1008730999	UNITED STATES TREASURY	07/05/2023	4.590	4.681	50,000,000.00	49,394,375.00	49,337,000.00	49,393,500.00	
953371003	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,197,861.11	49,889,500.00	
963302254	UNITED STATES TREASURY	05/04/2023	4.375	4.290	50,000,000.00	49,799,479.17	49,228,298.61	49,801,000.00	
955754306	UNITED STATES TREASURY	06/01/2023	4.470	4.413	50,000,000.00	49,621,291.67	48,944,583.33	49,628,000.00	
954528388	UNITED STATES TREASURY	06/08/2023	4.520	4.460	50,000,000.00	49,573,111.11	48,863,722.22	49,582,000.00	
954528374	UNITED STATES TREASURY	06/08/2023	4.520	4.460	50,000,000.00	49,573,111.11	48,863,722.22	49,582,000.00	
956930948	UNITED STATES TREASURY	06/01/2023	4.480	4.413	50,000,000.00	49,620,444.45	48,954,666.67	49,628,000.00	
1008730986	UNITED STATES TREASURY	07/05/2023	4.590	4.681	50,000,000.00	49,394,375.00	49,337,000.00	49,393,500.00	
953965468	UNITED STATES TREASURY	04/20/2023	4.315	4.042	50,000,000.00	49,886,131.94	49,202,923.61	49,889,500.00	
1009245541	UNITED STATES TREASURY	07/25/2023	4.520	4.717	50,000,000.00	49,278,055.55	49,252,944.44	49,263,500.00	
991024221	UNITED STATES TREASURY	08/17/2023	4.810	4.740	50,000,000.00	49,078,083.33	48,784,138.89	49,113,500.00	
975982579	UNITED STATES TREASURY	07/20/2023	4.635	4.645	50,000,000.00	49,291,875.00	48,828,375.00	49,303,500.00	
960201307	UNITED STATES TREASURY	05/25/2023	4.430	4.470	50,000,000.00	49,667,750.00	49,040,166.67	49,665,500.00	
980035748	UNITED STATES TREASURY	05/02/2023	4.525	4.236	50,000,000.00	49,805,173.61	49,402,951.39	49,815,000.00	
963302265	UNITED STATES TREASURY	05/04/2023	4.375	4.290	50,000,000.00	49,799,479.17	49,228,298.61	49,801,000.00	
1009245542	UNITED STATES TREASURY	07/25/2023	4.520	4.717	50,000,000.00	49,278,055.55	49,252,944.44	49,263,500.00	
953965465	UNITED STATES TREASURY	05/25/2023	4.420	4.470	50,000,000.00	49,668,500.00	48,968,666.67	49,665,500.00	
953965451	UNITED STATES TREASURY	06/01/2023	4.505	4.413	50,000,000.00	49,618,326.39	48,905,034.72	49,628,000.00	
982441584	UNITED STATES TREASURY	05/30/2023	4.550	4.480	50,000,000.00	49,827,152.78	49,254,305.56	49,634,500.00	



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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
971835358	UNITED STATES TREASURY	07/06/2023	4.660	4.655	50,000,000.00	49,378,666.67	48,860,888.89	49,389,000.00
991665478	UNITED STATES TREASURY	05/09/2023	4.620	4.287	50,000,000.00	49,756,166.67	49,480,250.00	49,772,000.00
991665493	UNITED STATES TREASURY	05/09/2023	4.620	4.287	50,000,000.00	49,756,166.67	49,480,250.00	49,772,000.00
994248274	UNITED STATES TREASURY	08/24/2023	4.895	4.793	50,000,000.00	49,014,201.39	48,769,451.39	49,059,500.00
946093019	UNITED STATES TREASURY	04/20/2023	4.350	4.042	50,000,000.00	49,885,208.33	49,105,833.33	49,889,500.00
1011397865	UNITED STATES TREASURY	08/31/2023	4.570	4.760	50,000,000.00	49,035,222.22	49,009,833.33	49,024,500.00
963302252	UNITED STATES TREASURY	06/22/2023	4.490	4.554	50,000,000.00	49,488,638.89	48,896,208.33	49,487,500.00
980528743	UNITED STATES TREASURY	05/16/2023	4.520	4.372	50,000,000.00	49,717,500.00	49,334,555.56	49,726,000.00
930466425	UNITED STATES TREASURY	10/05/2023	4.340	4.720	50,000,000.00	48,872,805.56	47,884,250.00	48,812,500.00
964574298	UNITED STATES TREASURY	04/18/2023	4.360	3.860	50,000,000.00	49,897,055.56	49,327,833.33	49,905,000.00
1009245543	UNITED STATES TREASURY	07/25/2023	4.520	4.717	50,000,000.00	49,278,055.55	49,252,944.44	49,263,500.00
953965466	UNITED STATES TREASURY	05/11/2023	4.440	4.348	50,000,000.00	49,753,333.33	49,050,333.33	49,757,000.00
955754305	UNITED STATES TREASURY	06/01/2023	4.470	4.413	50,000,000.00	49,621,291.67	48,944,583.33	49,628,000.00
963302266	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,323,569.44	49,889,500.00
1003414121	UNITED STATES TREASURY	06/20/2023	4.735	4.570	50,000,000.00	49,473,888.89	49,355,513.89	49,498,000.00
960967091	UNITED STATES TREASURY	06/15/2023	4.430	4.552	50,000,000.00	49,538,541.67	48,917,111.11	49,530,500.00
955074897	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,928,875.00	49,628,000.00
953965452	UNITED STATES TREASURY	05/25/2023	4.420	4.470	50,000,000.00	49,868,500.00	48,968,666.67	49,665,500.00
1008731012	UNITED STATES TREASURY	07/18/2023	4.630	4.685	50,000,000.00	49,305,500.00	49,254,055.56	49,312,000.00
954528371	UNITED STATES TREASURY	06/08/2023	4.520	4.460	50,000,000.00	49,573,111.11	48,863,722.22	49,582,000.00
953370993	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,197,861.11	49,889,500.00
991024218	UNITED STATES TREASURY	08/17/2023	4.810	4.740	50,000,000.00	49,078,083.33	48,784,138.89	49,113,500.00
960201312	UNITED STATES TREASURY	06/15/2023	4.480	4.552	50,000,000.00	49,533,333.33	48,898,666.67	49,530,500.00
955754304	UNITED STATES TREASURY	06/01/2023	4.470	4.413	50,000,000.00	49,621,291.67	48,944,583.33	49,628,000.00
1011397863	UNITED STATES TREASURY	08/31/2023	4.570	4.760	50,000,000.00	49,035,222.22	49,009,833.33	49,024,500.00
953965441	UNITED STATES TREASURY	11/30/2023	4.410	4.539	50,000,000.00	48,511,625.00	47,813,375.00	48,519,500.00
963302263	UNITED STATES TREASURY	05/04/2023	4.375	4.290	50,000,000.00	49,799,479.17	49,228,298.61	49,801,000.00
960967094	UNITED STATES TREASURY	06/15/2023	4.430	4.552	50,000,000.00	49,538,541.67	48,917,111.11	49,530,500.00
954528385	UNITED STATES TREASURY	05/18/2023	4.455	4.467	50,000,000.00	49,709,187.50	49,010,000.00	49,708,000.00
981031821	UNITED STATES TREASURY	05/30/2023	4.590	4.480	50,000,000.00	49,623,875.00	49,241,375.00	49,634,500.00
1008730990	UNITED STATES TREASURY	07/11/2023	4.615	4.700	50,000,000.00	49,352,618.06	49,294,930.56	49,353,500.00
964574299	UNITED STATES TREASURY	04/18/2023	4.360	3.860	50,000,000.00	49,897,055.56	49,327,833.33	49,905,000.00
955074898	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,928,875.00	49,628,000.00
971835353	UNITED STATES TREASURY	07/06/2023	4.660	4.655	50,000,000.00	49,378,666.67	48,860,888.89	49,389,000.00
953965471	UNITED STATES TREASURY	05/25/2023	4.420	4.470	50,000,000.00	49,668,500.00	48,968,666.67	49,665,500.00
972247532	UNITED STATES TREASURY	07/13/2023	4.610	4.673	50,000,000.00	49,340,513.89	48,834,694.44	49,343,000.00
953965443	UNITED STATES TREASURY	06/01/2023	4.505	4.413	50,000,000.00	49,618,326.39	48,905,034.72	49,628,000.00
953965440	UNITED STATES TREASURY	06/08/2023	4.530	4.460	50,000,000.00	49,572,166.67	48,854,916.67	49,582,000.00
996246971	UNITED STATES TREASURY	08/17/2023	4.800	4.740	50,000,000.00	49,080,000.00	48,866,666.67	49,113,500.00
954528384	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,910,083.33	49,628,000.00
946093021	UNITED STATES TREASURY	04/20/2023	4.350	4.042	50,000,000.00	49,885,208.33	49,105,833.33	49,889,500.00
963302264	UNITED STATES TREASURY	06/22/2023	4.490	4.554	50,000,000.00	49,488,638.89	48,896,208.33	49,487,500.00
954528370	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,910,083.33	49,628,000.00
962042865	UNITED STATES TREASURY	06/22/2023	4.470	4.554	50,000,000.00	49,490,916.67	48,876,291.67	49,487,500.00
953965429	UNITED STATES TREASURY	05/11/2023	4.440	4.348	50,000,000.00	49,753,333.33	49,050,333.33	49,757,000.00
964574301	UNITED STATES TREASURY	04/18/2023	4.360	3.860	50,000,000.00	49,897,055.56	49,327,833.33	49,905,000.00
953965454	UNITED STATES TREASURY	06/01/2023	4.505	4.413	50,000,000.00	49,618,326.39	48,905,034.72	49,628,000.00
994876060	UNITED STATES TREASURY	08/24/2023	4.905	4.793	50,000,000.00	49,012,187.50	48,787,375.00	49,059,500.00
960201311	UNITED STATES TREASURY	05/25/2023	4.430	4.470	50,000,000.00	49,667,750.00	49,040,166.67	49,665,500.00
980035745	UNITED STATES TREASURY	05/02/2023	4.525	4.236	50,000,000.00	49,805,173.61	49,402,951.39	49,815,000.00
954528383	UNITED STATES TREASURY	05/18/2023	4.455	4.467	50,000,000.00	49,709,187.50	49,010,000.00	49,708,000.00
994248272	UNITED STATES TREASURY	08/24/2023	4.895	4.793	50,000,000.00	49,014,201.39	48,769,451.39	49,059,500.00
985993290	UNITED STATES TREASURY	08/10/2023	4.660	4.702	50,000,000.00	49,152,138.89	48,815,583.33	49,164,000.00
946093037	UNITED STATES TREASURY	04/20/2023	4.350	4.042	50,000,000.00	49,885,208.33	49,105,833.33	49,889,500.00
1003414125	UNITED STATES TREASURY	06/20/2023	4.735	4.570	50,000,000.00	49,473,888.89	49,355,513.89	49,498,000.00
953965469	UNITED STATES TREASURY	06/08/2023	4.530	4.480	50,000,000.00	49,572,166.67	48,854,916.67	49,582,000.00
992529442	UNITED STATES TREASURY	06/06/2023	4.670	4.432	50,000,000.00	49,571,916.66	49,318,958.33	49,596,500.00
994876059	UNITED STATES TREASURY	08/24/2023	4.905	4.793	50,000,000.00	49,012,187.50	48,787,375.00	49,059,500.00
977829483	UNITED STATES TREASURY	05/23/2023	4.600	4.429	50,000,000.00	49,667,777.78	49,239,722.22	49,680,500.00
1009762866	UNITED STATES TREASURY	07/25/2023	4.720	4.717	50,000,000.00	49,246,111.11	49,219,888.89	49,263,500.00
946093023	UNITED STATES TREASURY	04/20/2023	4.350	4.042	50,000,000.00	49,885,208.33	49,105,833.33	49,889,500.00
980528739	UNITED STATES TREASURY	05/16/2023	4.520	4.372	50,000,000.00	49,717,500.00	49,334,555.56	49,726,000.00
958267221	UNITED STATES TREASURY	04/20/2023	4.320	4.042	50,000,000.00	49,886,000.00	49,250,000.00	49,889,500.00
1008731007	UNITED STATES TREASURY	07/11/2023	4.615	4.700	50,000,000.00	49,352,618.06	49,294,930.56	49,353,500.00
963302260	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,323,569.44	49,889,500.00
953965460	UNITED STATES TREASURY	04/20/2023	4.315	4.042	50,000,000.00	49,886,131.94	49,202,923.61	49,889,500.00
963302261	UNITED STATES TREASURY	05/04/2023	4.375	4.290	50,000,000.00	49,799,479.17	49,228,298.61	49,801,000.00



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 ATTACHMENT X

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
930466416	UNITED STATES TREASURY	10/05/2023	4.340	4.720	50,000,000.00	48,872,805.56	47,884,250.00	48,812,500.00
999323927	UNITED STATES TREASURY	08/31/2023	4.910	4.760	50,000,000.00	48,963,444.45	48,765,680.56	49,024,500.00
953965446	UNITED STATES TREASURY	06/01/2023	4.505	4.413	50,000,000.00	49,618,326.39	48,905,034.72	49,628,000.00
953965430	UNITED STATES TREASURY	06/08/2023	4.530	4.460	50,000,000.00	49,572,166.67	48,854,916.67	49,582,000.00
960201317	UNITED STATES TREASURY	06/15/2023	4.480	4.552	50,000,000.00	49,533,333.33	48,898,666.67	49,530,500.00
962042871	UNITED STATES TREASURY	06/22/2023	4.470	4.554	50,000,000.00	49,490,916.67	48,876,291.67	49,487,500.00
982441580	UNITED STATES TREASURY	05/30/2023	4.550	4.480	50,000,000.00	49,627,152.78	49,254,305.56	49,634,500.00
946093024	UNITED STATES TREASURY	04/20/2023	4.330	4.042	50,000,000.00	49,885,736.11	49,103,930.56	49,889,500.00
927957153	UNITED STATES TREASURY	04/20/2023	4.100	4.042	50,000,000.00	49,891,805.56	48,946,527.78	49,889,500.00
975982585	UNITED STATES TREASURY	07/20/2023	4.635	4.645	50,000,000.00	49,291,875.00	48,828,375.00	49,303,500.00
1002266969	UNITED STATES TREASURY	09/07/2023	4.910	4.736	50,000,000.00	48,915,708.34	48,765,680.56	48,983,000.00
1009245549	UNITED STATES TREASURY	07/05/2023	4.475	4.681	50,000,000.00	49,409,548.61	49,359,826.39	49,393,500.00
932080315	UNITED STATES TREASURY	04/20/2023	4.275	4.042	50,000,000.00	49,887,187.50	48,943,125.00	49,889,500.00
964574290	UNITED STATES TREASURY	04/18/2023	4.360	3.860	50,000,000.00	49,897,055.56	49,327,833.33	49,905,000.00
962042869	UNITED STATES TREASURY	06/22/2023	4.470	4.554	50,000,000.00	49,490,916.67	48,876,291.67	49,487,500.00
985993286	UNITED STATES TREASURY	05/30/2023	4.570	4.480	50,000,000.00	49,625,513.89	49,295,458.33	49,634,500.00
963302258	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,323,569.44	49,889,500.00
953965444	UNITED STATES TREASURY	04/20/2023	4.315	4.042	50,000,000.00	49,886,131.94	49,202,923.61	49,889,500.00
953965432	UNITED STATES TREASURY	05/11/2023	4.440	4.348	50,000,000.00	49,753,333.33	49,050,333.33	49,757,000.00
954528379	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,910,083.33	49,628,000.00
927957151	UNITED STATES TREASURY	04/20/2023	4.100	4.042	50,000,000.00	49,891,805.56	48,946,527.78	49,889,500.00
963302259	UNITED STATES TREASURY	05/04/2023	4.375	4.290	50,000,000.00	49,799,479.17	49,228,298.61	49,801,000.00
996246980	UNITED STATES TREASURY	08/17/2023	4.800	4.740	50,000,000.00	49,080,000.00	48,866,666.67	49,113,500.00
1008731005	UNITED STATES TREASURY	07/18/2023	4.630	4.685	50,000,000.00	49,305,500.00	49,254,055.56	49,312,000.00
946093026	UNITED STATES TREASURY	04/20/2023	4.330	4.042	50,000,000.00	49,885,736.11	49,103,930.56	49,889,500.00
999323929	UNITED STATES TREASURY	08/31/2023	4.910	4.760	50,000,000.00	48,963,444.45	48,765,680.56	49,024,500.00
953965459	UNITED STATES TREASURY	05/11/2023	4.440	4.348	50,000,000.00	49,753,333.33	49,050,333.33	49,757,000.00
960201315	UNITED STATES TREASURY	06/15/2023	4.480	4.552	50,000,000.00	49,533,333.33	48,898,666.67	49,530,500.00
953965445	UNITED STATES TREASURY	04/20/2023	4.315	4.042	50,000,000.00	49,886,131.94	49,202,923.61	49,889,500.00
964574291	UNITED STATES TREASURY	04/25/2023	4.450	4.085	50,000,000.00	49,851,666.67	49,270,894.44	49,860,500.00
980035764	UNITED STATES TREASURY	05/02/2023	4.525	4.236	50,000,000.00	49,805,173.61	49,402,951.39	49,815,000.00
988584708	UNITED STATES TREASURY	05/30/2023	4.640	4.480	50,000,000.00	49,619,777.78	49,329,777.78	49,634,500.00
960201305	UNITED STATES TREASURY	05/25/2023	4.430	4.470	50,000,000.00	49,667,750.00	49,040,166.67	49,665,500.00
953965449	UNITED STATES TREASURY	06/08/2023	4.530	4.460	50,000,000.00	49,572,166.67	48,854,916.67	49,582,000.00
956668143	UNITED STATES TREASURY	06/15/2023	4.410	4.552	50,000,000.00	49,540,625.00	48,873,000.00	49,530,500.00
953371000	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,197,861.11	49,889,500.00
963302256	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,323,569.44	49,889,500.00
954528378	UNITED STATES TREASURY	05/18/2023	4.455	4.467	50,000,000.00	49,709,187.50	49,010,000.00	49,708,000.00
975405934	UNITED STATES TREASURY	07/06/2023	4.510	4.655	40,000,000.00	39,518,933.33	39,153,122.22	39,511,200.00
1009245537	UNITED STATES TREASURY	07/05/2023	4.475	4.681	50,000,000.00	49,409,548.61	49,359,826.39	49,393,500.00
953965464	UNITED STATES TREASURY	06/01/2023	4.505	4.413	50,000,000.00	49,618,326.39	48,905,034.72	49,628,000.00
985993285	UNITED STATES TREASURY	05/30/2023	4.570	4.480	50,000,000.00	49,625,513.89	49,295,458.33	49,634,500.00
956930944	UNITED STATES TREASURY	06/01/2023	4.480	4.413	50,000,000.00	49,620,444.45	48,954,866.67	49,628,000.00
960201320	UNITED STATES TREASURY	06/15/2023	4.480	4.552	50,000,000.00	49,533,333.33	48,898,666.67	49,530,500.00
953965433	UNITED STATES TREASURY	06/08/2023	4.530	4.460	50,000,000.00	49,572,166.67	48,854,916.67	49,582,000.00
932080313	UNITED STATES TREASURY	04/20/2023	4.275	4.042	50,000,000.00	49,887,187.50	48,943,125.00	49,889,500.00
954528377	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,910,083.33	49,628,000.00
953965461	UNITED STATES TREASURY	05/25/2023	4.420	4.470	50,000,000.00	49,668,500.00	48,968,666.67	49,665,500.00
953965447	UNITED STATES TREASURY	11/30/2023	4.410	4.539	50,000,000.00	48,511,625.00	47,813,375.00	48,519,500.00
977829476	UNITED STATES TREASURY	05/23/2023	4.600	4.429	50,000,000.00	49,667,777.78	49,246,111.11	49,680,500.00
972247538	UNITED STATES TREASURY	07/13/2023	4.610	4.673	50,000,000.00	49,340,513.89	48,834,694.44	49,343,000.00
960201304	UNITED STATES TREASURY	05/25/2023	4.430	4.470	50,000,000.00	49,667,750.00	49,040,166.67	49,665,500.00
954528390	UNITED STATES TREASURY	06/08/2023	4.520	4.460	50,000,000.00	49,573,111.11	48,863,722.22	49,582,000.00
955754295	UNITED STATES TREASURY	06/01/2023	4.470	4.413	50,000,000.00	49,621,291.67	48,944,583.33	49,628,000.00
955074893	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,928,875.00	49,628,000.00
984837143	UNITED STATES TREASURY	08/03/2023	4.670	4.730	50,000,000.00	49,195,722.22	48,845,472.22	49,203,000.00
956668145	UNITED STATES TREASURY	06/15/2023	4.410	4.552	50,000,000.00	49,540,625.00	48,873,000.00	49,530,500.00
1009245539	UNITED STATES TREASURY	07/25/2023	4.520	4.717	50,000,000.00	49,278,055.55	49,252,944.44	49,263,500.00
955074894	UNITED STATES TREASURY	06/01/2023	4.510	4.413	50,000,000.00	49,617,902.78	48,928,875.00	49,628,000.00
953965462	UNITED STATES TREASURY	04/20/2023	4.315	4.042	50,000,000.00	49,886,131.94	49,202,923.61	49,889,500.00
955754294	UNITED STATES TREASURY	06/15/2023	4.410	4.552	50,000,000.00	49,540,625.00	48,873,000.00	49,530,500.00
981031617	UNITED STATES TREASURY	05/30/2023	4.590	4.480	50,000,000.00	49,623,875.00	49,241,375.00	49,634,500.00
953965435	UNITED STATES TREASURY	05/11/2023	4.440	4.348	50,000,000.00	49,753,333.33	49,050,333.33	49,757,000.00
953370998	UNITED STATES TREASURY	04/20/2023	4.310	4.042	50,000,000.00	49,886,263.89	49,197,861.11	49,889,500.00
954528375	UNITED STATES TREASURY	05/18/2023	4.455	4.467	50,000,000.00	49,709,187.50	49,010,000.00	49,708,000.00
984837142	UNITED STATES TREASURY	08/03/2023	4.670	4.730	50,000,000.00	49,195,722.22	48,845,472.22	49,203,000.00
821810741	UNITED STATES TREASURY	08/31/2028	1.125	3.643	50,000,000.00	49,596,511.71	49,484,375.00	43,861,500.00

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

Security ID	Description	Maturity Date	Face Rate	Yield to Maturity	PAR	Amortized Cost	Historical Cost	Market Value
821809278	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809591	UNITED STATES TREASURY	11/15/2024	0.750	4.294	50,000,000.00	49,845,352.35	49,717,000.00	47,248,000.00
821809322	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,957,971.59	49,937,500.00	43,521,500.00
821809135	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,968,701.04	49,953,125.00	43,521,500.00
821809634	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,859,136.90	49,766,000.00	45,707,000.00
821809590	UNITED STATES TREASURY	11/15/2024	0.750	4.294	50,000,000.00	49,845,352.35	49,717,000.00	47,248,000.00
821809134	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,968,701.04	49,953,125.00	43,521,500.00
821809139	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,885,237.04	49,828,125.00	43,521,500.00
821808956	UNITED STATES TREASURY	05/31/2026	0.750	3.831	50,000,000.00	49,822,081.21	49,722,656.00	45,445,500.00
821809590	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,859,136.90	49,766,000.00	45,707,000.00
821810737	UNITED STATES TREASURY	11/15/2030	0.875	3.478	50,000,000.00	49,189,013.84	48,953,143.50	41,349,500.00
821809153	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,942,551.02	49,914,062.50	43,521,500.00
821809276	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809318	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,958,202.50	49,937,500.00	43,521,500.00
821809866	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809333	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809586	UNITED STATES TREASURY	11/15/2024	0.750	4.294	50,000,000.00	49,845,352.35	49,717,000.00	47,248,000.00
821809152	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,942,551.02	49,914,062.50	43,521,500.00
821809628	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,859,136.90	49,766,000.00	45,707,000.00
821809629	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,859,136.90	49,766,000.00	45,707,000.00
821810710	UNITED STATES TREASURY	11/15/2030	0.875	3.478	50,000,000.00	50,000,000.00	50,000,000.00	41,349,500.00
821809320	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,958,202.50	49,937,500.00	43,521,500.00
821809208	UNITED STATES TREASURY	05/31/2026	0.750	3.831	50,000,000.00	49,822,081.21	49,722,656.00	45,445,500.00
821809615	UNITED STATES TREASURY	05/31/2026	0.750	3.831	50,000,000.00	49,822,081.21	49,722,656.00	45,445,500.00
821809137	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,968,701.04	49,953,125.00	43,521,500.00
821809328	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809314	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,942,551.02	49,914,062.50	43,521,500.00
821809271	UNITED STATES TREASURY	06/15/2024	0.250	4.485	50,000,000.00	49,885,895.82	49,718,750.00	47,535,000.00
821809257	UNITED STATES TREASURY	05/15/2024	0.250	4.530	50,000,000.00	49,962,419.80	49,900,000.00	47,679,500.00
821809129	UNITED STATES TREASURY	06/15/2024	0.250	4.485	50,000,000.00	49,885,895.82	49,718,750.00	47,535,000.00
821809556	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,859,136.90	49,766,000.00	45,707,000.00
821809570	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,800,222.68	49,667,950.00	45,707,000.00
821810678	UNITED STATES TREASURY	08/31/2028	1.125	3.643	50,000,000.00	49,496,837.88	49,357,000.00	43,861,500.00
821809258	UNITED STATES TREASURY	05/15/2024	0.250	4.530	50,000,000.00	49,962,419.80	49,900,000.00	47,679,500.00
821809259	UNITED STATES TREASURY	06/15/2024	0.250	4.485	50,000,000.00	49,885,895.82	49,718,750.00	47,535,000.00
821809330	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,789,663.75	49,650,400.00	45,707,000.00
821809528	UNITED STATES TREASURY	11/15/2030	0.875	3.478	50,000,000.00	50,000,000.00	50,000,000.00	41,349,500.00
821809316	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,942,551.02	49,914,062.50	43,521,500.00
821809260	UNITED STATES TREASURY	05/15/2024	0.250	4.530	50,000,000.00	49,962,419.80	49,900,000.00	47,679,500.00
821809147	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,885,237.04	49,828,125.00	43,521,500.00
821809609	UNITED STATES TREASURY	04/30/2026	0.750	3.838	50,000,000.00	49,909,676.10	49,855,000.00	45,551,000.00
821809324	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,957,971.59	49,937,500.00	43,521,500.00
821809226	UNITED STATES TREASURY	05/31/2026	0.750	3.831	50,000,000.00	49,822,081.21	49,722,656.00	45,445,500.00
821809132	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,968,701.04	49,953,125.00	43,521,500.00
821809061	UNITED STATES TREASURY	06/15/2024	0.250	4.485	50,000,000.00	49,885,895.82	49,718,750.00	47,535,000.00
821809666	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,800,222.68	49,667,950.00	45,707,000.00
821809638	UNITED STATES TREASURY	04/30/2026	0.750	3.838	50,000,000.00	49,909,676.10	49,855,000.00	45,551,000.00
821809255	UNITED STATES TREASURY	05/15/2024	0.250	4.530	50,000,000.00	49,962,419.80	49,900,000.00	47,679,500.00
821809146	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,885,237.04	49,828,125.00	43,521,500.00
821809873	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,800,222.68	49,667,950.00	45,707,000.00
821809270	UNITED STATES TREASURY	06/15/2024	0.250	4.485	50,000,000.00	49,885,895.82	49,718,750.00	47,535,000.00
821809326	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,915,710.33	49,875,000.00	43,521,500.00
821809663	UNITED STATES TREASURY	03/31/2026	0.750	3.806	50,000,000.00	49,800,222.68	49,667,950.00	45,707,000.00
821809622	UNITED STATES TREASURY	05/31/2026	0.750	3.831	50,000,000.00	49,822,081.21	49,722,656.00	45,445,500.00
821809524	UNITED STATES TREASURY	11/15/2024	0.750	4.294	50,000,000.00	49,845,352.35	49,717,000.00	47,248,000.00
821809144	UNITED STATES TREASURY	11/30/2027	0.625	3.671	50,000,000.00	49,885,237.04	49,828,125.00	43,521,500.00
<b>UST GOVERNMENT TOTAL</b>				<b>3.901</b>	<b>11,040,000,000.00</b>	<b>10,959,990,077.29</b>	<b>10,868,178,405.41</b>	<b>10,891,873,700.00</b>
<b>GRAND TOTAL</b>					<b>51,702,886,444.44</b>	<b>51,474,335,377.92</b>	<b>51,260,465,458.12</b>	<b>49,025,209,955.09</b>



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

Security ID	CUSIP	Description	Maturity Date	Face Rate	PAR	Amortized Cost	Historical Cost	Market Value
<b>AVCCD-ANTELOPE VALLEY CCD</b>								
821801195	3130AJTQ2	FEDERAL HOME LOAN BANKS	07/27/2040	2.030	25,230,000.00	25,230,000.00	25,230,000.00	16,584,183.60
942605463	3130ATWD5	FEDERAL HOME LOAN BANKS	11/15/2023	4.625	1,200,000.00	1,200,000.00	1,200,000.00	1,198,704.00
<b>FHLB TOTAL</b>					<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,782,887.60</b>
<b>AVCCD TOTAL</b>					<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>26,430,000.00</b>	<b>17,782,887.60</b>
<b>EL SEGUNDO UNIFIED SCHOOL DIST.</b>								
821801197	3133EH4Z3	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/27/2039	3.250	9,000,000.00	9,000,000.00	9,000,000.00	7,715,340.00
821801199	3133EH5A7	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/28/2041	3.270	7,000,000.00	7,000,000.00	7,000,000.00	5,928,440.00
<b>FFCB TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,643,780.00</b>
<b>ESUSD TOTAL</b>					<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>13,643,780.00</b>
<b>FIRSTSLA</b>								
932316984	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	50,000,000.00	50,000,000.00	50,000,000.00	49,881,000.00
932316983	3130ATS81	FEDERAL HOME LOAN BANKS	11/03/2025	5.200	34,000,000.00	34,000,000.00	34,000,000.00	33,919,080.00
<b>FHLB TOTAL</b>					<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>84,000,000.00</b>	<b>83,800,080.00</b>
941898663	3134GX6S8	FEDERAL HOME LOAN MORTGAGE CORP	11/14/2025	5.210	50,000,000.00	50,000,000.00	50,000,000.00	49,799,500.00
<b>FHLMC TOTAL</b>					<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>49,799,500.00</b>
<b>FIRSTSLA TOTAL</b>					<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>134,000,000.00</b>	<b>133,599,580.00</b>
<b>PHHPA-PH HABITAT PRESERVATION AU</b>								
821801198	3133ENW65	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/29/2041	2.500	22,675,000.00	22,675,000.00	22,675,000.00	15,751,415.50
<b>FFCB TOTAL</b>					<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>22,675,000.00</b>	<b>15,751,415.50</b>
821801196	3134GWS09	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2043	2.000	9,500,000.00	9,500,000.00	9,500,000.00	5,817,515.00
<b>FHLMC TOTAL</b>					<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>9,500,000.00</b>	<b>5,817,515.00</b>
931481387	912796V48	UNITED STATES TREASURY	04/20/2023	4.240	4,000,000.00	3,991,048.89	3,914,257.78	3,991,160.00
<b>UST BILL TOTAL</b>					<b>4,000,000.00</b>	<b>3,991,048.89</b>	<b>3,914,257.78</b>	<b>3,991,160.00</b>
<b>PHHPA TOTAL</b>					<b>36,175,000.00</b>	<b>36,166,048.89</b>	<b>36,089,257.78</b>	<b>25,560,090.50</b>
<b>GF-GENERAL FUND</b>								
821801187	35272RPVLAC	RPV TAX ALLOCATION BOND 1997	12/02/2027	5.000	2,475,000.00	2,475,000.00	2,475,000.00	2,475,000.00
<b>LONG TERM BDS TOTAL</b>					<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>GF TOTAL</b>					<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>	<b>2,475,000.00</b>
<b>SCP81 - SCAQMD - GENERAL FUND</b>								
951495021	3133EN3M0	FEDERAL FARM CREDIT BANKS FUNDING CORP	12/05/2024	4.625	10,000,000.00	10,015,287.00	10,018,200.00	10,040,000.00
<b>FFCB TOTAL</b>					<b>10,000,000.00</b>	<b>10,015,287.00</b>	<b>10,018,200.00</b>	<b>10,040,000.00</b>
821692789	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,979,619.94	9,956,250.00	9,718,400.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,979,619.94</b>	<b>9,956,250.00</b>	<b>9,718,400.00</b>
<b>SCP81 - SCAQMD TOTAL</b>					<b>20,000,000.00</b>	<b>19,994,906.94</b>	<b>19,974,450.00</b>	<b>19,758,400.00</b>
<b>SCP6G - SCAQMD - INVESTMENT</b>								
821692793	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	10,000,000.00	9,979,619.94	9,956,250.00	9,718,400.00
<b>UST NOTES TOTAL</b>					<b>10,000,000.00</b>	<b>9,979,619.94</b>	<b>9,956,250.00</b>	<b>9,718,400.00</b>
<b>SCP6G - SCAQMD TOTAL</b>					<b>10,000,000.00</b>	<b>9,979,619.94</b>	<b>9,956,250.00</b>	<b>9,718,400.00</b>
<b>SCP9A - SCAQMD - FD 66 SPECIAL REVENUE FUND</b>								
821692784	91282CEA5	UNITED STATES TREASURY	02/29/2024	1.500	20,000,000.00	19,959,239.89	19,912,500.00	19,436,800.00
<b>UST NOTES TOTAL</b>					<b>20,000,000.00</b>	<b>19,959,239.89</b>	<b>19,912,500.00</b>	<b>19,436,800.00</b>
<b>SCP9A - SCAQMD TOTAL</b>					<b>20,000,000.00</b>	<b>19,959,239.89</b>	<b>19,912,500.00</b>	<b>19,436,800.00</b>
<b>SCAQMD-SOUTH COAST AIR QUALITY MG</b>								
841762248	SOFCLAIFMMF	S OF C LAIF	12/31/2023		29,197.19	29,197.19	29,197.19	29,197.19
888240922	SOFCLAIFMMF	S OF C LAIF	12/31/2023		69,421.99	69,421.99	69,421.99	69,421.99
821801181	SOFCLAIFMMF	S OF C LAIF	12/31/2023		37,051,054.03	37,051,054.03	37,051,054.03	37,051,054.03
928828368	SOFCLAIFMMF	S OF C LAIF	12/31/2023		126,406.68	126,406.68	126,406.68	126,406.68
974008792	SOFCLAIFMMF	S OF C LAIF	12/31/2023		194,729.00	194,729.00	194,729.00	194,729.00
<b>MMFUND TOTAL</b>					<b>37,470,808.89</b>	<b>37,470,808.89</b>	<b>37,470,808.89</b>	<b>37,470,808.89</b>
<b>SCAQMD TOTAL</b>					<b>37,470,808.89</b>	<b>37,470,808.89</b>	<b>37,470,808.89</b>	<b>37,470,808.89</b>
<b>SLIM-SCHOOLS LINKED INSURANCE MG</b>								
974008832	SOFCLAIFMMF	S OF C LAIF	12/31/2023		18,037.42	18,037.42	18,037.42	18,037.42
928828246	SOFCLAIFMMF	S OF C LAIF	12/31/2023		11,708.84	11,708.84	11,708.84	11,708.84
888240666	SOFCLAIFMMF	S OF C LAIF	12/31/2023		6,430.44	6,430.44	6,430.44	6,430.44
858252079	SOFCLAIFMMF	S OF C LAIF	12/31/2023		2,704.49	2,704.49	2,704.49	2,704.49
821801178	SOFCLAIFMMF	S OF C LAIF	12/31/2023		3,431,976.40	3,431,976.40	3,431,976.40	3,431,976.40
<b>MMFUND TOTAL</b>					<b>3,470,857.59</b>	<b>3,470,857.59</b>	<b>3,470,857.59</b>	<b>3,470,857.59</b>
<b>SLIM TOTAL</b>					<b>3,470,857.59</b>	<b>3,470,857.59</b>	<b>3,470,857.59</b>	<b>3,470,857.59</b>
<b>WASIA-WHITTIER AREA SCHOOLS INS</b>								
821801182	SOFCLAIFMMF	S OF C LAIF	12/31/2023		41,459.88	41,459.88	41,459.88	41,459.88
888240807	SOFCLAIFMMF	S OF C LAIF	12/31/2023		77.68	77.68	77.68	77.68
928828020	SOFCLAIFMMF	S OF C LAIF	12/31/2023		141.45	141.45	141.45	141.45
841763124	SOFCLAIFMMF	S OF C LAIF	12/31/2023		32.67	32.67	32.67	32.67
974008805	SOFCLAIFMMF	S OF C LAIF	12/31/2023		217.90	217.90	217.90	217.90
<b>MMFUND TOTAL</b>					<b>41,929.58</b>	<b>41,929.58</b>	<b>41,929.58</b>	<b>41,929.58</b>
<b>WASIA TOTAL</b>					<b>41,929.58</b>	<b>41,929.58</b>	<b>41,929.58</b>	<b>41,929.58</b>
<b>GRAND TOTAL</b>					<b>306,063,996.06</b>	<b>305,988,411.72</b>	<b>305,821,053.84</b>	<b>282,958,534.16</b>

**South Coast Air Quality Management District**  
**Summary of Cash Flows by Fund - Cash Balance by Month**  
**June 9, 2023 Investment Oversight Committee Meeting**  
**May 2023 - April 2024**



Fund #	Fund Name	Estimate May-23	Estimate Jun-23	Estimate Jul-23	Estimate Aug-23	Estimate Sep-23	Estimate Oct-23	Estimate Nov-23	Estimate Dec-23	Estimate Jan-24	Estimate Feb-24	Estimate Mar-24	Estimate Apr-24
1	General Fund	\$119,744,728	\$109,328,520	\$131,446,651	\$123,079,090	\$115,151,720	\$115,901,385	\$121,393,604	\$117,258,296	\$126,921,334	\$123,382,203	\$125,664,797	\$125,646,240
2	Infrastructure Improvement	\$1,584,504	\$1,445,435	\$1,305,968	\$1,166,103	\$1,025,838	\$885,172	\$744,105	\$602,633	\$460,758	\$318,477	\$175,789	\$32,694
7	Debt Service	\$1,646,391	\$1,104,383	\$560,827	\$15,716	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$117,535	\$78,841	\$40,037	\$1,122	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$663,768	\$646,756	\$629,695	\$612,586	\$595,428	\$578,220	\$560,964	\$543,658	\$526,303	\$508,898	\$491,443	\$473,939
17	Advanced Technology	\$5,716,820	\$5,658,160	\$5,574,333	\$5,490,267	\$5,405,960	\$5,321,412	\$5,236,622	\$5,151,590	\$5,066,315	\$4,980,796	\$4,895,033	\$4,809,025
20	Air Quality Assistance	\$1,580,608	\$1,441,881	\$1,302,757	\$1,163,236	\$1,023,316	\$882,996	\$742,275	\$601,152	\$459,625	\$317,694	\$175,357	\$32,613
22	Air Quality Improvement	\$5,561,143	\$1,815,896	\$3,621,086	\$5,431,436	\$1,815,525	\$3,620,714	\$5,431,063	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713
23	MSRC	\$119,818,532	\$116,362,006	\$113,895,601	\$111,422,145	\$108,941,620	\$106,454,005	\$103,959,279	\$101,457,422	\$98,948,415	\$96,432,235	\$93,908,864	\$91,378,280
27	Air Quality Investment	\$105,605,963	\$103,642,702	\$101,673,828	\$99,699,327	\$97,719,183	\$95,733,378	\$93,741,897	\$91,744,724	\$89,741,843	\$87,733,236	\$85,718,888	\$83,698,783
31	Clean Fuels	\$83,972,787	\$78,974,661	\$77,962,248	\$76,946,941	\$75,928,733	\$74,907,613	\$73,883,576	\$72,856,611	\$71,826,711	\$70,793,867	\$69,758,070	\$68,719,314
32	Carl Moyer	\$191,900,739	\$184,379,994	\$179,587,752	\$174,781,812	\$169,962,135	\$165,128,682	\$160,281,413	\$200,948,067	\$194,980,960	\$188,996,797	\$182,995,529	\$176,977,107
33	Lower Emission School Bus	\$8,799,147	\$8,347,516	\$7,894,593	\$7,440,377	\$6,984,862	\$6,528,044	\$6,069,922	\$5,610,489	\$5,149,744	\$4,687,681	\$4,224,298	\$3,759,591
34	Zero Emission Vehicle Incentive	\$665,044	\$606,674	\$548,138	\$489,434	\$430,562	\$371,522	\$312,314	\$252,936	\$193,388	\$133,670	\$73,782	\$13,722
35	AES Settlement Projects	\$348,215	\$318,706	\$289,113	\$259,434	\$229,671	\$199,823	\$169,890	\$139,871	\$109,766	\$79,575	\$49,298	\$18,935
36	Rule 1309.1 Priority Reserve	\$5,031,548	\$4,896,031	\$4,760,127	\$4,623,835	\$4,487,153	\$4,350,080	\$4,212,615	\$4,074,758	\$3,936,507	\$3,797,860	\$3,658,817	\$3,519,377
37	CARB ERC Bank	\$514,470	\$420,136	\$325,533	\$230,659	\$135,514	\$40,097	\$37,920	\$35,737	\$33,547	\$31,351	\$29,149	\$26,940
38	LADWP Settlement Projects	\$20,965	\$19,125	\$17,279	\$15,429	\$13,573	\$11,712	\$9,845	\$7,973	\$6,096	\$4,214	\$2,326	\$433
39	State Emission Mitigation	\$111,774	\$112,093	\$112,414	\$112,735	\$113,057	\$113,380	\$113,704	\$114,029	\$114,355	\$114,682	\$115,010	\$115,339
41	State BUG	\$22,755	\$21,834	\$20,910	\$19,983	\$19,054	\$18,122	\$17,187	\$16,250	\$15,310	\$14,367	\$13,422	\$12,474
44	Rule 1173 Mitigation Fee	\$2,748,002	\$2,506,815	\$2,264,939	\$2,022,371	\$1,779,110	\$1,535,153	\$1,290,499	\$1,045,146	\$799,092	\$552,334	\$304,871	\$56,700
45	CBE/Children's Earth Settlement	\$201,937	\$183,579	\$165,221	\$146,863	\$128,506	\$110,148	\$91,790	\$73,432	\$55,074	\$36,716	\$18,359	\$1
46	BP ARCO Settlement Projects	\$741,570	\$714,232	\$686,815	\$659,320	\$631,746	\$604,094	\$576,362	\$548,551	\$520,661	\$492,691	\$464,641	\$436,511
48	Health Effects Research	\$4,758,727	\$4,772,329	\$4,785,970	\$4,799,650	\$4,813,369	\$4,827,127	\$4,840,924	\$4,854,761	\$4,868,638	\$4,882,554	\$4,896,510	\$4,910,506
49	CEQA Green House Mitigation	\$124,365	\$113,450	\$102,503	\$91,526	\$80,516	\$69,476	\$58,404	\$47,300	\$36,164	\$24,997	\$13,797	\$2,566
54	Rule 1118 Mitigation	\$19,220,377	\$17,407,727	\$15,589,897	\$13,766,870	\$11,938,633	\$10,105,170	\$9,166,716	\$8,225,580	\$7,281,754	\$6,335,230	\$5,386,000	\$4,434,058
56	HEROS II Special Revenue	\$9,976,584	\$9,607,881	\$9,238,125	\$8,867,312	\$8,495,440	\$8,122,504	\$7,763,023	\$7,402,515	\$7,040,976	\$6,678,404	\$6,314,796	\$5,950,148
58	AB 1318 Mitigation Fees	\$5,170,246	\$5,037,736	\$4,904,847	\$4,771,579	\$4,637,929	\$4,503,898	\$4,369,483	\$4,234,684	\$4,099,500	\$3,963,929	\$3,827,971	\$3,691,625
59	VIP Special Revenue	\$17,150,589	\$16,193,797	\$15,234,271	\$14,272,001	\$13,306,981	\$12,339,203	\$11,368,658	\$10,395,339	\$9,419,239	\$8,440,348	\$7,458,659	\$6,474,164
61	Adv. Tech. Goods Movement	\$1,779,925	\$1,553,223	\$1,329,522	\$1,105,181	\$880,199	\$654,574	\$593,473	\$532,198	\$470,747	\$409,120	\$347,318	\$285,338
62	Rule 1470 Risk Reduction	\$2,387,042	\$2,177,536	\$1,967,430	\$1,756,725	\$1,545,417	\$1,333,505	\$1,120,987	\$907,862	\$694,128	\$479,783	\$264,825	\$49,252
64	Rule 1420.1	\$89,524	\$81,666	\$73,786	\$65,884	\$57,959	\$50,012	\$42,041	\$34,048	\$26,033	\$17,994	\$9,932	\$1,847
66	Rule 1304.1	\$111,289,515	\$109,246,647	\$107,197,941	\$105,143,378	\$103,082,943	\$101,016,618	\$98,944,388	\$96,866,234	\$94,782,140	\$92,692,089	\$90,596,063	\$88,494,047
67	GHG Reduction Projects	\$6,123,232	\$5,704,696	\$5,284,964	\$4,864,032	\$4,441,896	\$4,018,554	\$3,594,002	\$3,168,237	\$2,741,254	\$2,313,051	\$1,883,624	\$1,452,970
68	Exxon Mobile Settlement Projects	\$174,156	\$158,865	\$143,530	\$128,151	\$112,728	\$97,261	\$81,761	\$66,216	\$50,627	\$34,994	\$19,316	\$3,593
69	LADWP Variance Special Fund	\$1,235,842	\$1,127,374	\$1,018,597	\$909,508	\$800,108	\$690,395	\$580,368	\$470,027	\$359,370	\$248,398	\$137,108	\$25,499
75	Air Filtration Fund	\$1,394,470	\$1,272,080	\$1,149,340	\$1,026,249	\$902,807	\$779,011	\$654,862	\$530,358	\$405,498	\$280,281	\$154,706	\$28,772
76	SoCal Gas Settlement Fund	\$67,618	\$61,684	\$55,732	\$49,763	\$43,777	\$37,775	\$31,754	\$25,717	\$19,663	\$13,591	\$7,502	\$1,395
77	Community Air Protection AB 134	\$112,947,972	\$110,053,190	\$107,150,134	\$104,238,779	\$101,319,103	\$98,391,082	\$95,454,691	\$92,509,908	\$89,556,707	\$86,595,065	\$83,624,957	\$80,646,360
78	Rule 1180 Special Fund	\$127,820	\$109,985	\$92,099	\$74,161	\$56,173	\$38,133	\$20,041	\$1,898	\$0	\$0	\$0	\$0
79	VW Mitigation	\$45,522,605	\$42,881,182	\$40,232,208	\$37,575,664	\$34,911,526	\$32,239,772	\$29,560,383	\$26,873,334	\$24,178,605	\$21,476,174	\$18,766,018	\$16,048,116
80	Carl Moyer Program AB 923	\$143,462,365	\$137,646,932	\$131,814,876	\$125,966,150	\$120,100,706	\$114,218,498	\$108,319,475	\$102,403,592	\$96,470,798	\$90,521,047	\$84,554,290	\$78,570,478
81	Prop 1B - Goods Movement	\$53,955,627	\$51,770,929	\$49,579,987	\$47,382,782	\$45,179,297	\$42,969,514	\$40,753,415	\$38,530,981	\$36,302,194	\$34,067,037	\$31,825,492	\$29,577,539
83	Clean Shipping Tech Demo	\$7,083,450	\$6,901,905	\$6,719,842	\$6,537,259	\$6,354,154	\$6,170,525	\$5,986,371	\$5,801,691	\$5,616,483	\$5,430,746	\$5,244,478	\$5,057,678
84	Aliso Canyon Air Filtration	\$6,585,590	\$6,007,585	\$5,427,928	\$4,846,613	\$4,263,638	\$3,678,996	\$3,092,682	\$2,504,693	\$1,915,024	\$1,323,668	\$730,623	\$135,882
85	Aliso Fund Porter Ranch SEP	\$2,033,716	\$1,855,221	\$1,676,215	\$1,496,697	\$1,316,667	\$1,136,122	\$955,061	\$773,482	\$591,384	\$408,766	\$225,626	\$41,962
86	Rule 2305 Mitigation Fee Alternate C	\$7,341,511	\$6,697,160	\$6,716,303	\$6,735,500	\$6,089,417	\$5,441,487	\$4,791,705	\$4,140,066	\$3,486,564	\$2,831,195	\$2,173,952	\$1,514,830
87	CARB SEP Special Revenue Fund	\$4,663,728	\$4,254,401	\$3,843,904	\$3,432,234	\$3,019,387	\$2,605,360	\$2,190,150	\$1,773,753	\$1,356,165	\$937,384	\$517,406	\$96,228
<b>Total All Funds</b>		<b>\$1,221,785,537</b>	<b>\$1,165,721,155</b>	<b>\$1,156,015,813</b>	<b>\$1,115,733,870</b>	<b>\$1,070,273,033</b>	<b>\$1,038,830,324</b>	<b>\$1,013,211,667</b>	<b>\$1,017,973,324</b>	<b>\$995,256,172</b>	<b>\$959,246,252</b>	<b>\$923,534,235</b>	<b>\$890,843,582</b>

**South Coast Air Quality Management District**  
**Summary of Cash Flows by Fund - Cash Balance by Month**  
**June 9, 2023 Investment Oversight Committee Meeting**  
**May 2024 - April 2025**

Fund #	Fund Name	Estimate May-24	Estimate Jun-24	Estimate Jul-24	Estimate Aug-24	Estimate Sep-24	Estimate Oct-24	Estimate Nov-24	Estimate Dec-24	Estimate Jan-25	Estimate Feb-25	Estimate Mar-25	Estimate Apr-25
1	General Fund	\$119,728,803	\$109,328,520	\$132,257,634	\$123,523,087	\$115,231,017	\$115,968,869	\$121,630,567	\$117,290,054	\$127,287,420	\$123,562,882	\$125,870,496	\$125,803,777
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$456,384	\$438,780	\$421,125	\$403,419	\$385,663	\$367,856	\$349,999	\$332,090	\$314,130	\$296,118	\$278,056	\$259,941
17	Advanced Technology	\$4,722,770	\$4,636,270	\$4,549,522	\$4,462,526	\$4,375,281	\$4,287,787	\$4,200,043	\$4,112,048	\$4,023,802	\$3,935,303	\$3,846,552	\$3,757,546
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713
23	MSRC	\$87,540,463	\$82,691,676	\$78,829,029	\$74,955,342	\$71,070,583	\$67,174,719	\$63,267,720	\$59,349,553	\$55,420,187	\$51,479,590	\$47,527,729	\$43,564,572
27	Air Quality Investment	\$81,672,903	\$79,641,233	\$71,663,305	\$69,603,024	\$67,536,854	\$65,464,778	\$63,386,780	\$61,302,842	\$59,212,947	\$57,117,079	\$55,015,220	\$52,907,353
31	Clean Fuels	\$67,677,588	\$62,632,884	\$61,573,761	\$60,511,611	\$59,446,424	\$58,378,193	\$57,306,909	\$56,232,562	\$55,155,145	\$54,074,648	\$52,991,063	\$51,904,380
32	Carl Moyer	\$170,941,483	\$162,138,607	\$156,060,570	\$149,965,159	\$143,852,326	\$137,722,020	\$131,574,191	\$170,936,568	\$163,661,456	\$156,365,549	\$149,048,788	\$141,711,113
33	Lower Emission School Bus	\$3,476,328	\$3,192,256	\$2,907,371	\$2,621,673	\$2,335,158	\$2,047,824	\$1,759,668	\$1,470,689	\$1,180,884	\$890,251	\$598,787	\$306,489
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$18,023	\$17,109	\$16,193	\$15,273	\$14,352	\$13,427	\$12,500	\$11,570	\$10,638	\$9,703	\$8,765	\$7,825
36	Rule 1309.1 Priority Reserve	\$3,423,120	\$3,326,587	\$3,229,779	\$3,132,694	\$3,035,332	\$2,937,691	\$2,839,772	\$2,741,572	\$2,643,092	\$2,544,330	\$2,445,286	\$2,345,958
37	CARB ERC Bank	\$25,354	\$23,763	\$22,168	\$20,568	\$18,964	\$17,355	\$15,741	\$14,123	\$12,500	\$10,873	\$9,241	\$7,604
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$115,668	\$115,999	\$116,331	\$116,663	\$116,997	\$117,331	\$117,666	\$118,003	\$118,340	\$118,678	\$119,017	\$119,358
41	State BUG	\$11,523	\$10,570	\$9,614	\$8,655	\$7,693	\$6,729	\$5,761	\$4,791	\$3,819	\$2,843	\$1,865	\$884
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$420,453	\$404,349	\$388,199	\$372,004	\$355,761	\$339,473	\$323,138	\$306,756	\$290,327	\$273,851	\$257,329	\$240,759
48	Health Effects Research	\$4,924,542	\$4,938,618	\$4,952,734	\$4,966,890	\$4,981,088	\$4,995,325	\$5,009,603	\$5,023,923	\$5,038,283	\$5,052,684	\$5,067,126	\$5,081,609
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$4,111,873	\$3,788,767	\$3,464,737	\$3,139,782	\$2,813,897	\$2,487,081	\$2,159,331	\$1,830,644	\$1,501,018	\$1,170,449	\$838,936	\$506,475
56	HEROS II Special Revenue	\$5,731,125	\$5,511,476	\$5,291,199	\$5,070,292	\$4,848,754	\$4,626,582	\$4,403,776	\$4,180,333	\$3,956,251	\$3,731,528	\$3,506,163	\$3,280,154
58	AB 1318 Mitigation Fees	\$3,554,888	\$3,417,761	\$3,280,242	\$3,142,330	\$3,004,023	\$2,865,321	\$2,726,223	\$2,586,727	\$2,446,833	\$2,306,538	\$2,165,843	\$2,024,745
59	VIP Special Revenue	\$5,486,855	\$4,496,724	\$3,503,763	\$2,507,964	\$1,509,319	\$507,819	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$264,848	\$243,757	\$223,148	\$202,481	\$181,754	\$160,968	\$140,123	\$119,218	\$98,253	\$77,229	\$56,144	\$34,999
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$86,386,023	\$84,271,973	\$82,151,880	\$80,025,728	\$77,893,498	\$75,755,173	\$73,610,737	\$71,460,171	\$69,303,458	\$67,140,580	\$64,971,521	\$62,796,261
67	GHG Reduction Projects	\$1,021,085	\$587,965	\$153,607	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$77,659,249	\$74,663,600	\$71,659,388	\$68,646,590	\$65,625,179	\$62,595,133	\$59,556,425	\$56,509,032	\$53,452,929	\$50,388,090	\$47,314,491	\$44,232,107
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$15,473,237	\$14,896,715	\$14,318,545	\$13,738,722	\$13,157,242	\$12,574,100	\$11,989,291	\$11,402,810	\$10,814,653	\$10,224,815	\$9,633,292	\$9,040,077
80	Carl Moyer Program AB 923	\$76,966,675	\$75,358,289	\$73,745,305	\$72,127,711	\$70,505,493	\$68,878,639	\$67,247,134	\$65,610,966	\$63,970,121	\$62,324,586	\$60,674,348	\$59,019,392
81	Prop 1B - Goods Movement	\$27,323,161	\$25,062,339	\$22,795,054	\$20,521,289	\$18,241,025	\$15,954,244	\$13,660,925	\$11,361,052	\$9,054,605	\$6,741,566	\$4,421,914	\$2,095,633
83	Clean Shipping Tech Demo	\$4,870,343	\$4,682,473	\$4,494,066	\$4,305,121	\$4,115,635	\$3,925,608	\$3,735,038	\$3,543,923	\$3,352,261	\$3,160,052	\$2,967,294	\$2,773,984
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate C	\$853,825	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
87	CARB SEP Special Revenue Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
<b>Total All Funds</b>		<b>\$860,289,654</b>	<b>\$812,334,582</b>	<b>\$805,698,983</b>	<b>\$773,537,659</b>	<b>\$736,474,835</b>	<b>\$713,790,758</b>	<b>\$696,460,124</b>	<b>\$709,667,545</b>	<b>\$695,944,065</b>	<b>\$668,430,879</b>	<b>\$641,450,786</b>	<b>\$617,443,709</b>

**South Coast Air Quality Management District**  
**Summary of Cash Flows by Fund - Cash Balance by Month**  
**June 9, 2023 Investment Oversight Committee Meeting**  
**May 2025 - April 2026**

Fund #	Fund Name	Estimate May-25	Estimate Jun-25	Estimate Jul-25	Estimate Aug-25	Estimate Sep-25	Estimate Oct-25	Estimate Nov-25	Estimate Dec-25	Estimate Jan-26	Estimate Feb-26	Estimate Mar-26	Estimate Apr-26
1	General Fund	\$119,614,119	\$108,728,520	\$132,613,930	\$123,634,261	\$115,078,759	\$115,756,635	\$121,448,325	\$116,942,969	\$127,059,369	\$123,175,813	\$125,412,628	\$125,258,560
2	Infrastructure Improvement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
7	Debt Service	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
11	Accounting Agency	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
15	Air Toxics Trust	\$241,775	\$223,557	\$205,287	\$186,964	\$168,590	\$150,162	\$131,682	\$113,149	\$94,564	\$75,925	\$57,233	\$38,487
17	Advanced Technology	\$3,668,287	\$3,578,772	\$3,489,001	\$3,398,974	\$3,308,689	\$3,218,147	\$3,127,345	\$3,036,284	\$2,944,963	\$2,853,380	\$2,761,536	\$2,669,430
20	Air Quality Assistance	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
22	Air Quality Improvement	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713	\$5,431,062	\$1,815,524	\$3,620,713
23	MSRC	\$42,693,599	\$40,820,136	\$39,941,318	\$39,059,988	\$38,176,139	\$37,289,764	\$36,400,855	\$35,509,405	\$34,615,407	\$33,718,854	\$32,819,738	\$31,918,053
27	Air Quality Investment	\$50,793,461	\$48,673,527	\$46,547,533	\$44,415,463	\$42,277,299	\$40,133,023	\$37,982,618	\$35,826,066	\$33,663,350	\$31,494,452	\$29,319,355	\$27,138,041
31	Clean Fuels	\$51,568,020	\$47,230,698	\$46,880,979	\$46,530,260	\$46,178,539	\$45,825,812	\$45,472,077	\$45,117,331	\$44,761,571	\$44,404,795	\$44,046,998	\$43,688,179
32	Carl Moyer	\$134,352,465	\$124,222,783	\$116,814,147	\$109,384,335	\$101,933,286	\$94,460,939	\$86,967,234	\$126,202,109	\$118,799,131	\$111,374,993	\$103,929,633	\$96,462,993
33	Lower Emission School Bus	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
34	Zero Emission Vehicle Incentive	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
35	AES Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
36	Rule 1309.1 Priority Reserve	\$2,265,493	\$2,184,798	\$2,103,872	\$2,022,715	\$1,941,326	\$1,859,704	\$1,777,849	\$1,695,760	\$1,613,437	\$1,530,878	\$1,448,083	\$1,365,051
37	CARB ERC Bank	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
38	LADWP Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
39	State Emission Mitigation	\$119,699	\$120,041	\$120,384	\$120,728	\$121,073	\$121,419	\$121,766	\$122,114	\$122,463	\$122,813	\$123,164	\$123,517
41	State BUG	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
44	Rule 1173 Mitigation Fee	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
45	CBE/Children's Earth Settlement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
46	BP Arco Settlement Projects	\$224,141	\$207,477	\$190,764	\$174,004	\$157,196	\$140,340	\$123,435	\$106,483	\$89,481	\$72,432	\$55,333	\$38,186
48	Health Effects Research	\$5,096,134	\$5,110,701	\$5,125,309	\$5,139,959	\$5,154,650	\$5,169,384	\$5,184,160	\$5,198,978	\$5,213,838	\$5,228,741	\$5,243,687	\$5,258,675
49	CEQA Green House Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
54	Rule 1118 Mitigation	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
56	HEROS II Special Revenue	\$3,053,499	\$2,826,196	\$2,598,244	\$2,369,640	\$2,140,382	\$1,910,469	\$1,679,899	\$1,448,670	\$1,216,780	\$984,227	\$751,010	\$517,126
58	AB 1318 Mitigation Fees	\$1,883,244	\$1,741,339	\$1,599,028	\$1,456,310	\$1,313,185	\$1,169,650	\$1,025,705	\$881,348	\$736,579	\$591,396	\$445,799	\$299,784
59	VIP Special Revenue	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
61	Adv. Tech. Goods Movement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
62	Rule 1470 Risk Reduction	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
64	Rule 1420.1	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
66	Rule 1304.1	\$60,614,783	\$58,427,071	\$56,233,105	\$54,032,868	\$51,826,342	\$49,613,509	\$47,394,351	\$45,168,849	\$42,936,987	\$40,698,745	\$38,454,106	\$36,203,051
67	GHG Reduction Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
68	Exxon Mobile Settlement Projects	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
69	LADWP Variance Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
75	Air Filtration Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
76	SoCal Gas Settlement Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
77	Community Air Protection AB 134	\$41,140,912	\$38,040,881	\$34,931,989	\$31,814,212	\$28,687,522	\$25,551,895	\$22,407,306	\$19,253,729	\$16,091,137	\$12,919,506	\$9,738,809	\$6,549,021
78	Rule 1180 Special Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
79	VW Mitigation	\$8,445,167	\$7,848,556	\$7,250,240	\$6,650,213	\$6,048,472	\$5,445,011	\$4,839,825	\$4,232,908	\$3,624,258	\$3,013,867	\$2,401,732	\$1,787,847
80	Carl Moyer Program AB 923	\$57,603,534	\$56,183,628	\$54,759,664	\$53,331,630	\$51,899,513	\$50,463,304	\$49,022,989	\$47,578,557	\$46,129,997	\$44,677,296	\$43,220,443	\$41,759,426
81	Prop 1B - Goods Movement	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
83	Clean Shipping Tech Demo	\$2,580,122	\$2,385,706	\$2,190,734	\$1,995,205	\$1,799,117	\$1,602,468	\$1,405,258	\$1,207,484	\$1,009,144	\$810,237	\$610,762	\$410,717
84	Aliso Canyon Air Filtration	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
85	Aliso Fund Porter Ranch SEP	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
86	Rule 2305 Mitigation Fee Alternate C	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
87	CARB SEP Special Revenue Fund	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
<b>Total All Funds</b>		<b>\$591,389,516</b>	<b>\$550,369,910</b>	<b>\$557,216,242</b>	<b>\$531,148,791</b>	<b>\$500,025,602</b>	<b>\$483,502,348</b>	<b>\$471,943,741</b>	<b>\$491,457,719</b>	<b>\$484,343,171</b>	<b>\$463,179,415</b>	<b>\$442,656,575</b>	<b>\$425,106,856</b>

75% of the Lowest Month's Balance is \$ 318,830,142  
Arrows indicate the three lowest cash balance months.

# South Coast Air Quality Management District Market Update

Quarter Ending March 31, 2023

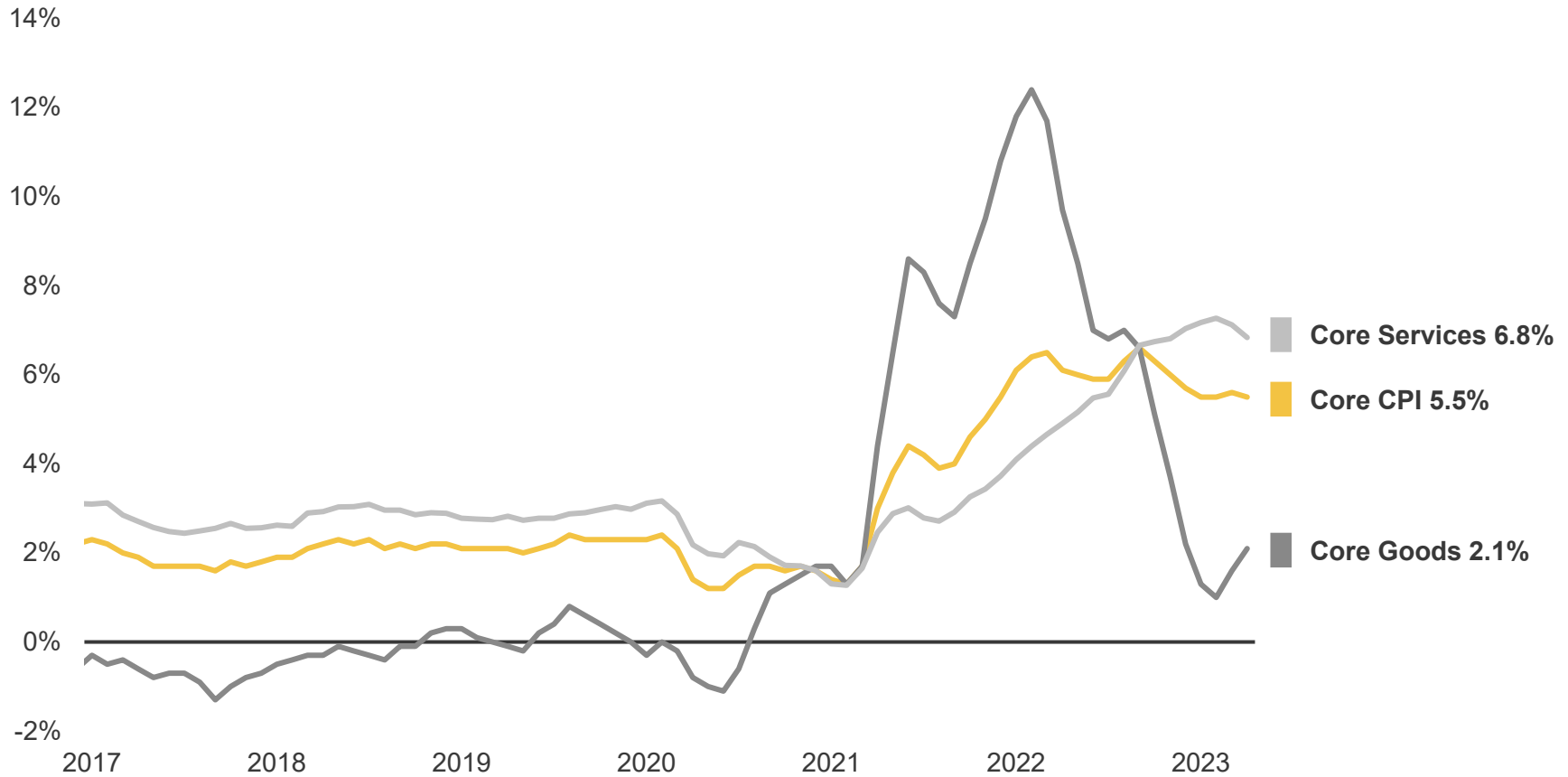
213.415.1699 | [pfmam.com](http://pfmam.com)

*PFM Asset Management LLC*

**NOT FDIC INSURED : NO BANK GUARANTEE : MAY LOSE VALUE**

# Core Inflation Doesn't Budge; Core Services Inflation Moves In Right Direction

**Core Services and Goods Prices**  
*Consumer Price Index - Change from a year earlier*

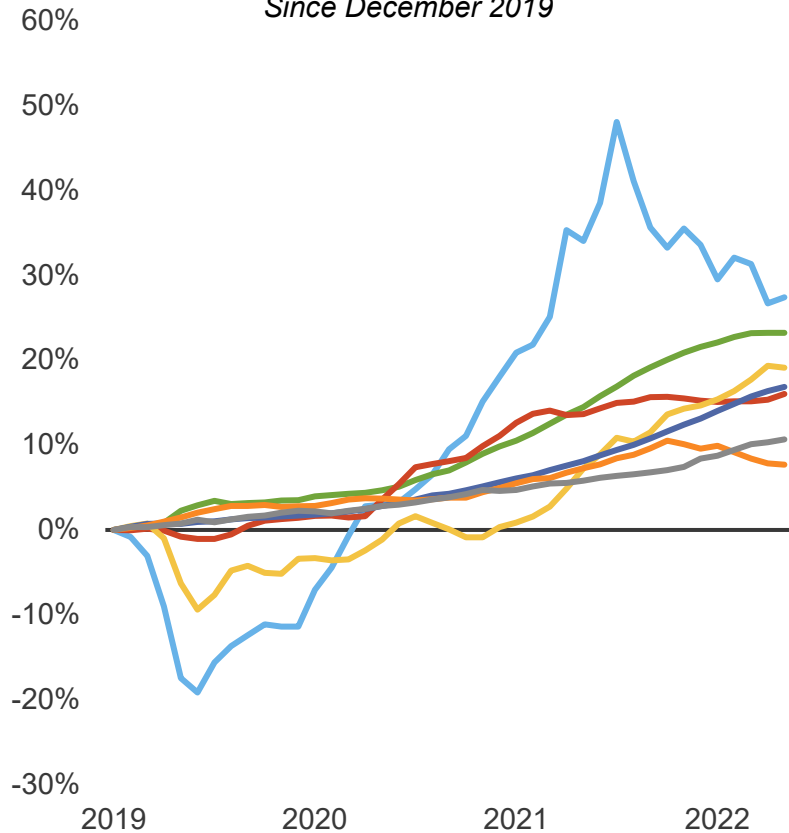




# Shelter Is Still The Biggest Contributor

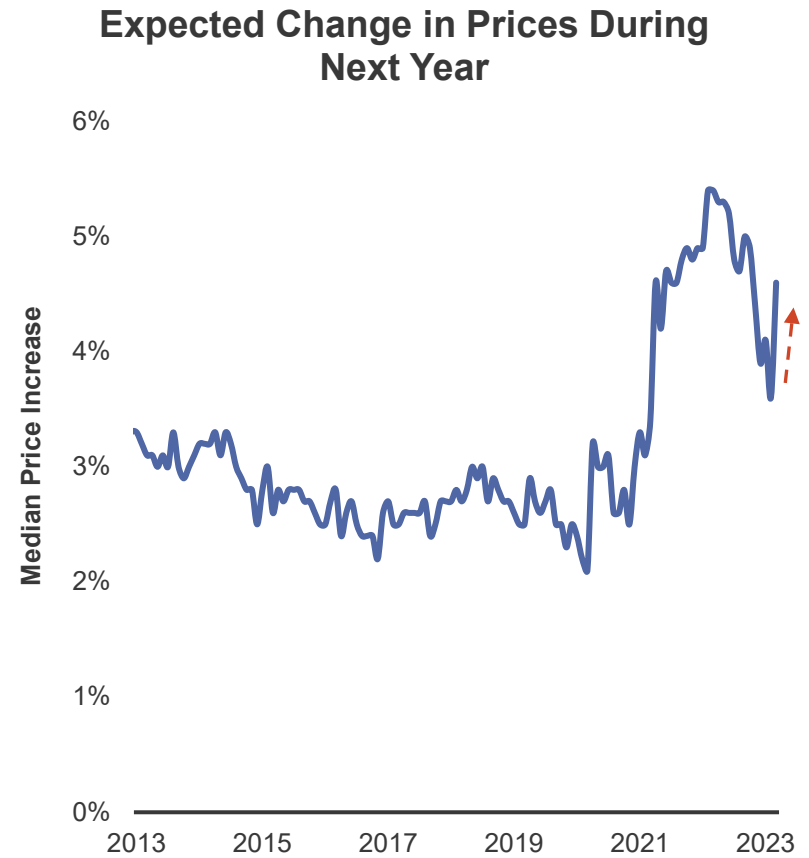
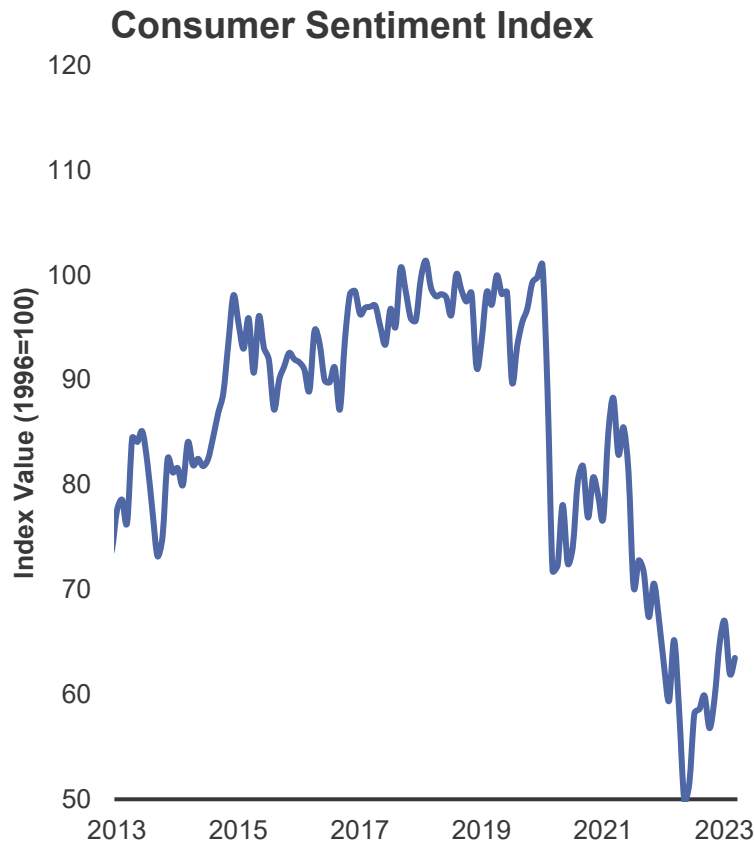
## Price Change of Major CPI Components

Since December 2019



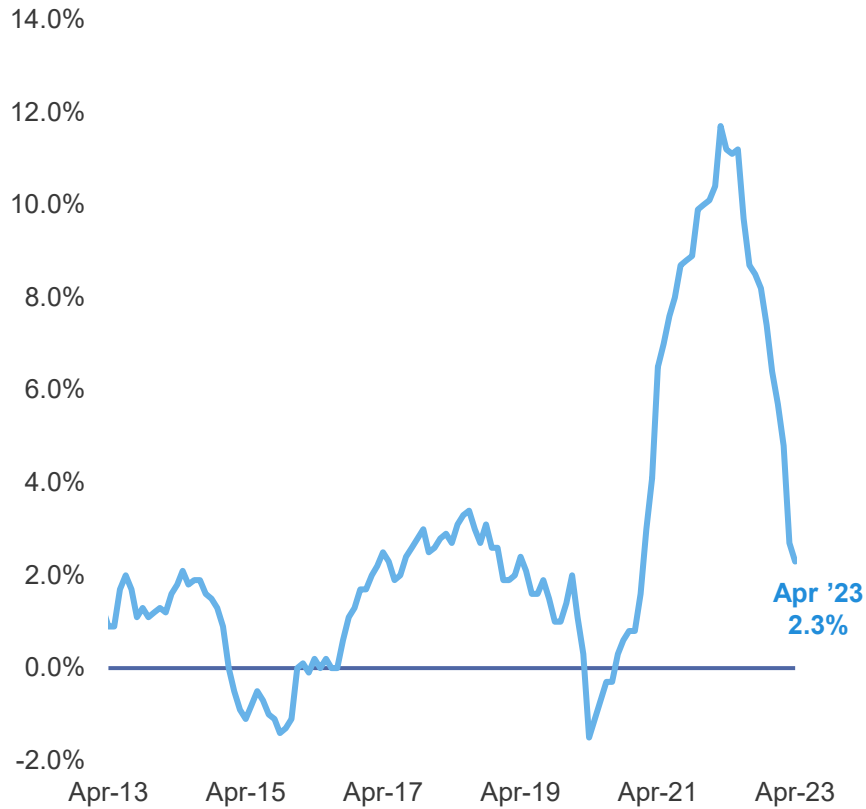
CPI Component	12-mo. Change	Weight <sup>1</sup>	Contribution to YoY CPI
Energy	-4.9%	6.9%	-0.3%
Food	7.6%	13.5%	1.0%
Transportation	11.1%	5.9%	0.7%
Goods	2.1%	21.3%	0.4%
Shelter	8.1%	34.6%	2.8%
Medical services	0.4%	6.5%	0.0%
Other Services <sup>2</sup>	4.5%	11.3%	0.5%
<b>Overall</b>	<b>4.9%</b>		

# Consumers' Longer-Term Inflation Expectations Tick Higher

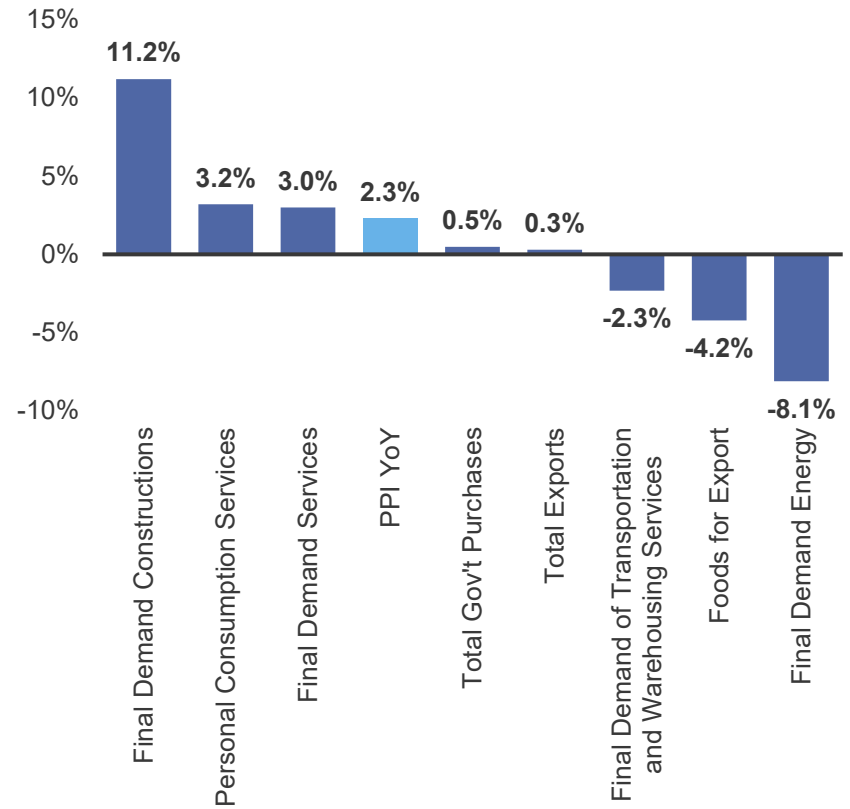


# U.S. April Producer Prices Rise 2.3% Over Past Year, Smallest Increase Since January 2021

**Producer Price Index**  
% Change YoY



**Key Producer Price Index Components**  
% Change YoY

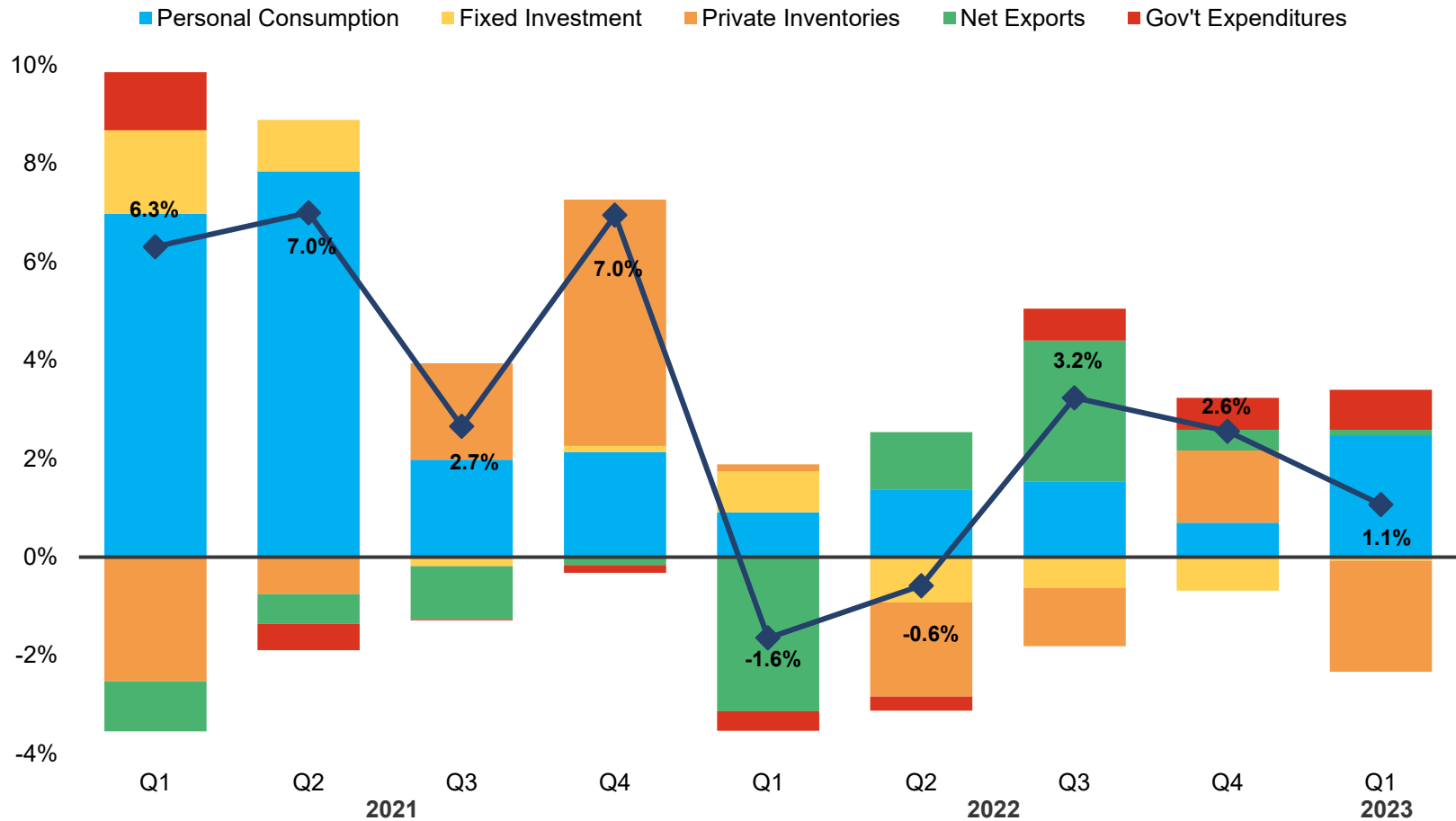


Source: Bloomberg, as of April 2023.



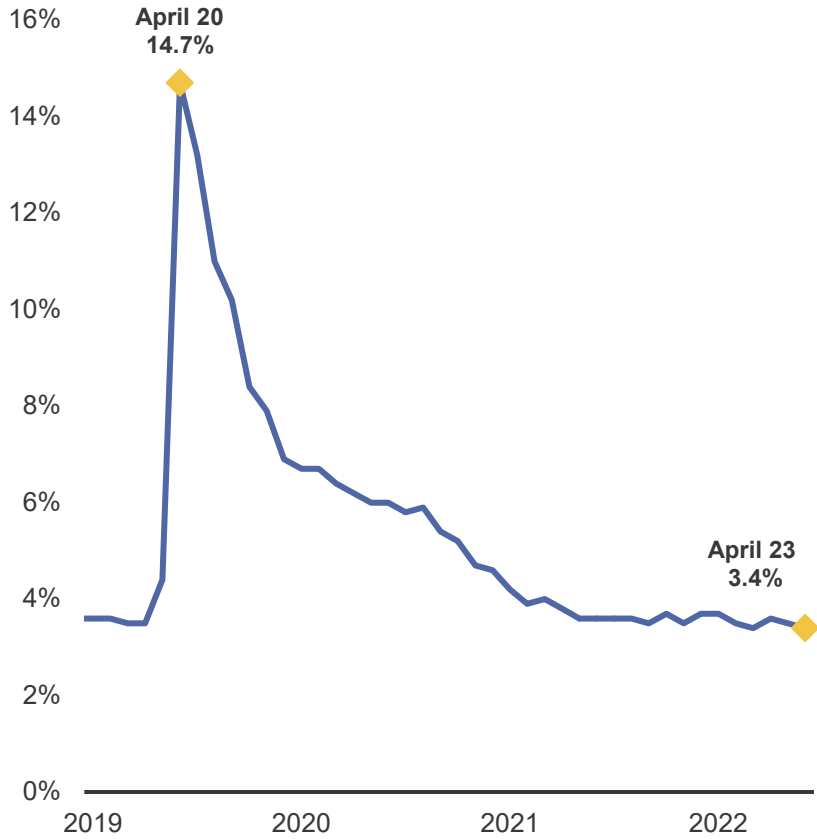
# U.S. Real GDP Contributors and Detractors

## U.S. Real GDP Contributors and Detractors

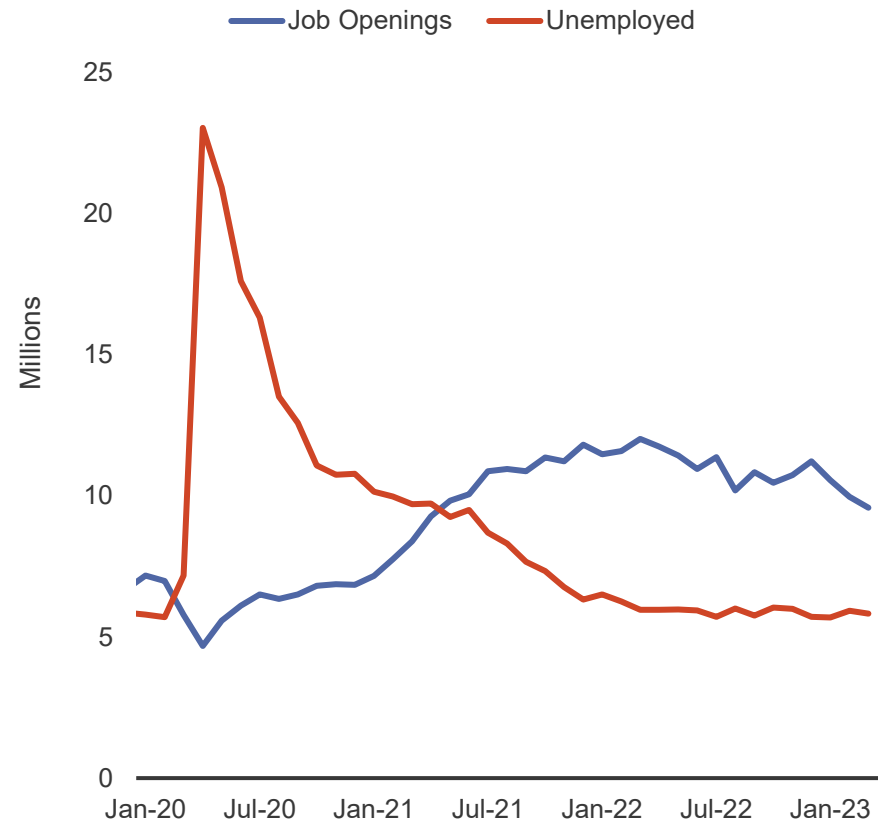


# Unemployment Rate Fell to 3.4%, Still Resilient Job Market

## Unemployment Rate

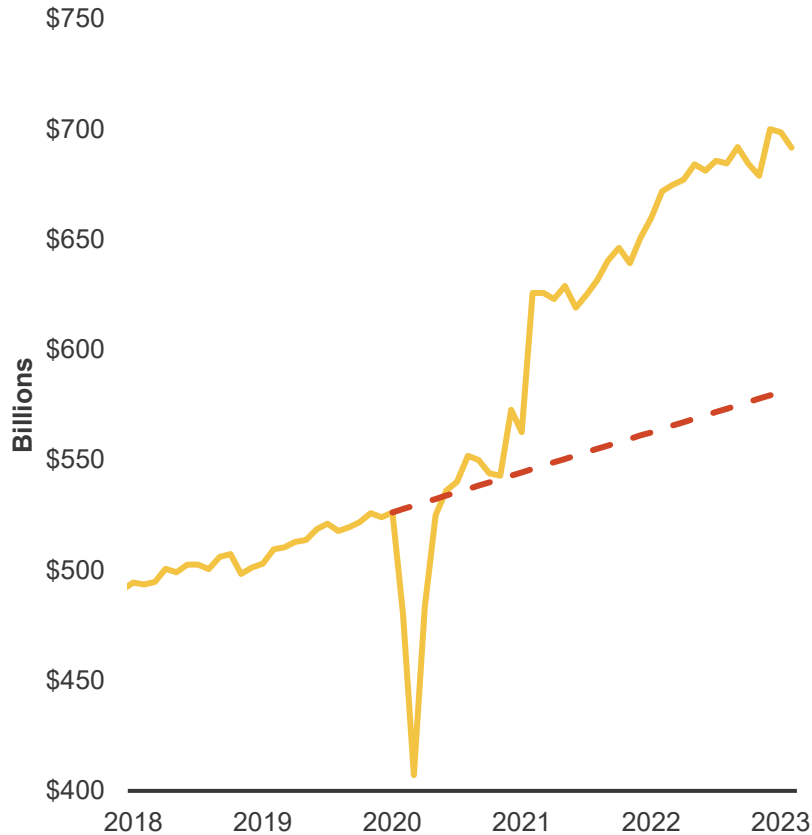


## Job Openings vs. Unemployed Workers



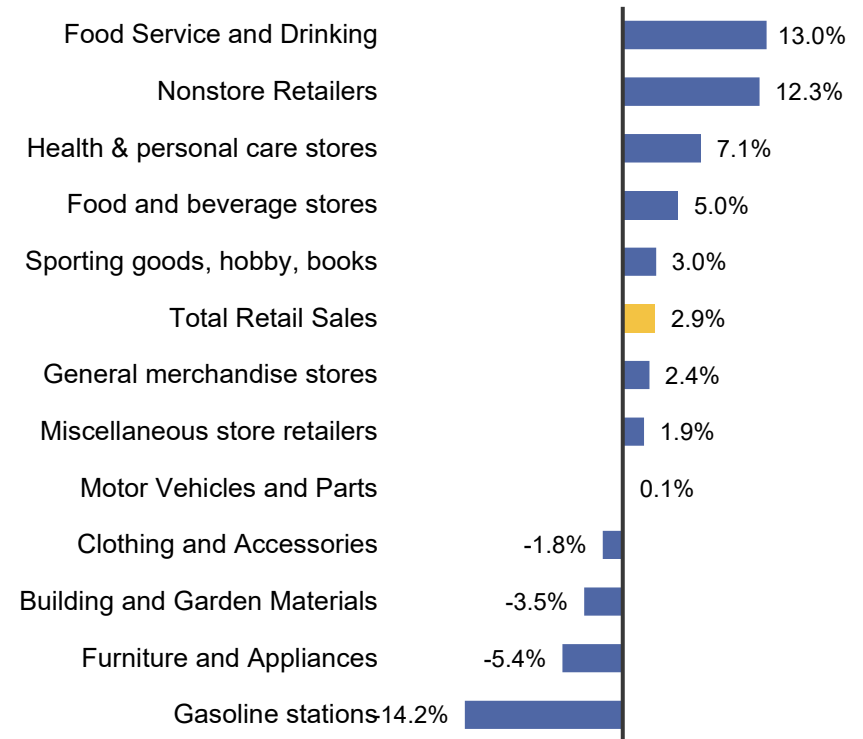
# Retail Sales Drop Masks Consumer Resilience

## Retail Sales (Monthly)



## Retail Sales (Year over Year)

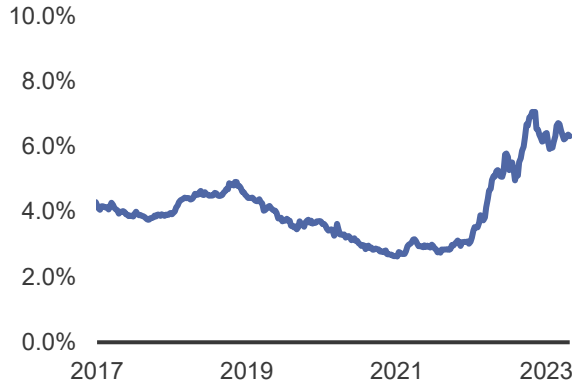
March 2023



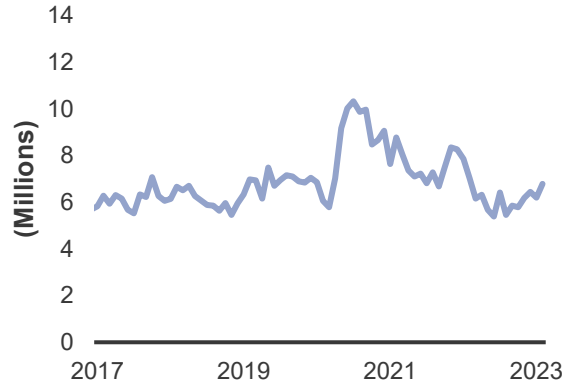


# Mortgage Applications Index

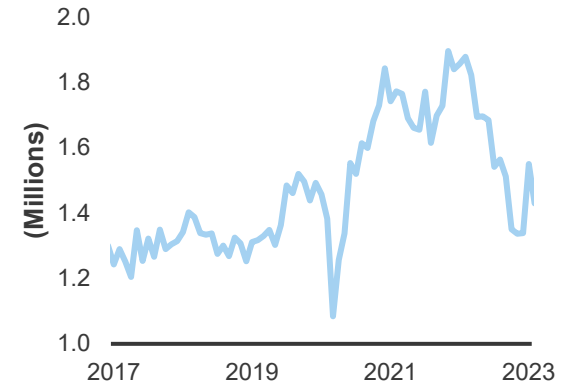
### US Mortgage 30-Year Rate



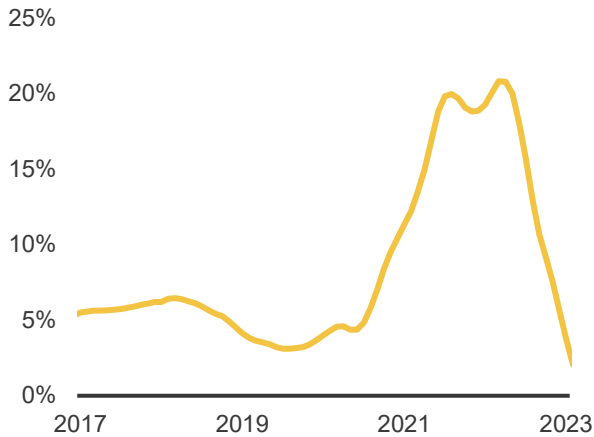
### New Home Sales (SAAR)



### Building Permits (SAAR)



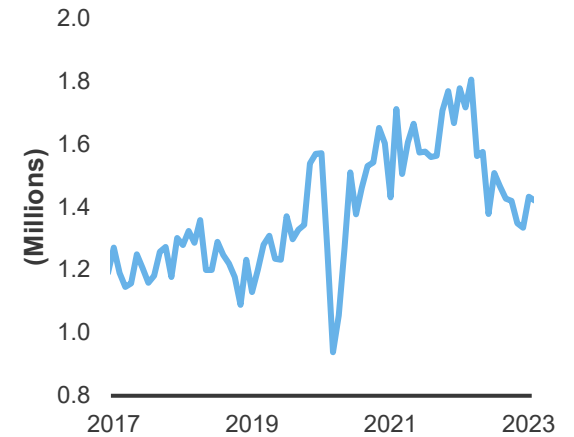
### National Home Price Index (YoY)



### Existing Home Sales (SAAR)

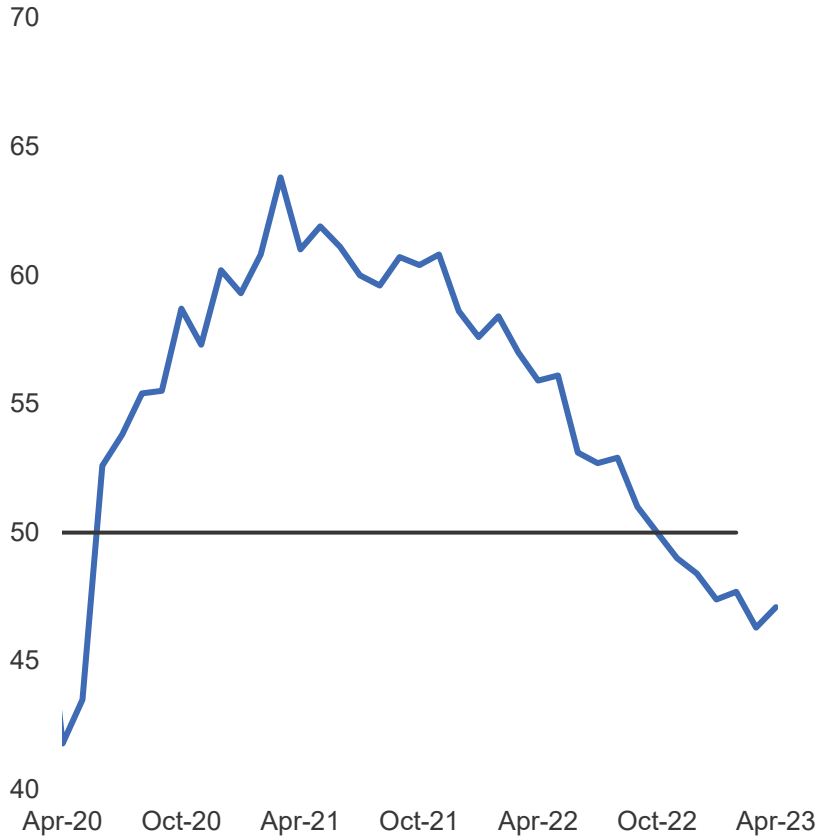


### Housing Starts (SAAR)

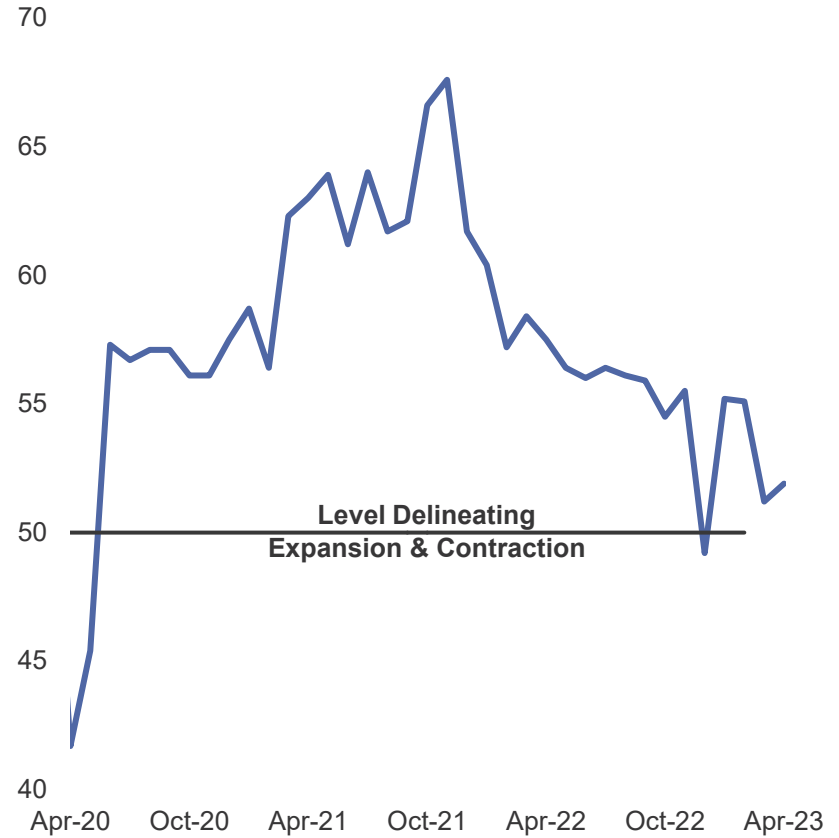


# Manufacturing and Non-Manufacturing Activity

## ISM Manufacturing PMI



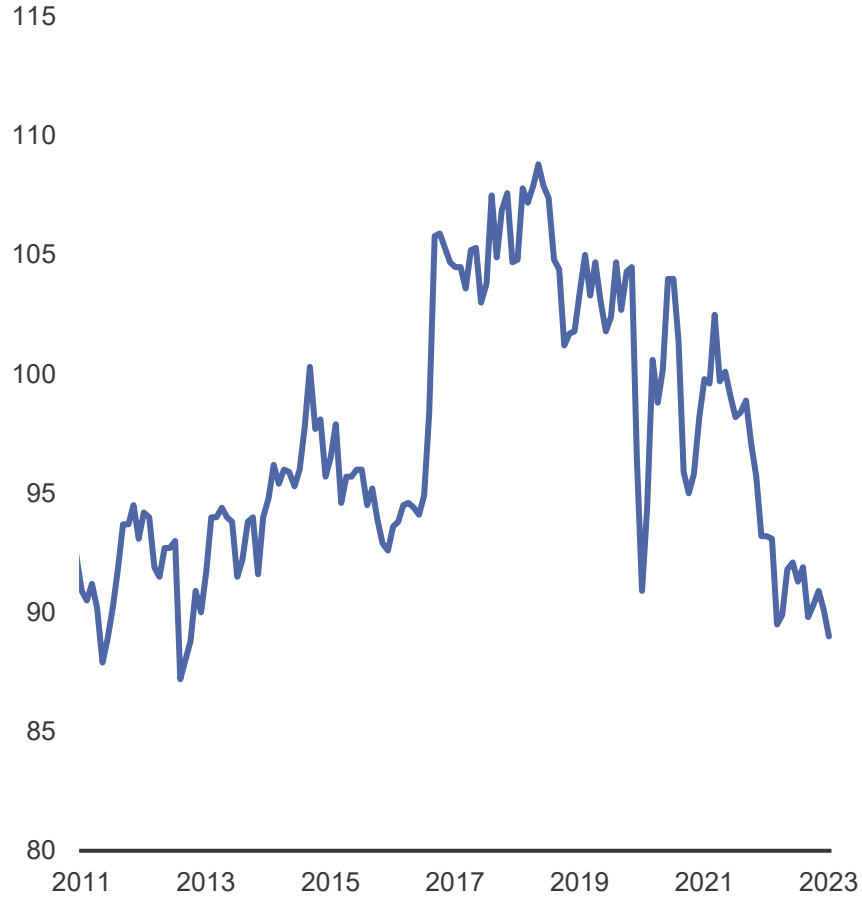
## ISM Non-Manufacturing PMI



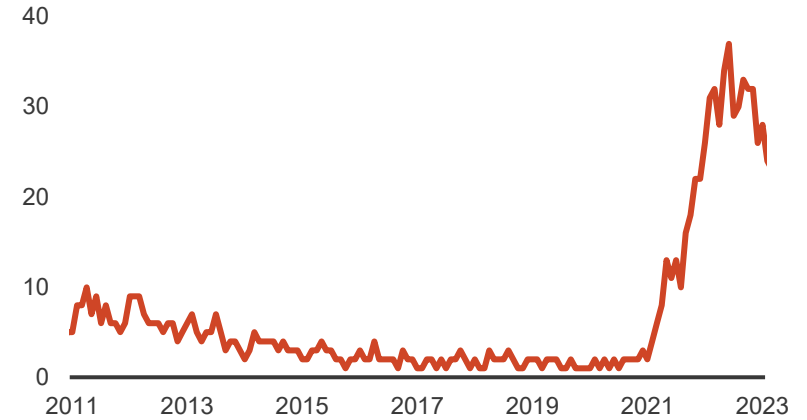
Source: Bloomberg, Institute for Supply Management, as of April 2023.

# Business Optimism Index

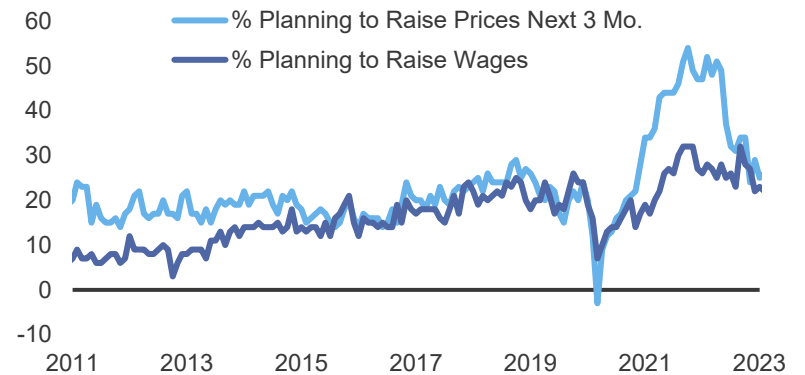
## NFIB Small Business Optimism Index



## Inflation Single Most Important Problem



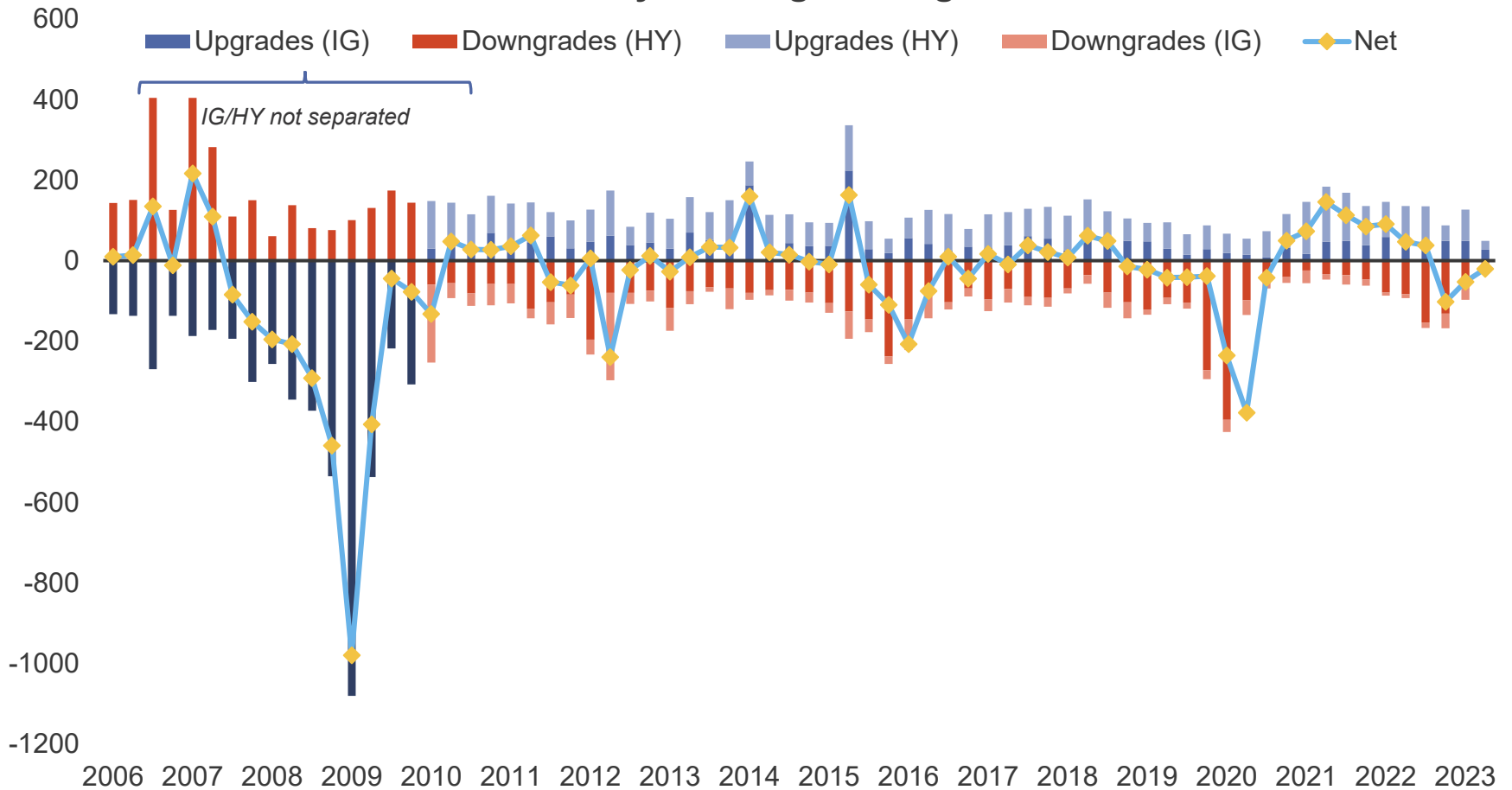
## Small Business Selling Prices





# Corporate Ratings Trend

## Moody's Ratings Changes



Source: Bloomberg, as of April 2023.

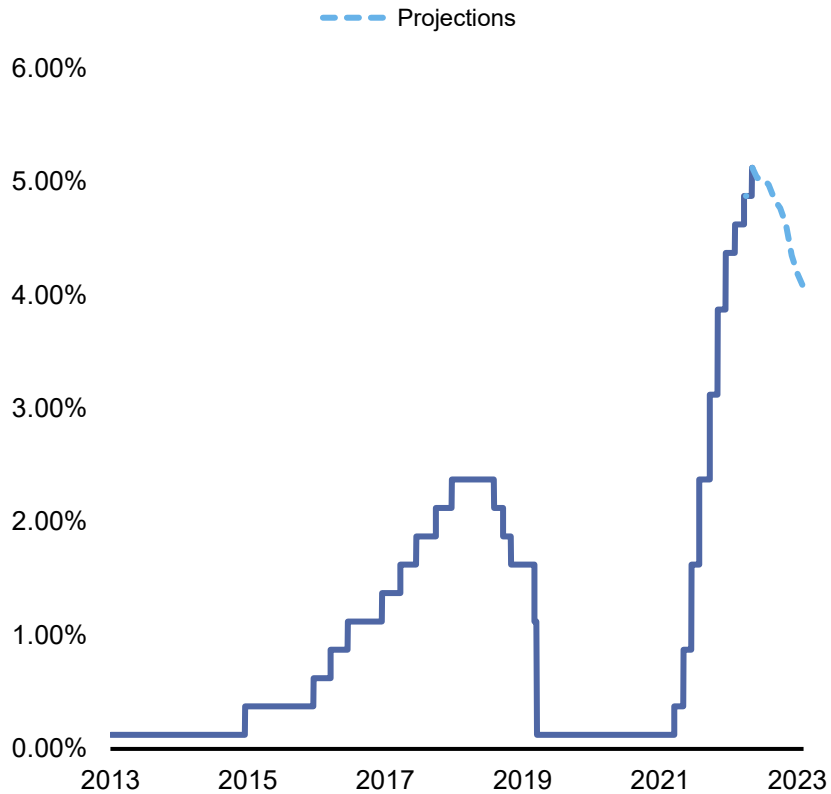
# Fed Hikes Rates by Quarter Point, Powell Hints at Possible Pause

## May FOMC Meeting

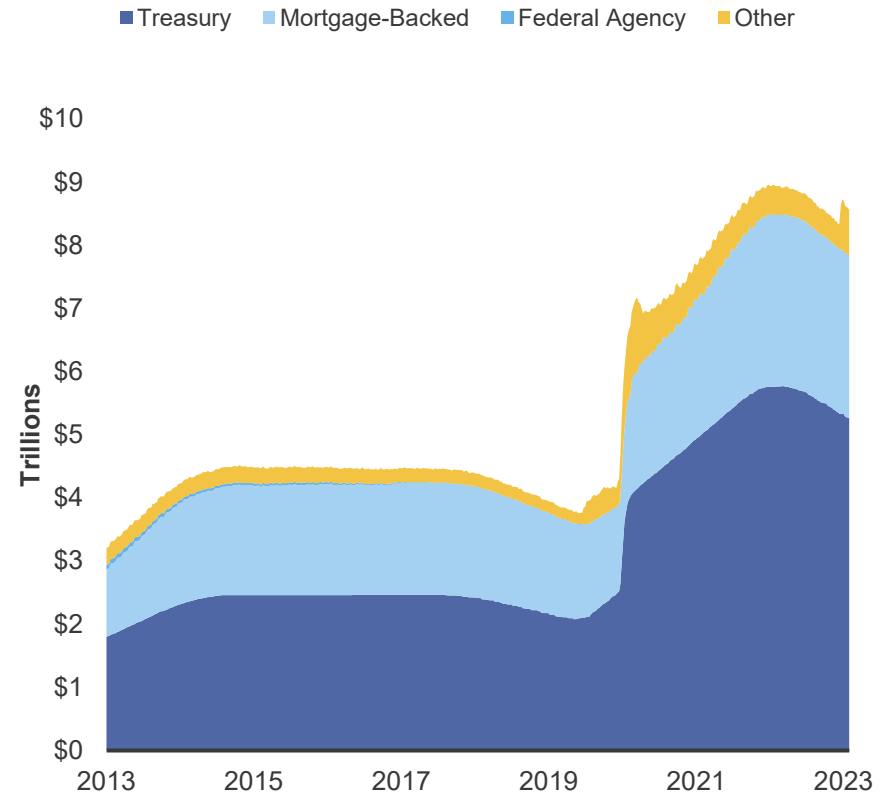
- ▶ The Federal Reserve raised interest rates and hinted it may be the final move in the most aggressive tightening campaign since the 1980s as economic risks mount.
- ▶ The Committee decided to raise the target range for the federal funds rate to **5%-5.25%** percent and **omitted** a line from its previous statement in March that said the committee “anticipates that some additional policy firming may be appropriate.”
- ▶ Instead, the FOMC will take into account various factors “in determining the extent to which additional policy firming may be appropriate.”
- ▶ “That’s a meaningful change that we’re no longer saying that we anticipate” further increases, Chair Jerome Powell said at the FOMC press conference, ... “so we’ll be **driven by incoming data, meeting by meeting**, and we’ll approach that question [of pausing rate hikes] at the June meeting.”

# Federal Reserve Continues Reducing the Size of the Balance Sheet

## Fed Funds Rate



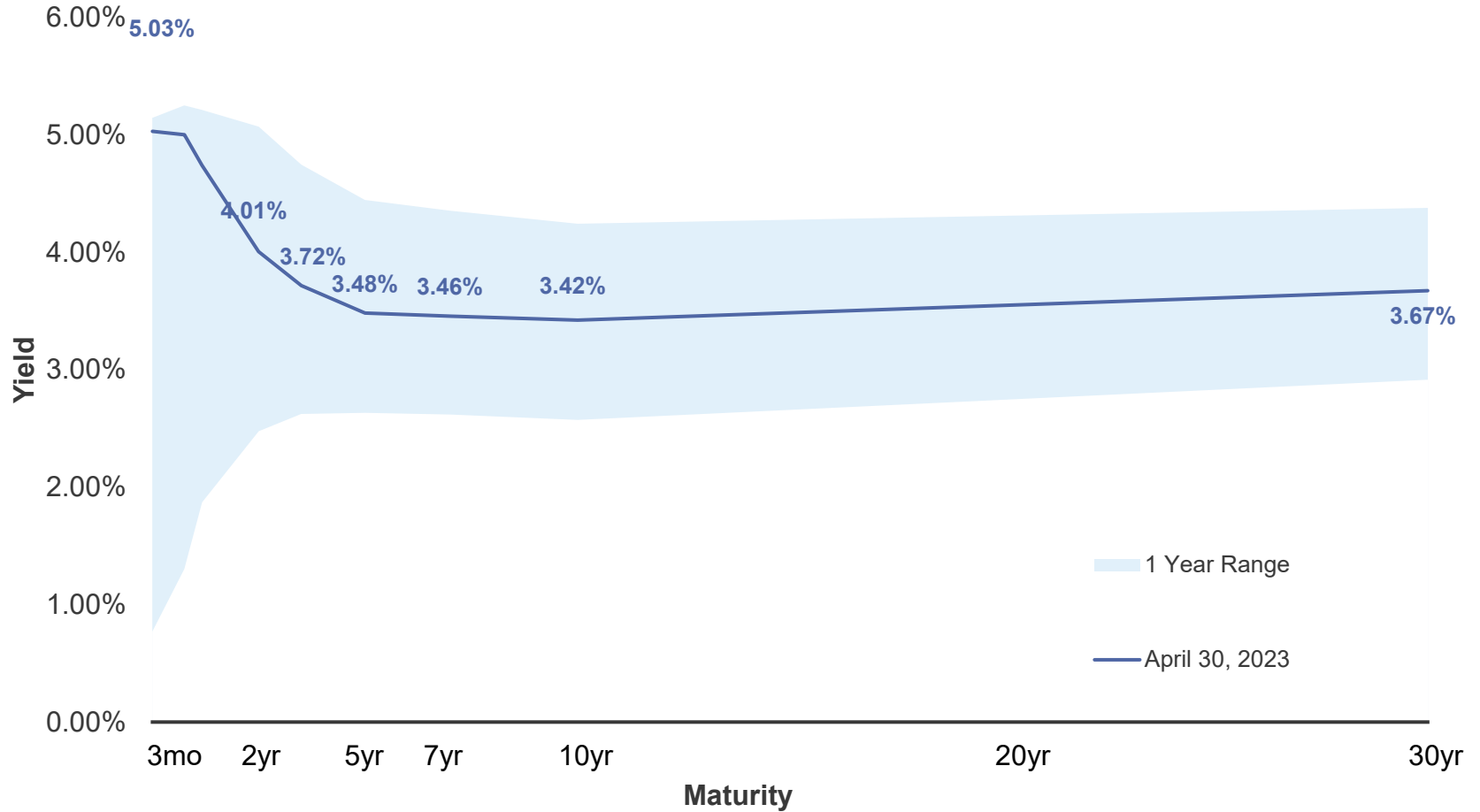
## Total Assets of the Federal Reserve





# Treasury Curve

## U.S. Treasury Yield Curve

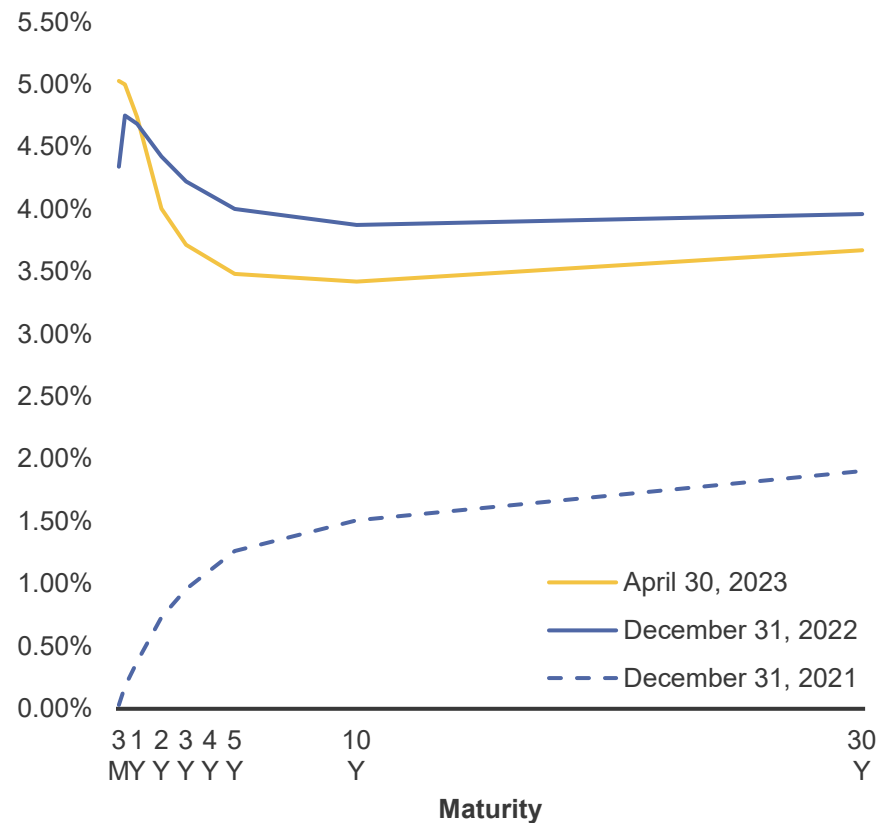


Source: Bloomberg, as of 04/30/2023.

# Treasury Yield Curve

Tenor	04/30/2023	12/31/2022	12/31/21
<b>3 month</b>	<b>5.03%</b>	4.34%	0.03%
<b>1 year</b>	<b>4.74%</b>	4.69%	0.38%
<b>2 year</b>	<b>4.01%</b>	4.43%	0.73%
<b>3 year</b>	<b>3.72%</b>	4.22%	0.96%
<b>5 year</b>	<b>3.48%</b>	4.00%	1.26%
<b>10 year</b>	<b>3.42%</b>	3.87%	1.51%
<b>30 year</b>	<b>3.67%</b>	3.96%	1.90%

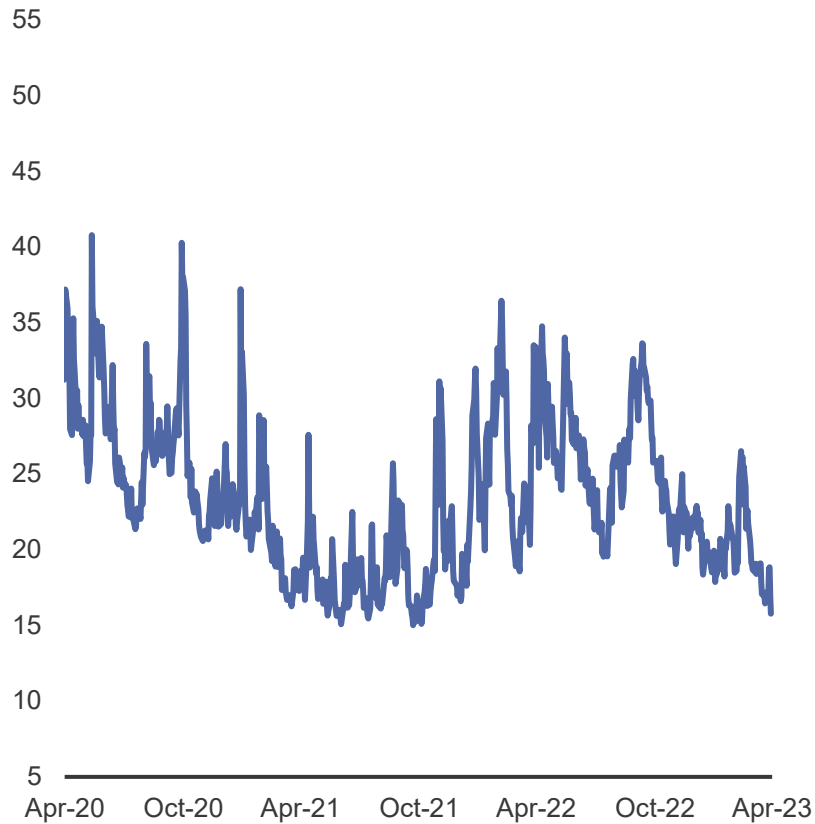
## U.S. Treasury Yield Curve



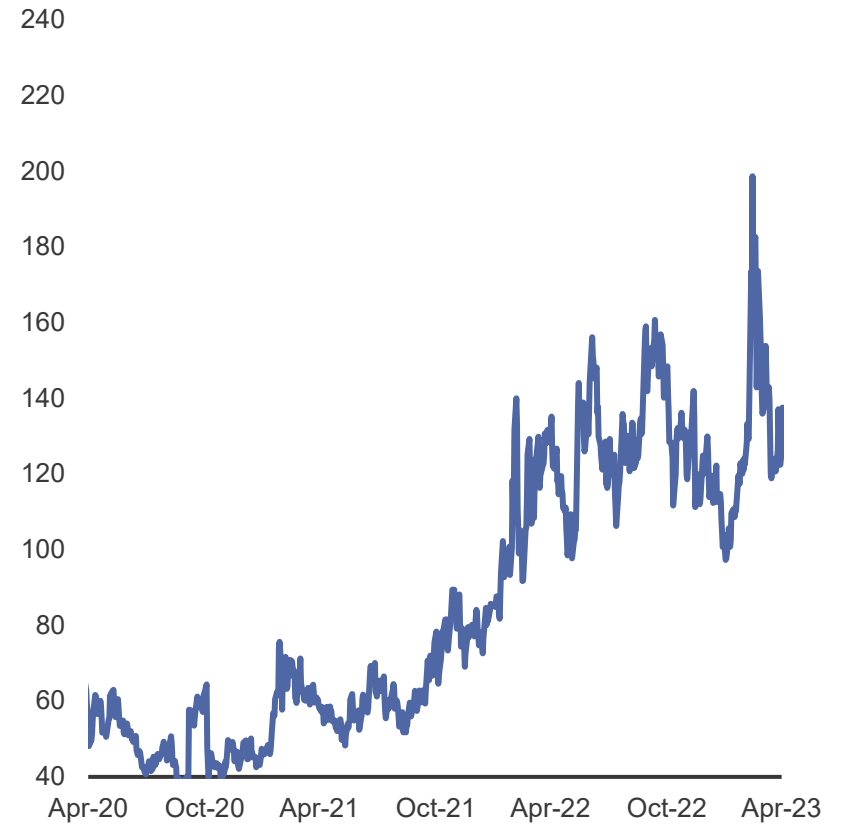
Source: Bloomberg, as of 04/30/2023.

# Bond and Equity Markets Volatility

## Equity Market Volatility (VIX)



## Bond Market Volatility (MOVE)

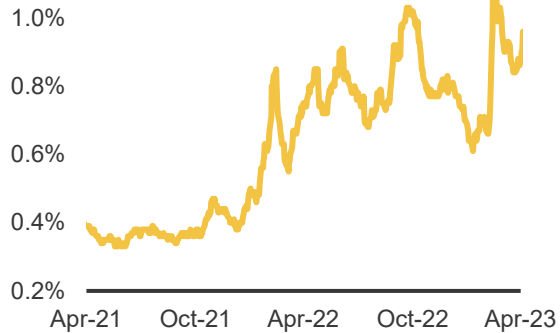


Source: Bloomberg, as of 04/30/2023.



# Sector Yield Spreads

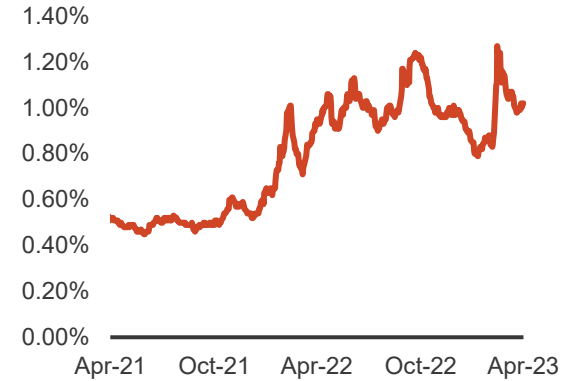
### Corporate Notes A-AAA Yield Spreads



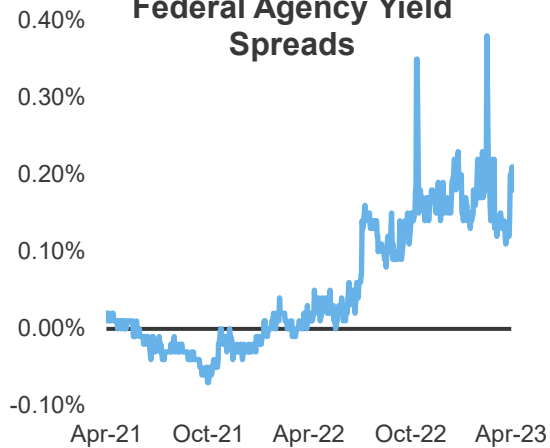
### 1-3 Yr. AAA-A Corp



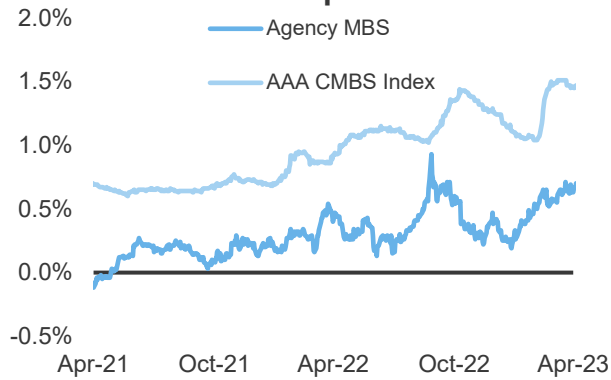
### 1-10 Yr. AAA-A Corp



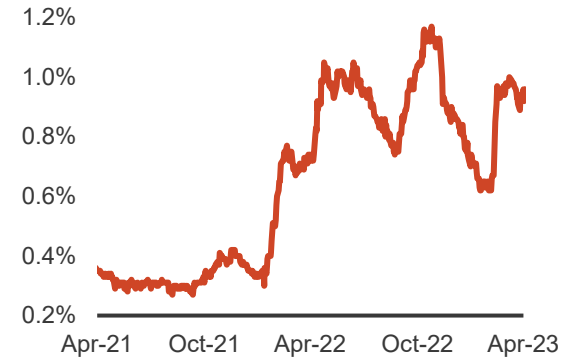
### Federal Agency Yield Spreads



### Mortgage-Backed Securities Yield Spreads



### Asset-Backed Securities AAA Yield Spreads



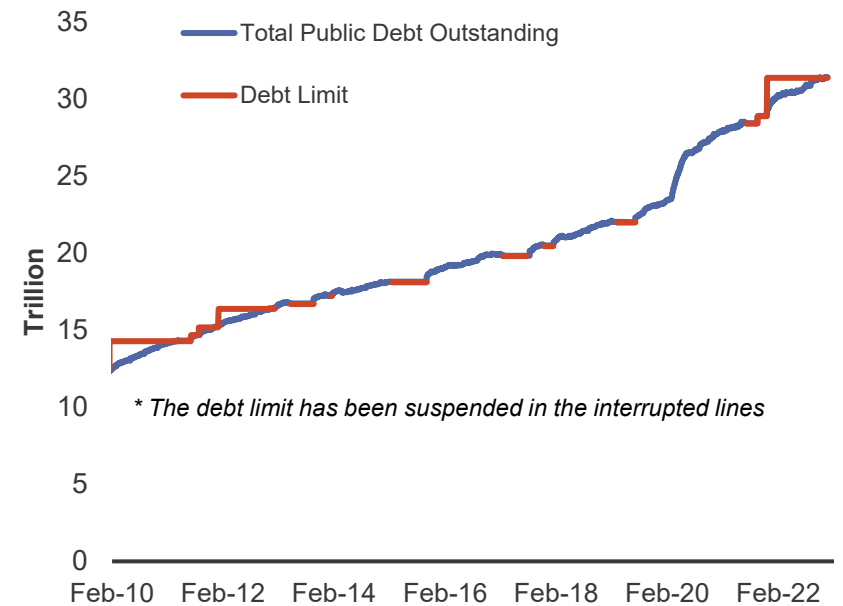
# Appendix



# Treasury Has Hit the Debt Limit

- ▶ The statutory debt limit is the maximum amount of U.S. Government debt authorized by Congress. The current limit, last increased in December 2021, is \$31.381 trillion.
- ▶ Failure by Congress to raise the debt limit would hinder the Treasury Department's ability to meet the nation's existing legal obligations, including Social Security and Medicare benefits, military salaries, principal and interest on the national debt, tax refunds, and other payments.
- ▶ Raising the debt limit does not authorize new spending, it simply allows the Treasury to raise sufficient funds to meet spending obligations already approved by Congress.
- ▶ The Treasury Department has implemented "extraordinary measures" in order to prevent the United States from defaulting on its obligations as Congress deliberates on increasing the debt limit. Secretary Yellen has indicated these measures can last at least into June, but timing is subject to considerable uncertainty.

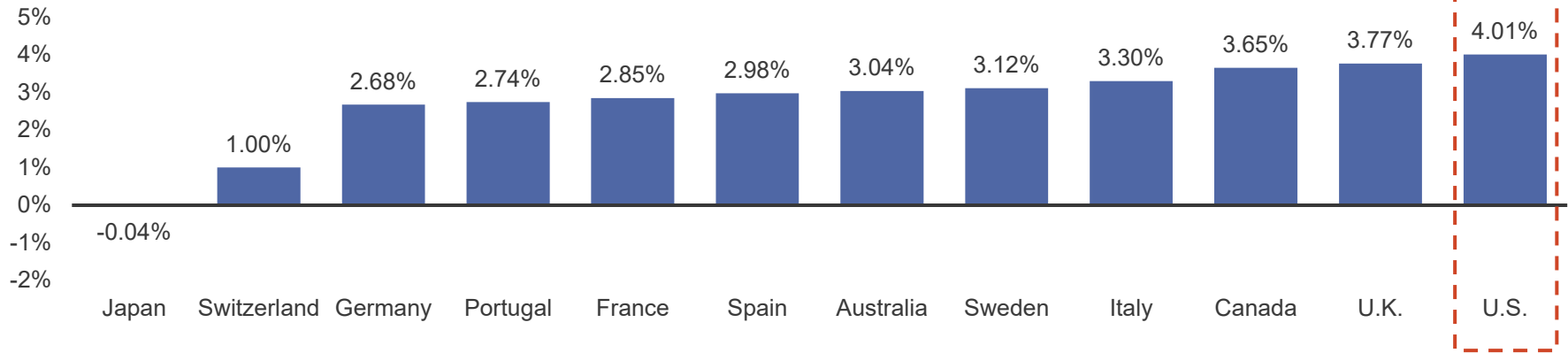
## Debt Ceiling



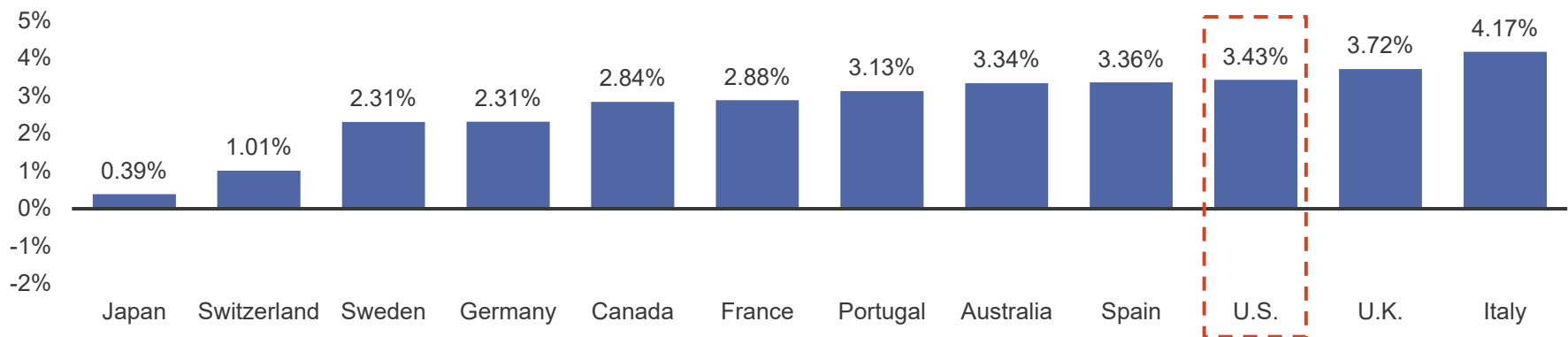


# Global Interest Rate Environment

## 2-Year Bond Yields



## 10-Year Bond Yields



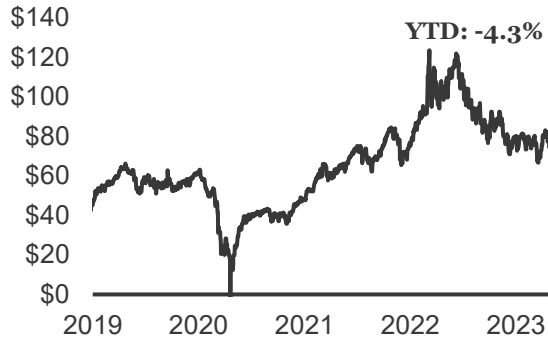
Source: Bloomberg, as of 04/30/2023.

# World Equity Index Returns

April 30, 2023	Country	MTD	QTD	YTD	1 Month	3 Month	1 Year	3 Years	5 Years
<b>Americas</b>									
Dow Jones Industrial Average	United States	2.6%	2.6%	3.5%	2.6%	0.6%	5.6%	14.2%	9.5%
S&P 500 Index	United States	1.6%	1.6%	9.2%	1.6%	2.7%	2.6%	14.5%	11.4%
NASDAQ Composite Index	United States	0.1%	0.1%	17.1%	0.1%	5.8%	0.0%	12.1%	12.6%
Russell 2000 Index	United States	(1.8%)	(1.8%)	0.9%	(1.8%)	(8.1%)	(3.7%)	11.9%	4.1%
S&P/TSX Composite Index	Canada	2.7%	2.7%	7.4%	2.7%	(1.5%)	(2.8%)	16.3%	7.9%
BRAZIL IBOVESPA INDEX	Brazil	3.8%	3.8%	0.6%	3.8%	(6.3%)	(4.3%)	12.2%	(3.3%)
<b>Europe</b>									
Euro Stoxx 50 Pr	Europe Union	3.3%	3.3%	19.8%	3.3%	7.5%	24.6%	18.1%	5.7%
FTSE 100 INDEX	United Kingdom	5.3%	5.3%	11.3%	5.3%	4.7%	8.1%	14.0%	3.0%
CAC 40 INDEX	France	4.6%	4.6%	20.3%	4.6%	8.3%	23.7%	21.5%	7.4%
DAX INDEX	Germany	3.4%	3.4%	17.8%	3.4%	6.9%	18.1%	13.9%	2.8%
IBEX 35 INDEX	Spain	2.8%	2.8%	17.6%	2.8%	5.2%	17.1%	14.2%	0.2%
FTSE MIB INDEX	Italy	2.7%	2.7%	20.0%	2.7%	4.9%	22.7%	20.0%	4.3%
AEX-Index	Netherlands	2.4%	2.4%	14.4%	2.4%	4.3%	14.6%	16.9%	7.3%
OMX STOCKHOLM 30 INDEX	Sweden	4.2%	4.2%	15.4%	4.2%	7.7%	8.7%	14.4%	7.3%
SWISS MARKET INDEX	Switzerland	6.6%	6.6%	13.1%	6.6%	7.0%	5.9%	12.0%	10.8%
<b>Asia / Pacific</b>									
NIKKEI 225	Japan	0.4%	0.4%	7.5%	0.4%	2.0%	5.8%	6.0%	2.6%
HANG SENG INDEX	Hong Kong	(2.4%)	(2.4%)	0.4%	(2.4%)	(8.7%)	(2.4%)	(4.3%)	(5.4%)
S&P/ASX 200 INDEX	Australia	0.6%	0.6%	2.8%	0.6%	(6.4%)	(2.4%)	16.0%	6.8%

# Energy Prices

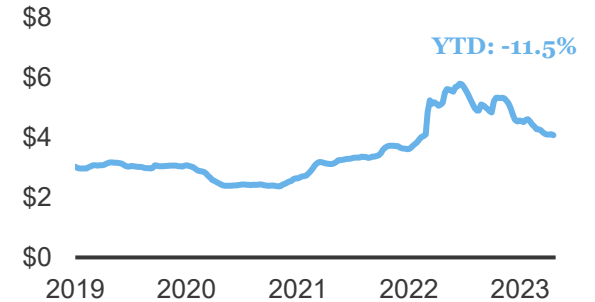
### WTI Crude Oil (per barrel)



### Retail Gasoline (per gallon)



### Average Retail Price US Diesel



### Heating Oil (per gallon)



### Natural Gas(MMBtu)

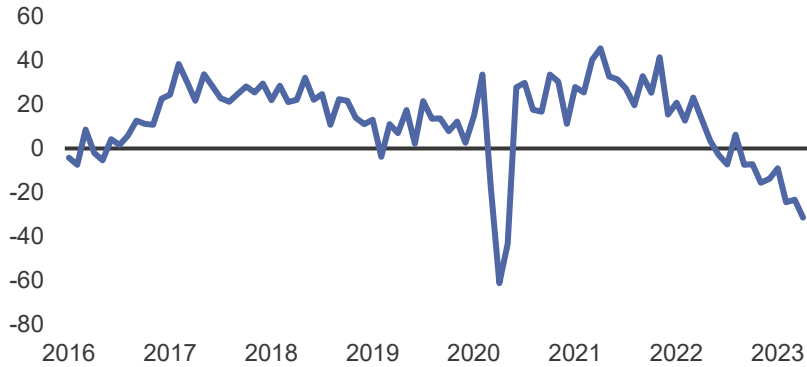


### BRENT Crude Oil (per barrel)



# Regional Fed Indices

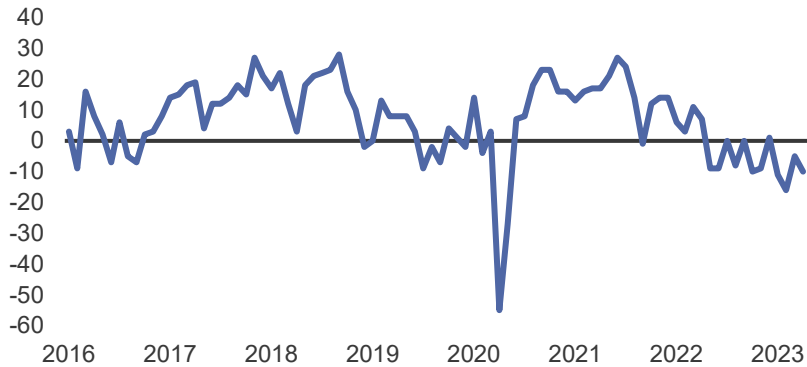
### Philly Fed Business Conditions



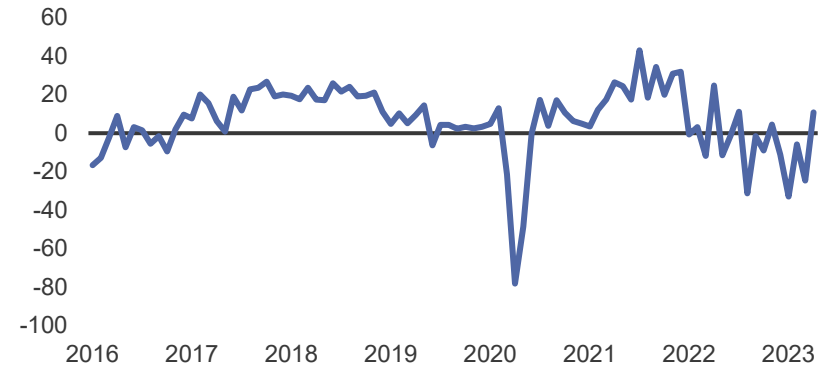
### Chicago Fed National Activity Index



### Richmond Fed Manufacturing Index



### Empire Manufacturing Index

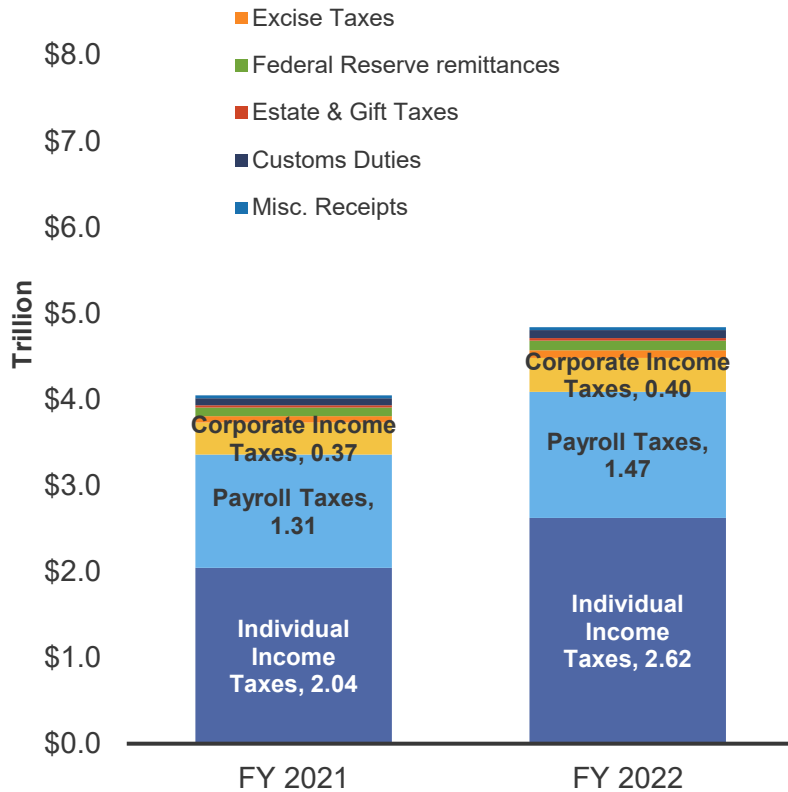


Source: Bloomberg, most recent data as of April 2023.

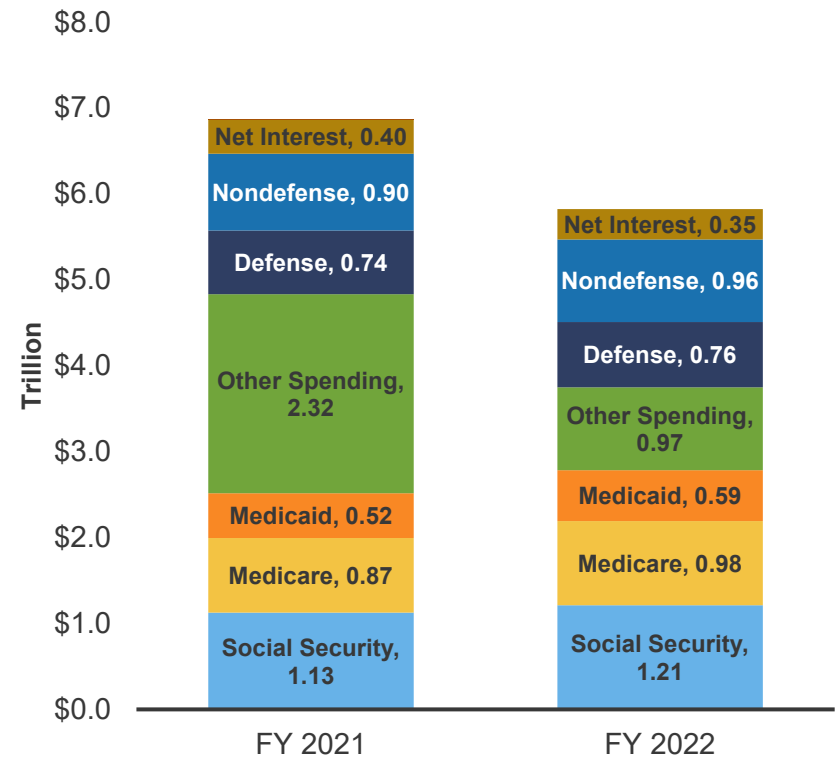


# Federal Budget Outlays

## Federal Government Revenue

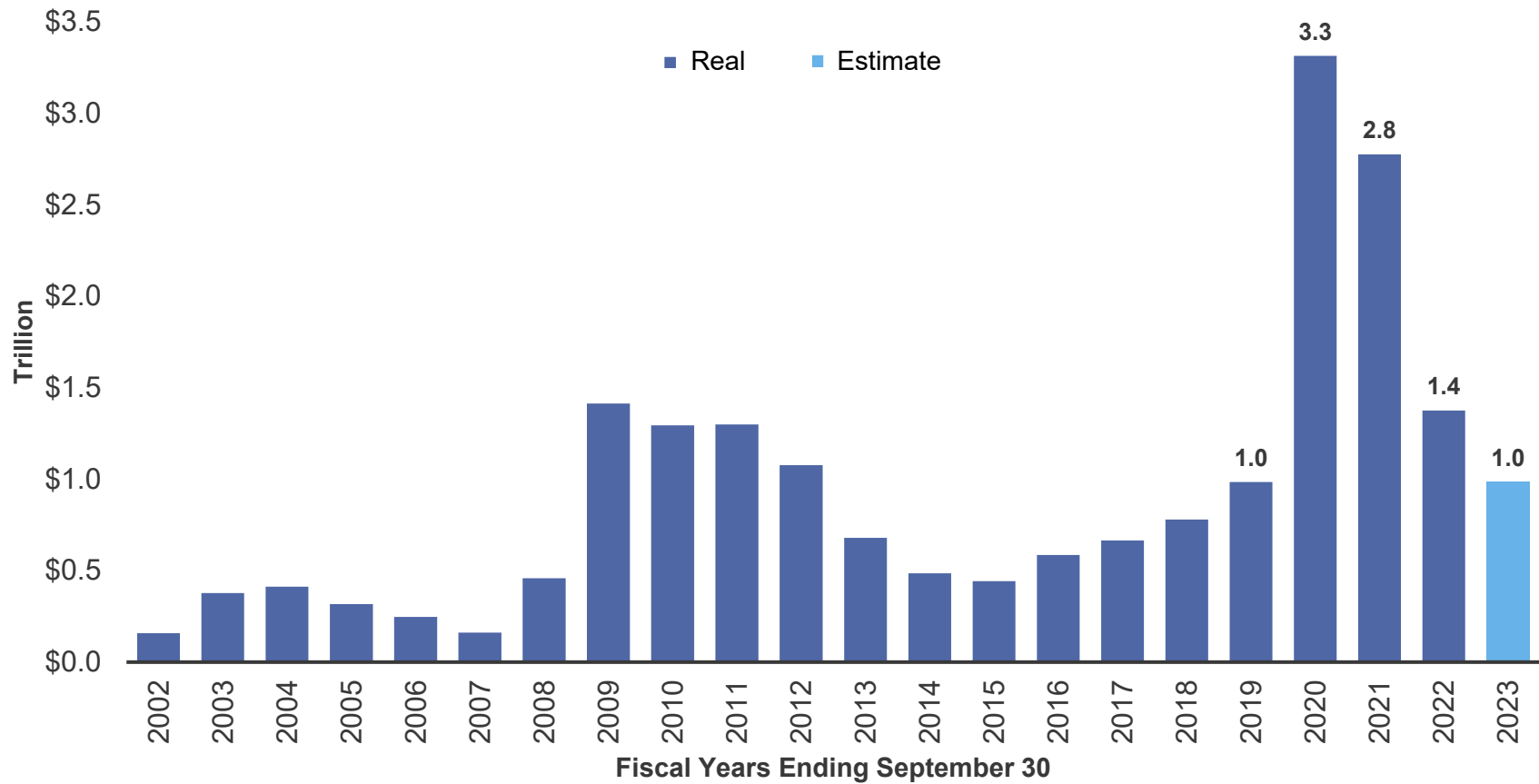


## Federal Government Spending



# U.S. Federal Budget Deficit

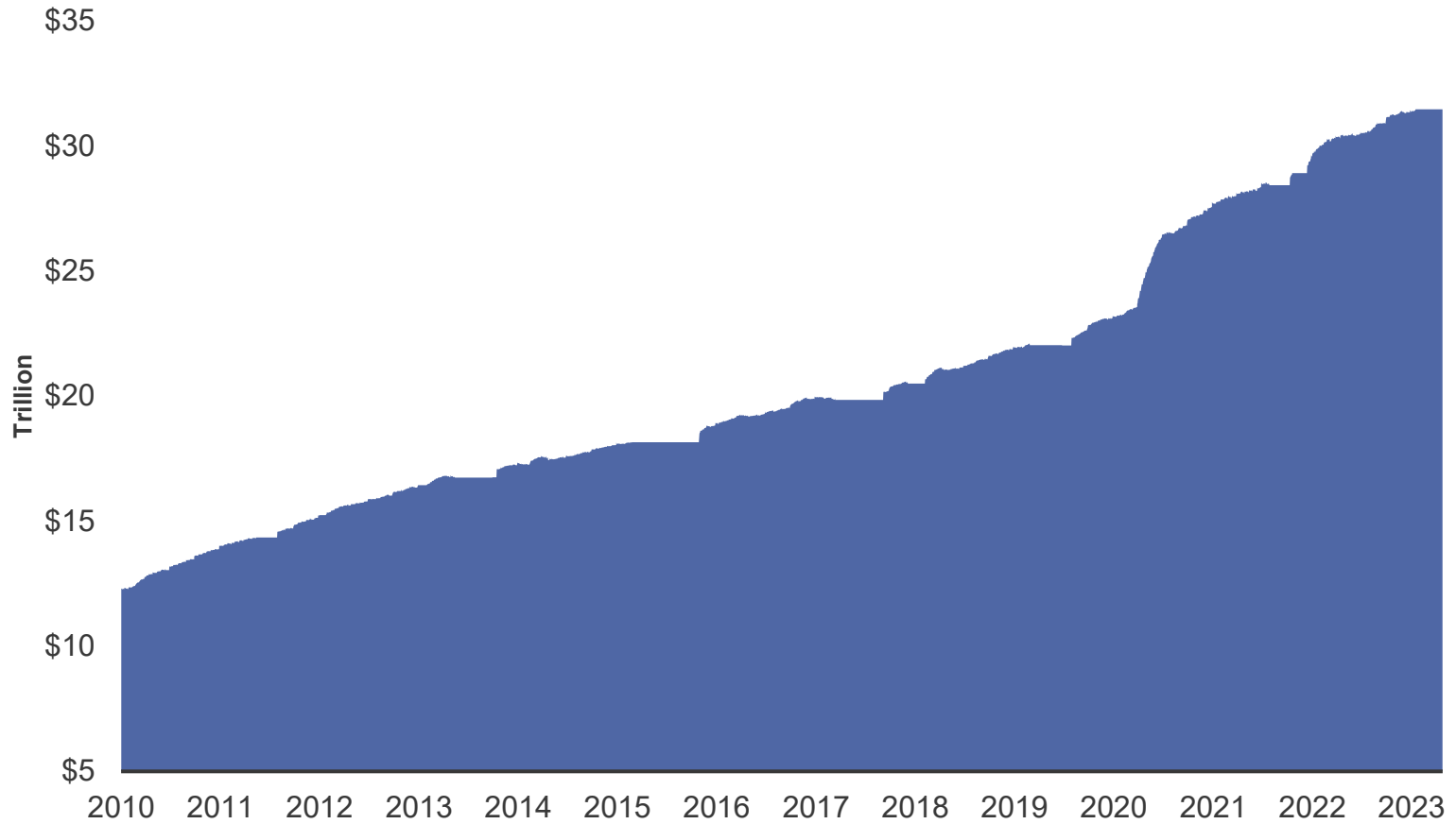
## Federal Budget Deficit



Source: Bloomberg, as of December 2022.

# U.S. National Debt Surpasses \$30 Trillion

## Total Public Debt Outstanding



## U.S. Dollar Index

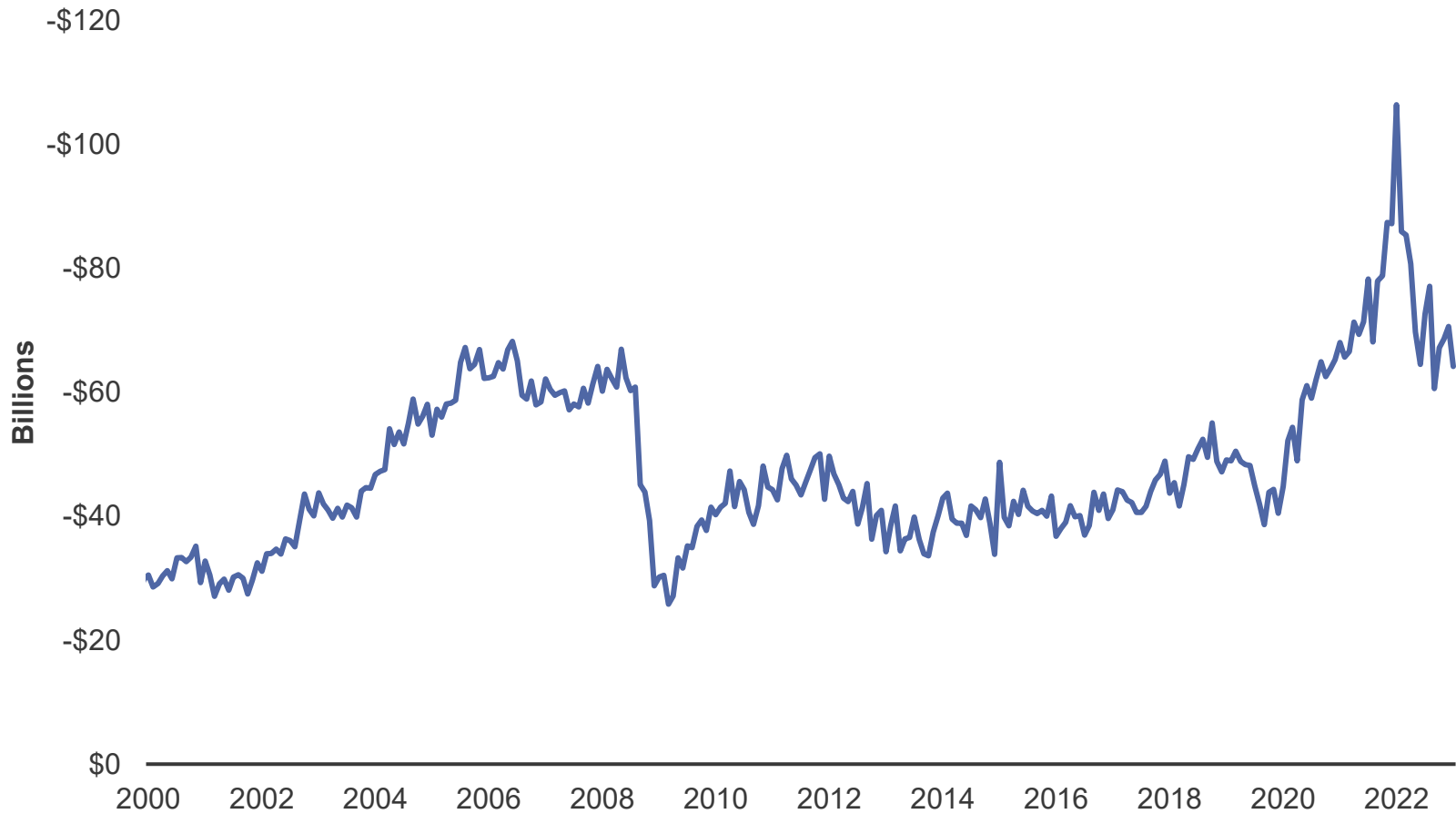


Source: Bloomberg, as of 04/30/2023.



# U.S. Trade Deficit

## U.S. Monthly Trade Deficit



Source: Bloomberg, as of March 2023.

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