COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

Board of Supervisors
HILDA L. SOLIS
First District
MARK RIDLEY-THOMAS
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

May 31, 2018

TO: Supervisor Sheila Kuehl, Chair
Supervisor Hilda L. Solis
Supervisor Mark Ridley-Thomas
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF APRIL 2018**

The Report of Investments for the month of April 2018 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of April 2018 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

http://ttc.lacounty.gov/Proptax/investor_info.asp.

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

JK:NI:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detailed report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 4/30/18		
At Cost	$ 34,905,452,280	$ 165,412,136
At Market	$ 34,436,924,310	$ 160,736,040
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	9.60%	30.23%
United States Government and Agency Obligations	56.83%	41.20%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.43%	0.00%
Municipal Obligations	0.07%	2.44%
Corporate and Deposit Notes	0.07%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.13%
1-60 days	41.08%	
61 days-1 year	13.15%	41.53%
Over 1 year	45.77%	58.47%
Weighted Average Days to Maturity	561	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2018

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 April 30, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	33.43%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa1	AA	0.07%
Los Angeles County Securities	AA+	Aa1	AA	0.07%
Negotiable Certificates of Deposit	A-1	P-1	F1	9.31%
	AA-	Aa3	AA-	0.29%
U.S. Agency Securities	AA+	Aaa	AAA	51.57%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.71%
U.S. Treasury Bills	AA+	Aaa	AAA	4.55%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	26.13%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.44%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	15.12%
	A+	Aa2	AA-	15.11%
U.S. Agency Securities	AA+	Aaa	AAA	41.20%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 4/30/18	$ 34,905,452,280
Market Value at 4/30/18	$ 34,436,924,310
Average Daily Balance	$ 34,358,628,712
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 38,264
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 51,284,050
Earnings for the Past 12 Months	$ 438,580,140
Earnings Rate for the Month	1.81%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF APRIL 30, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	45,501,657.65	
Bank of the West - Concentration	$	76,457,032.47	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	100,780,091.38	(B)
Union Bank- Concentration	$	221,072.76	
Wells Fargo - Concentration	$	798,196.63	
Total Ledger Balance for all Banks	$	223,758,050.89	

(A) $76.180 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 APRIL 2018
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 April 2018

Total Deposits	$ 8,353,697,734.21
Total Disbursements	$ 5,659,700,358.79
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2018	1.30

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
May	$ 10,126,847,000.00	$ 3,625,500,000.00	$ 5,681,900,000.00	$ 8,070,447,000.00
June	$ 4,225,119,000.00	$ 3,785,000,000.00	$ 5,705,700,000.00	$ 10,374,866,000.00
July	$ 1,145,260,000.00	$ 3,342,400,000.00	$ 6,251,800,000.00	$ 8,610,726,000.00
August	$ 137,014,000.00	$ 2,921,700,000.00	$ 4,360,300,000.00	$ 7,309,140,000.00
September	$ 261,620,000.00	$ 3,936,600,000.00	$ 4,355,700,000.00	$ 7,151,660,000.00
October	$ 475,000,000.00	$ 5,721,000,000.00	$ 5,116,600,000.00	$ 8,231,060,000.00

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. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of a range between 1 and 2 years.

In April 2018, the Treasurer placed $95.184 million in the Bank of the West Money Market Plus Account and $120.390 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $76.180 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.

ATTACHMENT I

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.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR APRIL 2018
COMPLIANCE REPORT

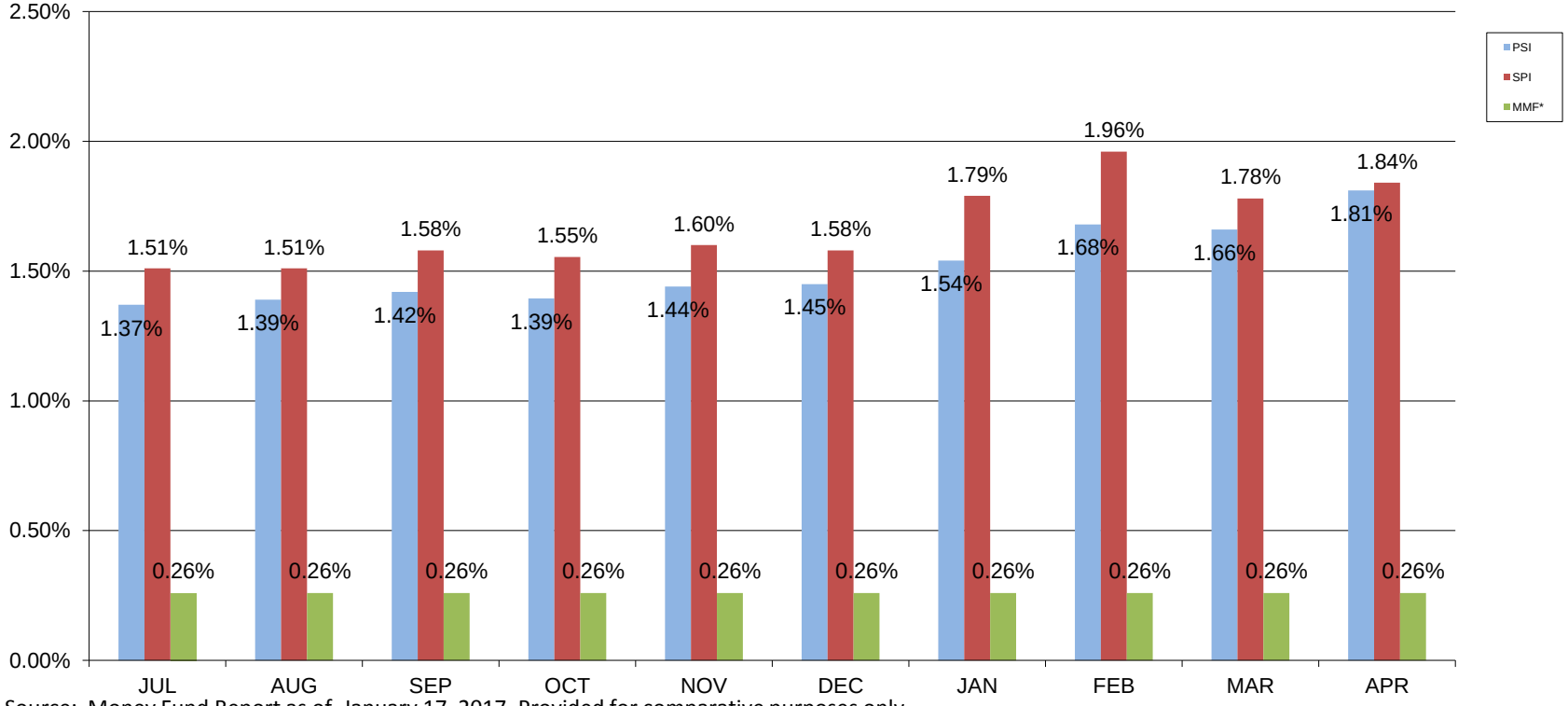
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 4/30/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
4/1/2018	$ 32,006,636,575.89	$165,251,883.29
4/2/2018	31,937,734,425.34	165,251,883.29
4/3/2018	33,383,641,143.21	165,251,883.29
4/4/2018	33,556,612,398.00	165,251,883.29
4/5/2018	33,284,031,102.74	165,251,883.29
4/6/2018	33,637,342,213.55	165,251,883.29
4/7/2018	33,637,342,213.55	165,251,883.29
4/8/2018	33,637,342,213.55	165,251,883.29
4/9/2018	33,748,105,337.68	165,251,883.29
4/10/2018	34,005,572,960.61	165,251,883.29
4/11/2018	34,674,865,871.87	165,251,883.29
4/12/2018	34,846,686,534.77	165,251,883.29
4/13/2018	34,697,074,652.67	165,412,099.77
4/14/2018	34,697,074,652.67	165,412,099.77
4/15/2018	34,697,074,652.67	165,412,099.77
4/16/2018	34,769,750,180.38	165,412,099.77
4/17/2018	34,924,000,900.49	165,412,099.77
4/18/2018	35,174,357,019.41	165,412,099.77
4/19/2018	35,242,083,993.44	165,412,099.77
4/20/2018	34,498,801,244.17	165,412,099.77
4/21/2018	34,498,801,244.17	165,412,099.77
4/22/2018	34,498,801,244.17	165,412,099.77
4/23/2018	34,500,185,105.38	165,412,099.77
4/24/2018	34,528,202,222.70	165,412,099.77
4/25/2018	34,473,283,810.58	165,412,099.77
4/26/2018	35,456,078,983.10	165,412,099.77
4/27/2018	35,613,975,396.50	165,412,099.77
4/28/2018	35,613,975,396.50	165,412,099.77
4/29/2018	35,613,975,396.50	165,412,099.77
4/30/2018	34,905,452,279.76	165,412,135.50
	$ 34,358,628,712.20	**$ 165,348,014.37**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2017-18
ATTACHMENT IV



* Source: Money Fund Report as of January 17, 2017. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 4/30/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$30,131,946	$249,360
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	21,152,104	36
Prior Accrual Adjustment		-
Total Revenues	$51,284,050	$249,396
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,923
	-	$4,923
NET INCOME	$51,284,050	$244,473

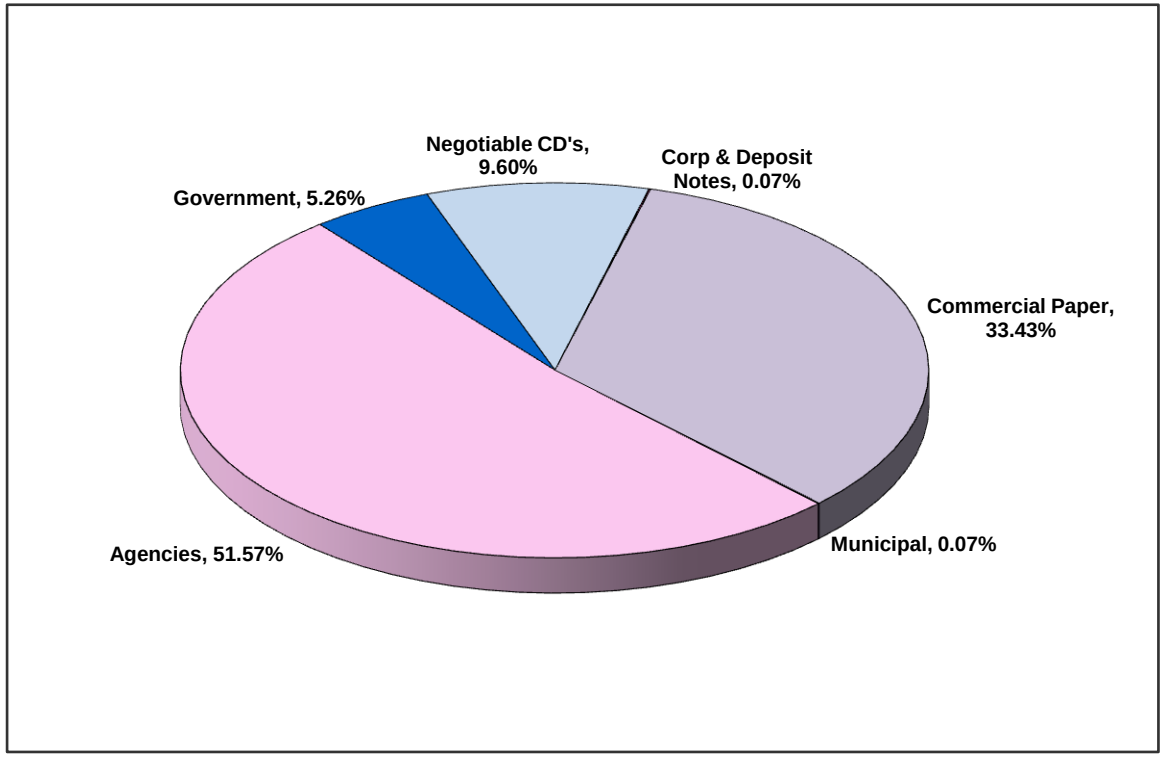
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of April 30, 2018
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.81%	
Los Angeles County and Related Entities	45.85%	
Consolidated Sanitation Districts		2.45%
Metropolitan Transportation Authority		0.59%
Miscellaneous Agencies Pooled Investments		1.95%
South Coast Air Quality Management District		1.94%
Miscellaneous		0.02%
Subtotal	92.66%	6.95%
County Bond Proceeds and Repayment Funds		0.39%
Grand Total	92.66%	7.34%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF APRIL 2018
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,350,014
Corp & Deposit Notes	24,970
Bankers Acceptance	-
Commercial Paper	11,667,968
Municipal	25,000
Agencies	17,999,619
Other	-
Government	1,837,881
Total	$ 34,905,452

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107428	FFCB 3.17 (CALLABLE	04/03/18	07/03/23	3.17	23,395,000.00	23,395,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107431	FFCB 2.625	04/04/18	04/04/22	2.625	34,000,000.00	34,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107677	FFCB 3.04 (CALLABLE	04/19/18	03/27/23	3.04	19,750,000.00	19,750,000.00	36,691.11	CITIBANK	J.P. MORGAN SEC LLC
	FFCB				**2.945**	**77,145,000.00**	**77,145,000.00**	**36,691.11**		
NTRD	107331	FHLB 3.10 (CALLABLE	04/10/18	04/10/23	3.1	25,000,000.00	25,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	107335	FHLB 3.11 (CALLABLE	04/10/18	04/10/23	3.11	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107342	FHLB 3.12 (CALLABLE	04/10/18	04/10/23	3.12	25,000,000.00	25,000,000.00	0.00	CITIBANK	BB&T CAP MKTS
NTRD	107417	FHLB 2.71 (CALLABLE	04/13/18	10/13/21	2.71	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107546	FHLB 2.84 (CALLABLE	04/18/18	04/18/22	2.84	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107548	FHLB 2.84 (CALLABLE	04/18/18	04/18/22	2.84	21,150,000.00	21,150,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107697	FHLB 3.05 (CALLABLE	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BB&T CAP MKTS
NTRD	107701	FHLB 3.05 (CALLABLE	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	107702	FHLB 3.05 (CALLABLE	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	107703	FHLB 2.95 (CALLABLE	04/19/18	10/19/22	2.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107704	FHLB 3.05 (CALLABLE	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107705	FHLB 3.05 (CALLABLE	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
	FHLB				**3.017**	**471,150,000.00**	**471,150,000.00**	**0.00**		
NTRD	107564	FHLMC 3.06 (CALLABL	04/26/18	04/26/23	3.06	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107726	FHLMC 3.05 (CALLABL	04/19/18	04/19/23	3.05	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107727	FHLMC 3.06 (CALLABL	04/26/18	04/26/23	3.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	107728	FHLMC 3.06 (CALLABL	04/26/18	04/26/23	3.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
	FHLMC				**3.057**	**175,000,000.00**	**175,000,000.00**	**0.00**		
NTRD	107615	FHLMC 6.50 (CALLABL	04/26/18	04/26/23	6.5	50,000,000.00	50,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107618	FHLMC 6.50 (CALLABL	04/26/18	04/26/23	6.5	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107620	FHLB 6.50 (CALLABLE	04/26/18	04/26/23	6.5	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	107725	FHLB 7.25 (CALLABLE	04/26/18	04/26/23	7.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	107800	FHLMC 7.75 (CALLABL	04/26/18	04/26/23	7.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	MCPN				**7.167**	**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	107573	FHLMC 6.00 (CALLABL	04/26/18	04/26/23	6	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHR
NTRD	107574	FHLB 6.00 (CALLABLE	04/26/18	04/26/23	6	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
	MCSA				**6.000**	**75,000,000.00**	**75,000,000.00**	**0.00**		
NTRD	107444	THUNDER BAY FUNDING	04/02/18	04/13/18	1.75	38,000,000.00	37,979,680.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107445	ATLANTIC ASSET SEC	04/02/18	06/04/18	2.15	2,000,000.00	1,992,475.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107449	EMERSON ELECTRIC CO	04/02/18	04/19/18	1.82	2,245,000.00	2,243,070.55	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107462	EXXON MOBIL CORP CP	04/02/18	05/07/18	1.82	50,000,000.00	49,911,527.78	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107463	EXXON MOBIL CORP CP	04/02/18	04/30/18	1.8	50,000,000.00	49,930,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107464	SHEFFIELD RECEIVABL	04/02/18	05/03/18	1.95	50,000,000.00	49,916,041.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107465	TOYOTA MOTOR CREDIT	04/02/18	04/20/18	1.76	50,000,000.00	49,956,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107466	TOYOTA MOTOR CREDIT	04/02/18	04/20/18	1.76	50,000,000.00	49,956,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107467	AUTOBAHN FUNDING CO	04/02/18	05/02/18	1.84	50,000,000.00	49,923,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107468	ABBEY NATIONAL TREA	04/02/18	06/29/18	2.22	50,000,000.00	49,728,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107469	THUNDER BAY FUNDING	04/02/18	06/04/18	2.07	44,000,000.00	43,840,610.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107470	CHARIOT FUNDING LLC	04/02/18	05/30/18	2.05	4,000,000.00	3,986,788.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107471	TOYOTA MOTOR CREDIT	04/02/18	04/30/18	1.85	50,000,000.00	49,928,055.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107472	TOYOTA MOTOR CREDIT	04/02/18	04/30/18	1.85	50,000,000.00	49,928,055.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107473	THUNDER BAY FUNDING	04/03/18	07/03/18	2.27	50,000,000.00	49,713,097.22	0.00	CITIBANK	MFR SEC- INC
NTRD	107476	CAFCO LLC CP	04/02/18	07/11/18	2.32	27,000,000.00	26,826,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107478	CRC FUNDING LLC CP	04/03/18	07/10/18	2.32	18,301,000.00	18,185,419.02	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107479	CRC FUNDING LLC CP	04/02/18	07/10/18	2.32	24,699,000.00	24,541,420.38	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107480	PEPSICO INC CP	04/03/18	05/03/18	1.82	50,000,000.00	49,924,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107485	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107486	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107487	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107488	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107489	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107490	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107491	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107492	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107493	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107494	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107495	DANSKE CORP CP	04/03/18	07/02/18	2.235	50,000,000.00	49,720,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107496	AUTOBAHN FUNDING CO	04/05/18	05/07/18	1.84	50,000,000.00	49,918,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107501	AUTOBAHN FUNDING CO	04/05/18	05/08/18	1.84	50,000,000.00	49,915,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107502	TOYOTA MOTOR CREDIT	04/03/18	04/20/18	1.74	50,000,000.00	49,958,916.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107503	TOYOTA MOTOR CREDIT	04/03/18	04/20/18	1.74	50,000,000.00	49,958,916.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107506	CANCARA ASSET SEC L	04/03/18	07/02/18	2.3	50,000,000.00	49,712,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107507	CANCARA ASSET SEC L	04/03/18	07/02/18	2.3	25,000,000.00	24,856,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107508	ATLANTIC ASSET SEC	04/03/18	05/15/18	2	900,000.00	897,900.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107509	SHEFFIELD RECEIVABL	04/03/18	05/03/18	1.94	25,000,000.00	24,959,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107510	CAFCO LLC CP	04/03/18	07/11/18	2.3	23,000,000.00	22,854,525.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107511	REGENCY MARKETS NO.	04/03/18	04/16/18	1.8	7,000,000.00	6,995,450.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107514	EMERSON ELECTRIC CO	04/03/18	04/30/18	1.85	40,000,000.00	39,944,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107516	OLD LINE FUNDING LL	04/03/18	06/27/18	2.23	4,000,000.00	3,978,938.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107517	EXXON MOBIL CORP CP	04/04/18	05/04/18	1.83	50,000,000.00	49,923,750.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107518	LA FAYETTE ASSET SE	04/04/18	04/10/18	1.73	25,000,000.00	24,992,791.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107519	NATIXIS NY BRANCH C	04/03/18	04/04/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107520	SHEFFIELD RECEIVABL	04/03/18	06/08/18	2.13	4,000,000.00	3,984,380.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107521	ABBEY NATIONAL TREA	04/03/18	06/01/18	1.94	25,000,000.00	24,920,513.89	0.00	CITIBANK	MFR SEC- INC
NTRD	107522	ABBEY NATIONAL TREA	04/03/18	06/01/18	1.94	25,105,000.00	25,025,180.05	0.00	CITIBANK	MFR SEC- INC
NTRD	107523	TOYOTA MOTOR CREDIT	04/04/18	05/09/18	1.84	50,000,000.00	49,910,555.56	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107524	TOYOTA MOTOR CREDIT	04/04/18	05/09/18	1.84	13,000,000.00	12,976,744.44	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107526	CHEVRON CORP CP	04/04/18	05/08/18	1.82	50,000,000.00	49,914,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107527	ATLANTIC ASSET SEC	04/04/18	06/11/18	2.2	685,000.00	682,153.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107528	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107529	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107530	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107531	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107532	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107533	NATIXIS NY BRANCH C	04/04/18	04/05/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107534	NATIXIS NY BRANCH C	04/04/18	04/09/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107535	NATIXIS NY BRANCH C	04/04/18	04/09/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107536	SHEFFIELD RECEIVABL	04/04/18	05/04/18	1.95	50,000,000.00	49,918,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107537	EXXON MOBIL CORP CP	04/04/18	05/02/18	1.79	50,000,000.00	49,930,388.89	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107538	ATLANTIC ASSET SEC	04/04/18	05/21/18	1.89	20,000,000.00	19,950,650.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107539	CANCARA ASSET SEC L	04/04/18	05/15/18	1.9	3,700,000.00	3,691,993.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107540	CHEVRON CORP CP	04/04/18	05/04/18	1.81	50,000,000.00	49,924,583.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107541	LA FAYETTE ASSET SE	04/04/18	05/03/18	1.92	750,000.00	748,840.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107542	CRC FUNDING LLC CP	04/04/18	06/05/18	1.99	50,000,000.00	49,828,638.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107544	SHEFFIELD RECEIVABL	04/04/18	05/21/18	2.03	25,000,000.00	24,933,743.06	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107545	ABBEY NATIONAL TREA	04/04/18	06/29/18	2.23	24,202,000.00	24,073,070.57	0.00	CITIBANK	MFR SEC- INC
NTRD	107549	CREDIT AGRICOLE CIB	04/05/18	05/02/18	1.95	2,700,000.00	2,696,051.25	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107550	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107551	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107552	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107553	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107554	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107555	NATIXIS NY BRANCH C	04/05/18	04/06/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107556	AUTOBAHN FUNDING CO	04/05/18	05/11/18	1.83	50,000,000.00	49,908,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107557	CREDIT AGRICOLE CIB	04/05/18	05/02/18	1.89	10,000,000.00	9,985,825.00	0.00	CITIBANK	RBC CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107558	AUTOBAHN FUNDING CO	04/05/18	05/11/18	1.84	25,000,000.00	24,954,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107560	AUTOBAHN FUNDING CO	04/05/18	05/10/18	1.84	25,000,000.00	24,955,277.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107562	SHEFFIELD RECEIVABL	04/05/18	05/04/18	1.95	9,242,000.00	9,227,482.36	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107563	TOYOTA MOTOR CREDIT	04/09/18	05/11/18	1.85	15,000,000.00	14,975,333.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107566	ING U.S. FUNDING LL	04/06/18	05/21/18	1.9	1,900,000.00	1,895,487.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107567	REGENCY MARKETS NO.	04/06/18	05/11/18	1.94	50,000,000.00	49,905,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107568	REGENCY MARKETS NO.	04/06/18	05/11/18	1.94	50,000,000.00	49,905,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107569	REGENCY MARKETS NO.	04/06/18	05/11/18	1.94	50,000,000.00	49,905,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107570	REGENCY MARKETS NO.	04/06/18	05/11/18	1.93	50,000,000.00	49,906,180.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107571	REGENCY MARKETS NO.	04/06/18	05/11/18	1.93	50,000,000.00	49,906,180.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107572	REGENCY MARKETS NO.	04/06/18	05/11/18	1.93	35,361,000.00	35,294,649.01	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107575	ABBEY NATIONAL TREA	04/06/18	04/20/18	1.7	50,000,000.00	49,966,944.44	0.00	CITIBANK	UBS SEC LLC
NTRD	107576	ABBEY NATIONAL TREA	04/06/18	04/20/18	1.7	50,000,000.00	49,966,944.44	0.00	CITIBANK	UBS SEC LLC
NTRD	107577	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107578	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107579	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107580	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107581	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107582	NATIXIS NY BRANCH C	04/06/18	04/09/18	1.68	50,000,000.00	49,993,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107583	ATLANTIC ASSET SEC	04/06/18	05/14/18	1.85	35,000,000.00	34,931,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107584	AUTOBAHN FUNDING CO	04/06/18	05/08/18	1.83	50,000,000.00	49,918,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107585	LA FAYETTE ASSET SE	04/06/18	05/10/18	1.86	20,000,000.00	19,964,866.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107586	SHEFFIELD RECEIVABL	04/06/18	05/10/18	1.93	50,000,000.00	49,908,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107587	ATLANTIC ASSET SEC	04/06/18	04/09/18	1.69	50,000,000.00	49,992,958.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107588	ATLANTIC ASSET SEC	04/06/18	04/09/18	1.69	10,252,000.00	10,250,556.18	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107589	ATLANTIC ASSET SEC	04/06/18	05/11/18	1.85	25,000,000.00	24,955,034.72	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107590	CANCARA ASSET SEC L	04/09/18	05/23/18	1.92	6,000,000.00	5,985,920.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107591	EXXON MOBIL CORP CP	04/09/18	05/02/18	1.79	50,000,000.00	49,942,819.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107593	ABBEY NATIONAL TREA	04/06/18	04/30/18	1.7	25,000,000.00	24,971,666.67	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107596	ATLANTIC ASSET SEC	04/06/18	07/10/18	2.3	19,507,000.00	19,388,603.35	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107598	PEPSICO INC CP	04/09/18	04/25/18	1.77	50,000,000.00	49,960,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107599	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107600	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107601	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107602	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107603	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107604	NATIXIS NY BRANCH C	04/09/18	04/10/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107605	REGENCY MARKETS NO.	04/09/18	05/08/18	2	12,020,000.00	12,000,634.44	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107606	ING U.S. FUNDING LL	04/09/18	05/11/18	1.9	2,000,000.00	1,996,622.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107607	ATLANTIC ASSET SEC	04/09/18	05/22/18	1.9	2,000,000.00	1,995,461.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107608	AUTOBAHN FUNDING CO	04/09/18	05/10/18	1.83	15,000,000.00	14,976,362.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107609	AUTOBAHN FUNDING CO	04/09/18	04/20/18	1.7	15,000,000.00	14,992,208.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107610	ING U.S. FUNDING LL	04/10/18	05/01/18	1.82	1,850,000.00	1,848,035.92	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107611	NATIXIS NY BRANCH C	04/09/18	04/20/18	1.69	30,000,000.00	29,984,508.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107616	CAFCO LLC CP	04/09/18	07/13/18	2.3	25,000,000.00	24,848,263.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107619	ABBEY NATIONAL TREA	04/09/18	06/13/18	1.94	26,499,000.00	26,406,179.89	0.00	CITIBANK	MFR SEC- INC
NTRD	107621	TORONTO DOMINION BA	04/10/18	05/17/18	1.86	50,000,000.00	49,904,416.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107622	NATIXIS NY BRANCH C	04/10/18	04/17/18	1.69	50,000,000.00	49,983,569.44	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107623	NATIXIS NY BRANCH C	04/10/18	04/18/18	1.69	50,000,000.00	49,981,222.22	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107624	AUTOBAHN FUNDING CO	04/10/18	05/15/18	1.84	30,000,000.00	29,946,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107625	LA FAYETTE ASSET SE	04/10/18	04/12/18	1.73	19,000,000.00	18,998,173.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107626	ATLANTIC ASSET SEC	04/10/18	04/11/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107627	ATLANTIC ASSET SEC	04/10/18	04/11/18	1.69	10,000,000.00	9,999,530.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107628	REGENCY MARKETS NO.	04/10/18	04/23/18	1.85	17,773,000.00	17,761,126.65	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107629	TORONTO DOMINION BA	04/10/18	05/16/18	1.86	50,000,000.00	49,907,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107630	LA FAYETTE ASSET SE	04/10/18	05/18/18	1.86	25,000,000.00	24,950,916.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107631	ING U.S. FUNDING LL	04/10/18	05/01/18	1.82	22,000,000.00	21,976,643.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107633	LA FAYETTE ASSET SE	04/10/18	04/11/18	1.72	50,000,000.00	49,997,611.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107634	EXXON MOBIL CORP CP	04/11/18	05/01/18	1.78	50,000,000.00	49,950,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107635	TORONTO DOMINION BA	04/10/18	05/18/18	1.86	50,000,000.00	49,901,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107636	TORONTO DOMINION BA	04/10/18	05/18/18	1.86	50,000,000.00	49,901,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107637	AUTOBAHN FUNDING CO	04/10/18	05/10/18	1.84	27,500,000.00	27,457,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107638	LA FAYETTE ASSET SE	04/10/18	05/04/18	1.78	22,201,000.00	22,174,654.81	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107639	SHEFFIELD RECEIVABL	04/10/18	06/11/18	2.1	4,000,000.00	3,985,533.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107641	CAFCO LLC CP	04/10/18	06/14/18	2	21,836,000.00	21,757,147.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107643	REGENCY MARKETS NO.	04/12/18	05/11/18	1.95	50,000,000.00	49,921,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107644	REGENCY MARKETS NO.	04/12/18	05/11/18	1.95	50,000,000.00	49,921,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107645	REGENCY MARKETS NO.	04/12/18	05/11/18	1.95	50,000,000.00	49,921,458.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107646	REGENCY MARKETS NO.	04/12/18	05/11/18	1.95	10,502,000.00	10,485,503.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107647	ATLANTIC ASSET SEC	04/13/18	05/21/18	1.84	50,000,000.00	49,902,888.89	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107648	THUNDER BAY FUNDING	04/11/18	06/20/18	2	3,750,000.00	3,735,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107649	NATIXIS NY BRANCH C	04/11/18	04/13/18	1.68	50,000,000.00	49,995,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	107650	NATIXIS NY BRANCH C	04/11/18	04/13/18	1.68	50,000,000.00	49,995,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	107651	NATIXIS NY BRANCH C	04/11/18	04/13/18	1.68	50,000,000.00	49,995,333.33	0.00	CITIBANK	UBS SEC LLC
NTRD	107652	NATIXIS NY BRANCH C	04/11/18	04/20/18	1.69	50,000,000.00	49,978,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107653	NATIXIS NY BRANCH C	04/11/18	04/20/18	1.69	50,000,000.00	49,978,875.00	0.00	CITIBANK	RBC CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107654	ATLANTIC ASSET SEC	04/11/18	04/25/18	1.72	50,000,000.00	49,966,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107655	TORONTO DOMINION BA	04/11/18	05/17/18	1.86	50,000,000.00	49,907,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107656	OLD LINE FUNDING LL	04/11/18	06/12/18	1.96	50,000,000.00	49,831,222.22	0.00	CITIBANK	MFR SEC- INC
NTRD	107657	OLD LINE FUNDING LL	04/11/18	05/15/18	1.84	46,200,000.00	46,119,714.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107658	ATLANTIC ASSET SEC	04/11/18	05/16/18	1.83	50,000,000.00	49,911,041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107659	LA FAYETTE ASSET SE	04/11/18	04/18/18	1.73	50,000,000.00	49,983,180.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107660	AUTOBAHN FUNDING CO	04/11/18	05/14/18	1.84	40,000,000.00	39,932,533.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107664	REGENCY MARKETS NO.	04/12/18	05/11/18	1.94	50,000,000.00	49,921,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107665	REGENCY MARKETS NO.	04/12/18	05/11/18	1.94	50,000,000.00	49,921,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107666	REGENCY MARKETS NO.	04/12/18	05/11/18	1.94	33,000,000.00	32,948,428.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107668	MONT BLANC CAPITAL	04/11/18	05/14/18	1.92	16,110,000.00	16,081,646.40	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107669	CAFCO LLC CP	04/11/18	07/13/18	2.28	50,000,000.00	49,705,500.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107670	CRC FUNDING LLC CP	04/11/18	06/18/18	2	7,500,000.00	7,471,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107671	CAFCO LLC CP	04/11/18	07/13/18	2.28	3,900,000.00	3,877,029.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107672	CIESCO LLC CP	04/11/18	06/18/18	2	7,500,000.00	7,471,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107673	NATIXIS NY BRANCH C	04/11/18	04/12/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107674	OLD LINE FUNDING LL	04/11/18	06/12/18	1.99	40,000,000.00	39,862,911.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107675	NATIXIS NY BRANCH C	04/11/18	04/30/18	1.69	50,000,000.00	49,955,402.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	107676	LA FAYETTE ASSET SE	04/12/18	04/24/18	1.74	50,000,000.00	49,971,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107678	ATLANTIC ASSET SEC	04/11/18	07/10/18	2.3	6,093,000.00	6,057,965.25	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107679	ATLANTIC ASSET SEC	04/11/18	06/12/18	2	5,000,000.00	4,982,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107680	MONT BLANC CAPITAL	04/11/18	06/14/18	2.02	16,130,000.00	16,072,075.38	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107681	ABBEY NATIONAL TREA	04/11/18	06/01/18	1.93	12,706,000.00	12,671,259.68	0.00	CITIBANK	MFR SEC- INC
NTRD	107682	REGENCY MARKETS NO.	04/12/18	05/14/18	1.95	50,000,000.00	49,913,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107683	REGENCY MARKETS NO.	04/12/18	05/14/18	1.95	50,000,000.00	49,913,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107684	REGENCY MARKETS NO.	04/12/18	05/14/18	1.95	22,303,000.00	22,264,341.47	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107685	ING U.S. FUNDING LL	04/12/18	05/01/18	1.75	40,000,000.00	39,963,055.56	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107686	EXXON MOBIL CORP CP	04/12/18	05/03/18	1.78	50,000,000.00	49,948,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107687	AUTOBAHN FUNDING CO	04/12/18	05/14/18	1.83	35,000,000.00	34,943,066.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107688	CHARIOT FUNDING LLC	04/12/18	06/20/18	2	15,000,000.00	14,942,500.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107689	SHEFFIELD RECEIVABL	04/12/18	05/17/18	1.9	35,000,000.00	34,935,347.22	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107690	SHEFFIELD RECEIVABL	04/12/18	05/16/18	1.9	6,000,000.00	5,989,233.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107691	NATIXIS NY BRANCH C	04/12/18	04/13/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107692	EXXON MOBIL CORP CP	04/13/18	04/30/18	1.77	50,000,000.00	49,958,208.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107693	EMERSON ELECTRIC CO	04/12/18	05/14/18	1.82	25,000,000.00	24,959,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107694	CREDIT AGRICOLE CIB	04/12/18	06/13/18	1.92	25,000,000.00	24,917,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107696	CREDIT AGRICOLE CIB	04/12/18	06/15/18	1.92	50,000,000.00	49,829,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107699	CRC FUNDING LLC CP	04/12/18	07/20/18	2.28	42,750,000.00	42,481,957.50	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107700	CANCARA ASSET SEC L	04/13/18	05/23/18	1.85	20,000,000.00	19,958,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107707	LA FAYETTE ASSET SE	04/13/18	05/23/18	1.86	50,000,000.00	49,896,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107708	AUTOBAHN FUNDING CO	04/13/18	05/16/18	1.84	50,000,000.00	49,915,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107709	AUTOBAHN FUNDING CO	04/13/18	05/15/18	1.84	50,000,000.00	49,918,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107710	SHEFFIELD RECEIVABL	04/13/18	05/18/18	1.9	50,000,000.00	49,907,638.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107711	EMERSON ELECTRIC CO	04/13/18	05/15/18	1.85	30,000,000.00	29,950,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107712	CREDIT AGRICOLE CIB	04/13/18	06/15/18	1.93	50,000,000.00	49,831,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107713	CRC FUNDING LLC CP	04/13/18	06/19/18	2	50,000,000.00	49,813,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107714	CIESCO LLC CP	04/13/18	06/28/18	2.05	19,139,000.00	19,056,170.66	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107715	AUTOBAHN FUNDING CO	04/16/18	05/16/18	1.84	40,000,000.00	39,938,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107716	AUTOBAHN FUNDING CO	04/16/18	05/17/18	1.83	50,000,000.00	49,921,208.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107717	AUTOBAHN FUNDING CO	04/16/18	05/17/18	1.83	50,000,000.00	49,921,208.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107718	AUTOBAHN FUNDING CO	04/16/18	05/17/18	1.83	25,000,000.00	24,960,604.17	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107719	NATIXIS NY BRANCH C	04/16/18	05/02/18	1.69	50,000,000.00	49,962,444.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107720	NATIXIS NY BRANCH C	04/16/18	05/03/18	1.69	50,000,000.00	49,960,097.22	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107721	SHEFFIELD RECEIVABL	04/16/18	05/22/18	1.9	50,000,000.00	49,905,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107723	ABBEY NATIONAL TREA	04/16/18	05/31/18	1.88	47,000,000.00	46,889,550.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107724	CIESCO LLC CP	04/16/18	06/28/18	2.05	14,159,000.00	14,100,141.82	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107729	AUTOBAHN FUNDING CO	04/17/18	05/18/18	1.83	30,000,000.00	29,952,725.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107730	ATLANTIC ASSET SEC	04/17/18	05/21/18	1.84	25,000,000.00	24,956,555.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107731	ATLANTIC ASSET SEC	04/17/18	06/01/18	1.86	50,000,000.00	49,883,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107732	SHEFFIELD RECEIVABL	04/17/18	05/23/18	1.9	50,000,000.00	49,905,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107733	CHEVRON CORP CP	04/17/18	05/22/18	1.8	50,000,000.00	49,912,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107734	CHEVRON CORP CP	04/17/18	05/22/18	1.8	7,530,000.00	7,516,822.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107735	SHEFFIELD RECEIVABL	04/17/18	05/18/18	1.9	16,200,000.00	16,173,495.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107736	EXXON MOBIL CORP CP	04/18/18	05/30/18	1.8	50,000,000.00	49,895,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107737	NATIXIS NY BRANCH C	04/17/18	04/18/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107738	SHEFFIELD RECEIVABL	04/19/18	05/16/18	1.85	50,000,000.00	49,930,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107739	SHEFFIELD RECEIVABL	04/19/18	05/16/18	1.85	50,000,000.00	49,930,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107740	ATLANTIC ASSET SEC	04/17/18	07/16/18	2.28	27,950,000.00	27,790,685.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107742	CAFCO LLC CP	04/17/18	06/08/18	1.9	8,750,000.00	8,725,986.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107743	ABBEY NATIONAL TREA	04/17/18	06/15/18	1.91	14,886,000.00	14,839,402.69	0.00	CITIBANK	MFR SEC- INC
NTRD	107744	CAFCO LLC CP	04/18/18	05/09/18	1.84	50,000,000.00	49,946,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107745	AUTOBAHN FUNDING CO	04/18/18	05/18/18	1.83	50,000,000.00	49,923,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107746	CRC FUNDING LLC CP	04/18/18	05/25/18	1.88	50,000,000.00	49,903,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107747	CRC FUNDING LLC CP	04/18/18	05/25/18	1.88	25,000,000.00	24,951,694.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107748	ATLANTIC ASSET SEC	04/18/18	05/23/18	1.84	50,000,000.00	49,910,555.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107749	SHEFFIELD RECEIVABL	04/18/18	05/21/18	1.87	25,000,000.00	24,957,145.83	0.00	CITIBANK	MFR SEC- INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107750	SHEFFIELD RECEIVABL	04/18/18	05/21/18	1.87	25,000,000.00	24,957,145.83	0.00	CITIBANK	MFR SEC- INC
NTRD	107751	CAFCO LLC CP	04/18/18	05/09/18	1.85	50,000,000.00	49,946,041.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107752	AUTOBAHN FUNDING CO	04/18/18	05/22/18	1.84	45,000,000.00	44,921,800.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107753	LA FAYETTE ASSET SE	04/18/18	05/22/18	1.85	25,000,000.00	24,956,319.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107754	CREDIT AGRICOLE CIB	04/18/18	06/18/18	1.92	50,000,000.00	49,837,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107755	COCA COLA CO CP	04/18/18	07/19/18	2	25,052,000.00	24,923,956.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107756	MONT BLANC CAPITAL	04/19/18	07/18/18	2.32	37,676,000.00	37,457,479.20	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107760	CANCARA ASSET SEC L	04/19/18	06/20/18	1.95	27,000,000.00	26,909,325.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107761	REGENCY MARKETS NO.	04/19/18	05/22/18	1.95	50,000,000.00	49,910,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107762	REGENCY MARKETS NO.	04/19/18	05/22/18	1.95	50,000,000.00	49,910,625.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107763	REGENCY MARKETS NO.	04/19/18	05/22/18	1.95	34,790,000.00	34,727,812.88	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107764	EXXON MOBIL CORP CP	04/19/18	05/15/18	1.76	50,000,000.00	49,936,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107765	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107766	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107767	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107768	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107769	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107770	NATIXIS NY BRANCH C	04/19/18	04/20/18	1.68	50,000,000.00	49,997,666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107771	OLD LINE FUNDING LL	04/23/18	05/15/18	1.8	30,000,000.00	29,967,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107774	EMERSON ELECTRIC CO	04/19/18	05/21/18	1.84	50,000,000.00	49,918,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	107776	LA FAYETTE ASSET SE	04/19/18	05/30/18	1.85	50,000,000.00	49,894,652.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107777	SHEFFIELD RECEIVABL	04/19/18	05/25/18	1.89	25,000,000.00	24,952,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107778	LA FAYETTE ASSET SE	04/19/18	08/09/18	2.34	36,700,000.00	36,432,824.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107779	ATLANTIC ASSET SEC	04/19/18	08/14/18	2.32	2,714,000.00	2,693,536.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107780	AUTOBAHN FUNDING CO	04/20/18	05/04/18	1.77	15,000,000.00	14,989,675.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107782	SHEFFIELD RECEIVABL	04/20/18	06/04/18	1.89	50,000,000.00	49,881,875.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107783	EXXON MOBIL CORP CP	04/20/18	06/01/18	1.79	50,000,000.00	49,895,583.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107784	AUTOBAHN FUNDING CO	04/20/18	06/01/18	1.85	30,000,000.00	29,935,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107785	ATLANTIC ASSET SEC	04/20/18	06/11/18	1.95	1,250,000.00	1,246,479.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107786	LA FAYETTE ASSET SE	04/20/18	06/04/18	1.85	30,000,000.00	29,930,625.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107787	SHEFFIELD RECEIVABL	04/20/18	05/16/18	1.89	15,000,000.00	14,979,525.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107788	SHEFFIELD RECEIVABL	04/20/18	06/13/18	2.05	10,925,000.00	10,891,405.63	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107789	SHEFFIELD RECEIVABL	04/20/18	06/15/18	2.05	7,000,000.00	6,977,677.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107790	COCA COLA CO CP	04/20/18	06/14/18	1.85	1,165,000.00	1,161,707.26	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107791	SHEFFIELD RECEIVABL	04/20/18	06/05/18	1.91	50,000,000.00	49,877,972.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107792	SHEFFIELD RECEIVABL	04/20/18	06/26/18	2.03	2,950,000.00	2,938,854.74	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107793	ABBEY NATIONAL TREA	04/20/18	04/23/18	1.69	50,000,000.00	49,992,958.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107794	ABBEY NATIONAL TREA	04/20/18	04/23/18	1.69	50,000,000.00	49,992,958.33	0.00	CITIBANK	RBC CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107795	CIESCO LLC CP	04/20/18	07/20/18	2.27	34,954,000.00	34,753,432.01	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107797	COCA COLA CO CP	04/23/18	05/15/18	1.8	600,000.00	599,340.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107798	ING U.S. FUNDING LL	04/23/18	06/01/18	1.85	1,250,000.00	1,247,494.79	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107803	TOYOTA MOTOR CREDIT	04/23/18	06/07/18	1.92	50,000,000.00	49,880,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107804	SHEFFIELD RECEIVABL	04/23/18	06/04/18	1.89	25,000,000.00	24,944,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107805	SHEFFIELD RECEIVABL	04/23/18	06/06/18	1.91	50,000,000.00	49,883,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107806	SHEFFIELD RECEIVABL	04/23/18	05/23/18	1.88	50,000,000.00	49,921,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107807	CREDIT AGRICOLE CIB	04/23/18	06/25/18	1.93	50,000,000.00	49,831,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107808	AUTOBAHN FUNDING CO	04/23/18	05/07/18	1.77	25,000,000.00	24,982,791.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107809	REGENCY MARKETS NO.	04/23/18	05/14/18	1.9	27,789,000.00	27,758,200.53	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107810	THUNDER BAY FUNDING	04/23/18	07/23/18	2.24	25,450,000.00	25,305,896.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107811	ABBEY NATIONAL TREA	04/23/18	04/25/18	1.69	50,000,000.00	49,995,305.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107812	ABBEY NATIONAL TREA	04/23/18	04/25/18	1.69	25,000,000.00	24,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107813	LA FAYETTE ASSET SE	04/23/18	04/25/18	1.77	36,936,000.00	36,932,367.96	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107814	CIESCO LLC CP	04/23/18	07/12/18	1.98	1,881,000.00	1,872,723.60	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107815	SHEFFIELD RECEIVABL	04/23/18	05/22/18	1.9	15,041,000.00	15,017,978.91	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107816	CIESCO LLC CP	04/23/18	07/20/18	2.25	27,546,000.00	27,394,497.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107817	ATLANTIC ASSET SEC	04/24/18	06/04/18	1.87	10,000,000.00	9,978,702.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107818	ATLANTIC ASSET SEC	04/24/18	06/21/18	1.97	3,000,000.00	2,990,478.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107819	OLD LINE FUNDING LL	04/25/18	06/05/18	1.9	50,000,000.00	49,891,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107820	OLD LINE FUNDING LL	04/25/18	06/05/18	1.9	50,000,000.00	49,891,805.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107821	TOYOTA MOTOR CREDIT	04/24/18	06/08/18	1.92	50,000,000.00	49,880,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107822	TOYOTA MOTOR CREDIT	04/24/18	06/13/18	1.94	50,000,000.00	49,865,277.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107823	TOYOTA MOTOR CREDIT	04/24/18	06/14/18	1.95	50,000,000.00	49,861,875.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107824	EXXON MOBIL CORP CP	04/24/18	06/04/18	1.79	50,000,000.00	49,898,069.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107825	EXXON MOBIL CORP CP	04/24/18	05/14/18	1.77	35,000,000.00	34,965,583.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107826	PRIVATE EXPORT FUND	04/24/18	07/19/18	2	50,000,000.00	49,761,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107827	SHEFFIELD RECEIVABL	04/24/18	06/18/18	2.05	11,000,000.00	10,965,548.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107828	CIESCO LLC CP	04/24/18	06/21/18	1.97	19,269,000.00	19,207,842.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107829	REGENCY MARKETS NO.	04/25/18	05/25/18	1.89	39,036,000.00	38,974,518.30	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107830	CIESCO LLC CP	04/25/18	06/21/18	1.95	20,031,000.00	19,969,154.29	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107831	COCA COLA CO CP	04/25/18	07/23/18	2.02	1,700,000.00	1,691,510.39	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107832	COCA COLA CO CP	04/25/18	07/25/18	2.02	1,500,000.00	1,492,340.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107834	TORONTO DOMINION BA	04/25/18	07/02/18	2	50,000,000.00	49,811,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107835	MONT BLANC CAPITAL	04/25/18	05/14/18	1.9	4,407,000.00	4,402,580.76	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107836	MONT BLANC CAPITAL	04/25/18	06/14/18	2.03	19,560,000.00	19,504,851.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107837	PRIVATE EXPORT FUND	04/25/18	07/19/18	2	20,000,000.00	19,905,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107838	OLD LINE FUNDING LL	04/25/18	07/09/18	2	10,000,000.00	9,958,333.33	0.00	CITIBANK	BARCLAYS CAP INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107839	SHEFFIELD RECEIVABL	04/25/18	06/04/18	1.84	25,000,000.00	24,948,888.89	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107840	SHEFFIELD RECEIVABL	04/25/18	05/25/18	1.9	13,161,000.00	13,140,161.75	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107841	THUNDER BAY FUNDING	04/26/18	05/03/18	1.73	50,000,000.00	49,983,180.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107842	THUNDER BAY FUNDING	04/26/18	05/03/18	1.73	11,000,000.00	10,996,299.72	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107843	MONT BLANC CAPITAL	04/26/18	05/18/18	1.89	19,506,000.00	19,483,470.57	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	107845	OLD LINE FUNDING LL	04/26/18	06/14/18	1.93	50,000,000.00	49,868,652.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107847	CANCARA ASSET SEC L	04/26/18	05/10/18	1.8	15,000,000.00	14,989,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107848	SHEFFIELD RECEIVABL	04/26/18	05/25/18	1.9	50,000,000.00	49,923,472.22	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107849	ATLANTIC ASSET SEC	04/26/18	05/08/18	1.75	50,000,000.00	49,970,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107850	ATLANTIC ASSET SEC	04/26/18	05/08/18	1.75	25,000,000.00	24,985,416.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107851	AUTOBAHN FUNDING CO	04/26/18	06/01/18	1.83	20,000,000.00	19,963,400.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107852	THUNDER BAY FUNDING	04/26/18	07/10/18	2.04	10,000,000.00	9,957,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107853	TOYOTA MOTOR CREDIT	04/26/18	06/13/18	1.93	50,000,000.00	49,871,333.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107854	TOYOTA MOTOR CREDIT	04/26/18	06/18/18	1.95	50,000,000.00	49,856,458.33	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107855	SHEFFIELD RECEIVABL	04/26/18	05/16/18	1.85	50,000,000.00	49,948,611.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107856	TORONTO DOMINION BA	04/26/18	06/25/18	1.97	50,000,000.00	49,835,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107859	NATIXIS NY BRANCH C	04/26/18	05/01/18	1.68	25,000,000.00	24,994,166.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107860	SHEFFIELD RECEIVABL	04/26/18	06/11/18	2	3,500,000.00	3,491,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107861	SHEFFIELD RECEIVABL	04/26/18	05/25/18	1.9	4,597,000.00	4,589,964.04	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107862	NATIXIS NY BRANCH C	04/27/18	05/02/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107863	NATIXIS NY BRANCH C	04/27/18	05/02/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107864	NATIXIS NY BRANCH C	04/27/18	05/02/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107865	NATIXIS NY BRANCH C	04/27/18	05/02/18	1.68	50,000,000.00	49,988,333.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107866	TORONTO DOMINION BA	04/27/18	06/27/18	1.96	50,000,000.00	49,833,944.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107867	SHEFFIELD RECEIVABL	04/27/18	05/22/18	1.88	39,959,000.00	39,906,831.31	0.00	CITIBANK	MFR SEC- INC
NTRD	107868	ATLANTIC ASSET SEC	04/27/18	05/04/18	1.72	50,000,000.00	49,983,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107869	AUTOBAHN FUNDING CO	04/27/18	05/07/18	1.71	10,000,000.00	9,995,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107870	CHEVRON CORP CP	04/27/18	05/15/18	1.75	50,000,000.00	49,956,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107871	SHEFFIELD RECEIVABL	04/27/18	06/08/18	1.84	20,000,000.00	19,957,066.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107873	ATLANTIC ASSET SEC	04/30/18	05/30/18	1.84	25,000,000.00	24,961,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107875	ATLANTIC ASSET SEC	04/27/18	05/30/18	1.84	25,000,000.00	24,957,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107877	TOYOTA MOTOR CREDIT	04/30/18	05/30/18	1.85	50,000,000.00	49,922,916.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107878	TORONTO DOMINION BA	04/30/18	07/02/18	1.96	50,000,000.00	49,828,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107879	AUTOBAHN FUNDING CO	04/30/18	06/01/18	1.84	25,000,000.00	24,959,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107881	THUNDER BAY FUNDING	04/30/18	07/30/18	2.25	10,000,000.00	9,943,125.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107882	ATLANTIC ASSET SEC	04/30/18	05/22/18	1.88	16,015,000.00	15,996,600.54	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107883	OLD LINE FUNDING LL	04/30/18	07/16/18	2	1,485,000.00	1,478,647.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107884	CAFCO LLC CP	04/30/18	07/10/18	2.04	1,000,000.00	995,976.67	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107885	CREDIT AGRICOLE CIB	04/30/18	07/02/18	1.92	50,000,000.00	49,832,000.00	0.00	CITIBANK	MFR SEC- INC
	CPD				**1.987**	**12,128,681,000.00**	**12,108,991,726.05**	**0.00**		
NTRD	107481	UST BILL	04/03/18	05/31/18	1.65	50,000,000.00	49,867,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107482	UST BILL	04/03/18	05/31/18	1.65	50,000,000.00	49,867,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107483	UST BILL	04/03/18	05/31/18	1.65	50,000,000.00	49,867,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107484	UST BILL	04/03/18	05/31/18	1.65	50,000,000.00	49,867,083.33	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107497	UST BILL	04/03/18	06/14/18	1.665	50,000,000.00	49,833,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107498	UST BILL	04/03/18	06/14/18	1.665	50,000,000.00	49,833,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107499	UST BILL	04/03/18	06/14/18	1.665	50,000,000.00	49,833,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107500	UST BILL	04/03/18	06/14/18	1.665	50,000,000.00	49,833,500.00	0.00	CITIBANK	MFR SEC- INC
	UST BILLS				**1.665**	**400,000,000.00**	**398,802,333.32**	**0.00**		
NTRD	107515	MUFG UNION BANK NA	04/03/18	05/22/18	1.89	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107565	MUFG UNION BANK NA	04/06/18	05/18/18	1.87	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107612	MUFG UNION BANK NA	04/09/18	05/18/18	1.87	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107613	MUFG UNION BANK NA	04/09/18	05/18/18	1.87	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107722	MUFG UNION BANK NA	04/16/18	05/30/18	1.87	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107872	MUFG UNION BANK NA	04/27/18	06/07/18	1.86	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS				**1.867**	**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	107474	CANADIAN IMP. BK OF	04/02/18	07/02/18	2.2	50,000,000.00	50,001,256.93	0.00	CITIBANK	MFR SEC- INC
NTRD	107475	BANK OF MONTREAL CH	04/02/18	06/01/18	2	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107504	BNP PARIBAS SF CD	04/03/18	07/02/18	2.26	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNP PARIBAS SEC CORP
NTRD	107505	BNP PARIBAS SF CD	04/03/18	07/02/18	2.26	50,000,000.00	50,000,000.00	0.00	CITIBANK	BNP PARIBAS SEC CORP
NTRD	107512	BARCLAYS BANK PLC N	04/03/18	06/29/18	2.3	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107513	BARCLAYS BANK PLC N	04/03/18	06/29/18	2.3	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107543	NORDEA BANK AB NY C	04/04/18	05/08/18	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	107547	NORDEA BANK AB NY C	04/04/18	05/07/18	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	107559	BANK OF MONTREAL CH	04/05/18	05/15/18	1.86	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107561	SOCIETE GENERALE NY	04/05/18	06/05/18	1.93	50,000,000.00	50,000,844.47	0.00	CITIBANK	MFR SEC- INC
NTRD	107592	CREDIT AGRICOLE CIB	04/06/18	06/06/18	1.93	50,000,000.00	50,000,844.47	0.00	CITIBANK	MFR SEC- INC
NTRD	107594	TORONTO DOMINION BA	04/06/18	05/15/18	1.89	50,000,000.00	50,000,540.57	0.00	CITIBANK	MFR SEC- INC
NTRD	107595	TORONTO DOMINION BA	04/06/18	05/15/18	1.89	50,000,000.00	50,000,540.57	0.00	CITIBANK	MFR SEC- INC
NTRD	107614	TORONTO DOMINION BA	04/09/18	05/14/18	1.88	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107617	TORONTO DOMINION BA	04/09/18	05/16/18	1.88	50,000,000.00	50,000,512.90	0.00	CITIBANK	MFR SEC- INC
NTRD	107640	NORDEA BANK AB NY C	04/10/18	05/18/18	1.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107667	BARCLAYS BANK PLC N	04/11/18	06/11/18	2.1	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107741	DNB BANK ASA NY CD	04/17/18	05/15/18	1.73	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107781	DNB BANK ASA NY CD	04/20/18	06/20/18	1.92	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107796	BANK OF MONTREAL CH	04/20/18	06/19/18	1.85	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107799	BARCLAYS BANK PLC N	04/23/18	06/25/18	2.12	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107833	CREDIT AGRICOLE CIB	04/25/18	06/25/18	1.93	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107844	BARCLAYS BANK PLC N	04/26/18	08/01/18	2.4	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107857	TORONTO DOMINION BA	04/26/18	06/26/18	1.99	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107858	NORDEA BANK AB NY C	04/26/18	06/01/18	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
	YANKEE CDS				**2.067**	**1,250,000,000.00**	**1,250,004,539.91**	**0.00**		
	NTRD-PSI NON-TRADING				**2.009**	**15,076,976,000.00**	**15,056,093,599.28**	**36,691.11**		
	PSI Total				**2.009**	**15,076,976,000.00**	**15,056,093,599.28**	**36,691.11**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2018 to April 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	04/13/18	12/31/18	0	148,043.82	148,043.82	0.00	LAIF - STATE	NONE
	SCAQM-SOUTH COAST AIR QUALITY MG				**.000**	**148,043.82**	**148,043.82**	**0.00**		
SLIM	106825	S OF C LAIF	04/13/18	12/31/18	0	12,027.36	12,027.36	0.00	LAIF - STATE	NONE
	SLIM-SCHOOLS LINKED INSURANCE MG				**.000**	**12,027.36**	**12,027.36**	**0.00**		
WASIA	106826	S OF C LAIF	04/13/18	12/31/18	0	145.30	145.30	0.00	LAIF - STATE	NONE
	WASIA-WHITTIER AREA SCHOOLS INS				**.000**	**145.30**	**145.30**	**0.00**		
	SPI Total				**.000**	**160,216.48**	**160,216.48**	**0.00**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 30, 2018
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,350,014,188.50	3,349,988,627.20	($25,561.30)	50,000,000.00	49,792,647.75	($207,352.25)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	11,667,967,918.34	11,667,764,200.58	($203,717.76)	0.00	0.00	$0.00
Governments	1,837,881,404.84	1,829,164,444.00	($8,716,960.84)	0.00	0.00	$0.00
Agencies	17,999,619,261.91	17,540,390,698.13	($459,228,563.78)	68,144,971.97	63,676,228.41	($4,468,743.56)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	24,969,506.17	24,616,340.50	($353,165.67)	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	43,222,163.53	43,222,163.53	$0.00
TOTAL	$34,905,452,279.76	$34,436,924,310.41	($468,527,969.35)	$165,412,135.50	$160,736,039.69	($4,676,095.81)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.07% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	98.192000
107228	BANK OF MONTREAL CHICAGO	100.009248
107245	CRC FUNDING LLC CP	99.981111
107249	NORDEA BANK AB NY CD	100.021414
107250	NORDEA BANK AB NY CD	100.021026
107339	BANK OF MONTREAL CHICAGO	100.022701
107412	LA FAYETTE ASSET SEC LLC	100.000000
107543	NORDEA BANK AB NY CD	100.002172
107547	NORDEA BANK AB NY CD	100.001900
107559	BANK OF MONTREAL CHICAGO	100.006154
107638	LA FAYETTE ASSET SEC LLC	99.981111
107640	NORDEA BANK AB NY CD	100.006906
107648	THUNDER BAY FUNDING LLC	100.000000
107796	BANK OF MONTREAL CHICAGO	99.992939
107858	NORDEA BANK AB NY CD	99.999080

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
104919	FFCB D/N	1.190000	05/24/2018	50,000,000.00	49,961,986.11	49,945,700.00
FFCB DISC TOTAL				50,000,000.00	49,961,986.11	49,945,700.00
91273	FFCB 1.15 (CALLABLE	1.150000	10/11/2018	25,000,000.00	24,996,745.21	24,906,150.00
91752	FFCB 1.19 (CALLABLE	1.190000	12/04/2018	25,000,000.00	25,000,000.00	24,846,950.00
91804	FFCB 1.14 (CALLABLE	1.140000	09/04/2018	39,815,000.00	39,815,000.00	39,707,260.61
93104	FFCB 1.30 (CALLABLE	1.300000	04/17/2019	34,475,000.00	34,475,000.00	34,111,495.60
93106	FFCB 1.29 (CALLABLE	1.290000	05/01/2019	25,000,000.00	24,997,584.44	24,653,000.00
93107	FFCB 1.29 (CALLABLE	1.290000	05/01/2019	43,500,000.00	43,495,724.45	42,896,220.00
93130	FFCB 1.10 (CALLABLE	1.100000	11/06/2018	25,000,000.00	25,000,000.00	24,871,050.00
93187	FFCB 1.30 (CALLABLE	1.300000	05/15/2019	25,000,000.00	24,992,432.11	24,676,025.00
93188	FFCB 1.30 (CALLABLE	1.300000	05/15/2019	25,000,000.00	24,992,432.11	24,676,025.00
93189	FFCB 1.30 (CALLABLE	1.300000	05/15/2019	25,000,000.00	24,992,432.11	24,676,025.00
93225	FFCB 1.12 (CALLABLE	1.120000	08/20/2018	25,000,000.00	25,000,000.00	24,940,600.00
94778	FFCB 1.51	1.510000	09/04/2018	21,805,000.00	21,805,000.00	21,773,709.83
99727	FFCB 1.36 (CALLABLE	1.360000	10/28/2019	25,000,000.00	24,981,348.40	24,598,550.00
99781	FFCB 1.36 (CALLABLE	1.360000	10/28/2019	25,000,000.00	25,000,000.00	24,598,550.00
99784	FFCB 1.36 (CALLABLE	1.360000	10/28/2019	25,000,000.00	25,000,000.00	24,598,550.00
100019	FFCB 1.34 (CALLABLE	1.340000	11/30/2018	25,000,000.00	25,000,000.00	24,871,850.00
100218	FFCB 1.375 (CALLABL	1.375000	12/21/2018	25,000,000.00	24,997,331.20	24,857,975.00
100464	FFCB 1.53 (CALLABLE	1.530000	01/27/2020	21,000,000.00	21,000,000.00	20,584,179.00
100465	FFCB 1.53 (CALLABLE	1.530000	01/27/2020	21,000,000.00	21,000,000.00	20,584,179.00
100512	FFCB 1.35	1.350000	01/28/2020	30,000,000.00	30,000,000.00	29,391,900.00
100535	FFCB 1.27 (CALLABLE	1.270000	01/28/2019	25,000,000.00	24,993,175.18	24,802,975.00
100627	FFCB 1.4	1.400000	02/24/2020	25,000,000.00	25,000,000.00	24,449,650.00
100628	FFCB 1.4	1.400000	02/24/2020	25,000,000.00	25,000,000.00	24,449,650.00
100641	FFCB 1.4	1.400000	02/24/2020	27,000,000.00	27,000,000.00	26,405,622.00
100666	FFCB 1.40 (CALLABLE	1.400000	02/24/2020	19,150,000.00	19,150,000.00	18,728,431.90
100680	FFCB 1.62 (CALLABLE	1.620000	02/17/2021	50,000,000.00	49,971,972.61	48,266,050.00
100686	FFCB 1.35 (CALLABLE	1.350000	11/18/2019	25,000,000.00	25,000,000.00	24,539,900.00
100725	FFCB 1.40 (CALLABLE	1.400000	02/24/2020	25,000,000.00	24,991,478.43	24,449,650.00
100817	FFCB 1.65 (CALLABLE	1.650000	03/01/2021	12,390,000.00	12,386,488.59	11,986,618.77
100818	FFCB 1.65 (CALLABLE	1.650000	03/01/2021	19,410,000.00	19,404,499.09	18,778,068.63
100950	FFCB 1.59	1.590000	03/23/2020	25,000,000.00	25,000,000.00	24,477,900.00
101149	FFCB 1.41 (CALLABLE	1.410000	01/07/2020	50,000,000.00	49,988,759.12	48,818,400.00
101151	FFCB 1.41 (CALLABLE	1.410000	01/07/2020	47,540,000.00	47,529,312.17	46,416,534.72
101152	FFCB 1.62 (CALLABLE	1.620000	04/12/2021	50,000,000.00	50,000,000.00	48,326,800.00
101154	FFCB 1.40 (CALLABLE	1.400000	04/07/2020	50,000,000.00	50,000,000.00	48,761,300.00
101156	FFCB 1.62 (CALLABLE	1.620000	04/12/2021	25,000,000.00	25,000,000.00	24,163,400.00
101159	FFCB 1.40 (CALLABLE	1.400000	04/07/2020	50,000,000.00	49,987,902.12	48,761,300.00
101210	FFCB 1.40 (CALLABLE	1.400000	04/07/2020	50,000,000.00	50,000,000.00	48,761,300.00
101277	FFCB 1.68 (CALLABLE	1.680000	04/12/2021	25,000,000.00	24,985,254.65	24,206,900.00
101295	FFCB 1.40 (CALLABLE	1.400000	04/13/2020	25,000,000.00	25,000,000.00	24,389,075.00
101296	FFCB 1.40 (CALLABLE	1.400000	04/13/2020	25,000,000.00	25,000,000.00	24,389,075.00
101300	FFCB 1.40 (CALLABLE	1.400000	04/13/2020	50,000,000.00	50,000,000.00	48,778,150.00
101324	FFCB 1.68 (CALLABLE	1.680000	04/12/2021	33,600,000.00	33,584,119.71	32,534,073.60
101325	FFCB 1.68 (CALLABLE	1.680000	04/12/2021	35,500,000.00	35,473,783.93	34,373,798.00
101349	FFCB 1.62 (CALLABLE	1.620000	04/20/2021	50,000,000.00	49,976,232.19	48,361,550.00
101354	FFCB 1.62 (CALLABLE	1.620000	04/20/2021	25,000,000.00	24,985,145.12	24,180,775.00
101356	FFCB 1.68 (CALLABLE	1.680000	04/12/2021	26,440,000.00	26,424,353.91	25,601,217.44
101400	FFCB 1.62 (CALLABLE	1.620000	04/20/2021	30,000,000.00	29,976,813.72	29,016,930.00
101408	FFCB 1.42 (CALLABLE	1.420000	04/27/2020	25,000,000.00	25,000,000.00	24,373,375.00
101410	FFCB 1.42 (CALLABLE	1.420000	04/27/2020	10,900,000.00	10,900,000.00	10,626,791.50
101411	FFCB 1.42 (CALLABLE	1.420000	04/27/2020	25,000,000.00	25,000,000.00	24,373,375.00
101412	FFCB 1.42 (CALLABLE	1.420000	04/27/2020	25,000,000.00	25,000,000.00	24,373,375.00
101413	FFCB 1.42 (CALLABLE	1.420000	04/27/2020	25,000,000.00	25,000,000.00	24,373,375.00
101424	FFCB 1.40 (CALLABLE	1.400000	04/13/2020	46,645,000.00	46,599,095.40	45,505,136.14

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101448	FFCB 1.70 (CALLABLE	1.700000	05/03/2021	25,000,000.00	24,984,967.14	24,178,525.00
101449	FFCB 1.70 (CALLABLE	1.700000	05/03/2021	25,000,000.00	24,984,967.14	24,178,525.00
101454	FFCB 1.62 (CALLABLE	1.620000	04/20/2021	20,710,000.00	20,679,032.04	20,031,354.01
101459	FFCB 1.68 (CALLABLE	1.680000	04/05/2021	25,000,000.00	24,973,235.13	24,213,925.00
101475	FFCB 1.47 (CALLABLE	1.470000	05/04/2020	50,000,000.00	50,000,000.00	48,782,900.00
101476	FFCB 1.47 (CALLABLE	1.470000	05/04/2020	25,000,000.00	25,000,000.00	24,391,450.00
101477	FFCB 1.47 (CALLABLE	1.470000	05/04/2020	25,000,000.00	25,000,000.00	24,391,450.00
101553	FFCB 1.47 (CALLABLE	1.470000	08/17/2020	40,000,000.00	40,000,000.00	38,887,080.00
101567	FFCB 1.47 (CALLABLE	1.470000	08/17/2020	27,000,000.00	26,994,103.21	26,248,779.00
101571	FFCB 1.47 (CALLABLE	1.470000	08/17/2020	25,000,000.00	24,986,485.19	24,304,425.00
101573	FFCB 1.47 (CALLABLE	1.470000	08/17/2020	30,000,000.00	29,982,809.15	29,165,310.00
101582	FFCB 1.36 (CALLABLE	1.360000	02/18/2020	23,600,000.00	23,592,071.37	23,071,076.80
101597	FFCB 1.55 (CALLABLE	1.550000	05/17/2021	45,650,000.00	45,636,084.75	44,203,579.75
101603	FFCB 1.55 (CALLABLE	1.550000	05/17/2021	25,000,000.00	24,977,163.21	24,207,875.00
101608	FFCB 1.58 (CALLABLE	1.580000	02/17/2021	25,000,000.00	24,981,584.82	24,171,825.00
101609	FFCB 1.58 (CALLABLE	1.580000	02/17/2021	25,000,000.00	24,984,227.52	24,171,825.00
101611	FFCB 1.58 (CALLABLE	1.580000	02/17/2021	25,000,000.00	24,984,236.61	24,171,825.00
101618	FFCB 1.58 (CALLABLE	1.580000	02/17/2021	30,000,000.00	29,981,426.80	29,006,190.00
101750	FFCB 1.52 (CALLABLE	1.520000	06/08/2020	25,000,000.00	25,000,000.00	24,236,850.00
101829	FFCB 1.40 (CALLABLE	1.400000	03/16/2020	49,000,000.00	48,987,741.05	47,840,709.00
101840	FFCB 1.55 (CALLABLE	1.550000	12/21/2020	25,000,000.00	25,000,000.00	24,222,925.00
101847	FFCB 1.55 (CALLABLE	1.550000	12/21/2020	33,000,000.00	32,980,594.15	31,974,261.00
101858	FFCB 1.54 (CALLABLE	1.540000	12/14/2020	9,000,000.00	9,000,000.00	8,741,799.00
101891	FFCB 1.40 (CALLABLE	1.400000	03/16/2020	41,500,000.00	41,495,834.81	40,518,151.50
101922	FFCB 1.47 (CALLABLE	1.470000	06/29/2020	50,000,000.00	50,000,000.00	48,379,300.00
101924	FFCB 1.42 (CALLABLE	1.420000	06/29/2020	25,000,000.00	25,000,000.00	24,371,675.00
101927	FFCB 1.42 (CALLABLE	1.420000	06/29/2020	25,000,000.00	25,000,000.00	24,371,675.00
101934	FFCB 1.62 (CALLABLE	1.620000	06/14/2021	50,000,000.00	50,000,000.00	48,247,400.00
101935	FFCB 1.47 (CALLABLE	1.470000	06/29/2020	25,000,000.00	25,000,000.00	24,189,650.00
101937	FFCB 1.42 (CALLABLE	1.420000	06/29/2020	17,730,000.00	17,730,000.00	17,284,391.91
101939	FFCB 1.42 (CALLABLE	1.420000	06/29/2020	25,000,000.00	25,000,000.00	24,371,675.00
102079	FFCB 1.24 (CALLABLE	1.240000	01/13/2020	35,500,000.00	35,490,332.01	34,671,749.50
102087	FFCB 1.19 (CALLABLE	1.190000	07/13/2020	27,800,000.00	27,777,052.15	26,948,903.00
102186	FFCB 1.50 (CALLABLE	1.500000	07/28/2021	50,000,000.00	50,000,000.00	47,479,800.00
102187	FFCB 1.50 (CALLABLE	1.500000	07/28/2021	25,000,000.00	25,000,000.00	23,739,900.00
102188	FFCB 1.50 (CALLABLE	1.500000	07/28/2021	35,000,000.00	35,000,000.00	33,235,860.00
102215	FFCB 1.68 (CALLABLE	1.680000	08/16/2021	28,075,000.00	28,074,085.19	26,995,010.90
102407	FFCB 1.46 (CALLABLE	1.460000	09/01/2021	25,000,000.00	24,991,655.26	23,695,675.00
102416	FFCB 1.44 (CALLABLE	1.440000	08/16/2021	32,120,000.00	32,104,015.30	30,756,249.04
102431	FFCB 1.46 (CALLABLE	1.460000	09/01/2021	25,000,000.00	24,982,427.92	23,695,675.00
102475	FFCB 1.54 (CALLABLE	1.540000	09/08/2021	25,000,000.00	25,000,000.00	23,700,375.00
102476	FFCB 1.54 (CALLABLE	1.540000	09/08/2021	25,000,000.00	25,000,000.00	23,700,375.00
102477	FFCB 1.54 (CALLABLE	1.540000	09/08/2021	25,000,000.00	25,000,000.00	23,700,375.00
102479	FFCB 1.54 (CALLABLE	1.540000	09/08/2021	25,000,000.00	25,000,000.00	23,700,375.00
102514	FFCB 1.46 (CALLABLE	1.460000	09/01/2021	25,000,000.00	24,983,209.36	23,695,675.00
102522	FFCB 1.46 (CALLABLE	1.460000	09/01/2021	11,175,000.00	11,159,956.02	10,591,966.73
102633	FFCB 1.35 (CALLABLE	1.350000	09/21/2020	23,165,000.00	23,162,912.75	22,474,590.34
102653	FFCB 1.35 (CALLABLE	1.350000	09/21/2020	32,080,000.00	32,077,107.50	31,123,887.68
102666	FFCB 1.42 (CALLABLE	1.420000	10/04/2021	50,000,000.00	49,982,849.32	47,480,300.00
102708	FFCB 1.34 (CALLABLE	1.340000	10/13/2020	50,000,000.00	49,981,601.65	48,253,900.00
102756	FFCB 1.54 (CALLABLE	1.540000	10/12/2021	43,000,000.00	42,955,468.50	40,862,685.00
102781	FFCB 1.17 (CALLABLE	1.170000	01/13/2020	25,000,000.00	24,981,644.19	24,385,300.00
102782	FFCB 1.17 (CALLABLE	1.170000	01/13/2020	26,125,000.00	26,105,818.18	25,482,638.50
102806	FFCB 1.52 (CALLABLE	1.520000	10/25/2021	50,000,000.00	50,000,000.00	47,882,950.00
102809	FFCB 1.33 (CALLABLE	1.330000	10/26/2020	25,000,000.00	25,000,000.00	24,183,475.00
102814	FFCB 1.33 (CALLABLE	1.330000	10/26/2020	25,000,000.00	24,992,222.79	24,183,475.00
102831	FFCB 1.52 (CALLABLE	1.520000	10/25/2021	50,000,000.00	49,993,024.64	47,882,950.00
102832	FFCB 1.52 (CALLABLE	1.520000	10/25/2021	22,765,000.00	22,761,824.12	21,801,107.14
102850	FFCB 1.54 (CALLABLE	1.540000	10/12/2021	50,000,000.00	50,000,000.00	47,514,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102851	FFCB 1.54 (CALLABLE	1.540000	10/12/2021	2,275,000.00	2,275,000.00	2,161,921.13
102926	FFCB 1.35 (CALLABLE	1.350000	11/02/2020	25,000,000.00	24,968,651.61	24,168,200.00
103109	FFCB 1.62 (CALLABLE	1.620000	06/14/2021	39,040,000.00	38,872,332.72	37,671,569.92
103115	FFCB 1.66 (CALLABLE	1.660000	05/25/2021	25,000,000.00	24,920,048.80	24,121,450.00
103182	FFCB 2.00 (CALLABLE	2.000000	12/06/2021	50,000,000.00	50,000,000.00	48,752,150.00
103222	FFCB 2.01	2.010000	12/08/2021	50,000,000.00	50,000,000.00	48,655,800.00
103228	FFCB 1.65 (CALLABLE	1.650000	06/01/2020	50,000,000.00	49,985,047.10	48,919,750.00
103229	FFCB 1.65 (CALLABLE	1.650000	06/01/2020	16,000,000.00	15,995,215.06	15,654,320.00
103260	FFCB 2.00 (CALLABLE	2.000000	12/06/2021	15,000,000.00	15,000,000.00	14,625,645.00
103461	FFCB 2.32 (CALLABLE	2.320000	12/29/2021	10,000,000.00	10,000,000.00	9,781,760.00
103462	FFCB 2.32 (CALLABLE	2.320000	12/29/2021	10,110,000.00	10,110,000.00	9,889,359.36
103482	FFCB 2.08 (CALLABLE	2.080000	12/20/2021	50,000,000.00	49,785,627.47	48,823,800.00
103483	FFCB 2.08 (CALLABLE	2.080000	12/20/2021	5,800,000.00	5,775,132.79	5,663,560.80
103485	FFCB 1.83 (CALLABLE	1.830000	12/14/2020	33,770,000.00	33,725,284.50	33,048,166.25
103496	FFCB 2.08 (CALLABLE	2.080000	12/20/2021	14,000,000.00	13,943,711.22	13,670,664.00
103559	FFCB 2.21 (CALLABLE	2.210000	01/11/2022	25,000,000.00	25,000,000.00	24,292,425.00
103562	FFCB 2.21 (CALLABLE	2.210000	01/11/2022	25,000,000.00	25,000,000.00	24,292,425.00
103659	FFCB 2.08 (CALLABLE	2.080000	01/24/2022	20,000,000.00	20,000,000.00	19,449,660.00
103660	FFCB 2.08 (CALLABLE	2.080000	01/24/2022	20,000,000.00	20,000,000.00	19,449,660.00
103661	FFCB 2.08 (CALLABLE	2.080000	01/24/2022	20,000,000.00	20,000,000.00	19,449,660.00
103721	FFCB 1.55	1.550000	01/10/2020	41,980,000.00	41,976,394.22	41,302,778.64
103760	FFCB 1.67 (CALLABLE	1.670000	02/06/2020	18,000,000.00	18,000,000.00	17,696,610.00
103927	FFCB 1.71 (CALLABLE	1.710000	02/27/2020	25,000,000.00	25,000,000.00	24,573,775.00
104181	FFCB 2.27 (CALLABLE	2.270000	03/23/2022	30,000,000.00	30,000,000.00	29,154,330.00
104244	FFCB 2.18 (CALLABLE	2.180000	03/29/2022	40,000,000.00	40,000,000.00	38,770,400.00
104269	FFCB 2.25 (CALLABLE	2.250000	03/14/2022	22,955,000.00	22,955,000.00	22,399,741.51
104302	FFCB 2.20 (CALLABLE	2.200000	04/06/2022	25,000,000.00	25,000,000.00	24,248,850.00
104303	FFCB 2.20 (CALLABLE	2.200000	04/06/2022	20,000,000.00	20,000,000.00	19,399,080.00
104304	FFCB 2.20 (CALLABLE	2.200000	04/06/2022	15,000,000.00	15,000,000.00	14,549,310.00
104551	FFCB 2.03 (CALLABLE	2.030000	07/19/2021	40,000,000.00	40,000,000.00	38,883,360.00
104629	FFCB 2.03 (CALLABLE	2.030000	07/19/2021	42,205,000.00	42,205,000.00	41,026,805.22
104648	FFCB 2.05 (CALLABLE	2.050000	01/24/2022	22,380,000.00	22,362,395.42	21,644,727.48
104762	FFCB 1.93 (CALLABLE	1.930000	02/11/2021	25,000,000.00	25,000,000.00	24,348,600.00
104763	FFCB 1.93 (CALLABLE	1.930000	02/11/2021	25,000,000.00	25,000,000.00	24,348,600.00
104764	FFCB 1.97 (CALLABLE	1.970000	05/17/2021	40,000,000.00	39,964,988.36	39,006,240.00
104773	FFCB 1.74 (CALLABLE	1.740000	05/18/2020	30,000,000.00	30,000,000.00	29,418,120.00
104785	FFCB 1.99 (CALLABLE	1.990000	05/03/2021	23,650,000.00	23,623,210.76	23,136,463.90
105839	FFCB 1.81 (CALLABLE	1.810000	10/19/2020	20,000,000.00	20,000,000.00	19,576,980.00
106068	FFCB 2.14 (CALLABLE	2.140000	11/01/2021	25,000,000.00	25,000,000.00	24,349,875.00
106071	FFCB 2.14 (CALLABLE	2.140000	11/01/2021	25,000,000.00	25,000,000.00	24,349,875.00
106132	FFCB 2.23 (CALLABLE	2.230000	11/01/2022	24,360,000.00	24,339,256.24	23,575,266.96
106196	FFCB 2.54 (CALLABLE	2.540000	11/27/2023	25,000,000.00	25,000,000.00	24,135,625.00
106215	FFCB 2.55 (CALLABLE	2.550000	11/08/2023	10,899,000.00	10,896,982.26	10,501,142.90
106232	FFCB 2.32 (CALLABLE	2.320000	11/28/2022	25,000,000.00	25,000,000.00	24,246,525.00
106263	FFCB 2.32 (CALLABLE	2.320000	11/28/2022	21,350,000.00	21,350,000.00	20,706,532.35
106608	FFCB 2.39 (CALLABLE	2.390000	12/27/2022	28,865,000.00	28,811,221.95	28,178,561.44
106649	FFCB 2.47 (CALLABLE	2.470000	01/03/2023	20,000,000.00	20,000,000.00	19,525,240.00
106650	FFCB 2.47 (CALLABLE	2.470000	01/03/2023	20,000,000.00	20,000,000.00	19,525,240.00
106652	FFCB 2.47 (CALLABLE	2.470000	01/03/2023	10,000,000.00	10,000,000.00	9,762,620.00
106772	FFCB 2.68 (CALLABLE	2.680000	09/05/2023	10,000,000.00	9,990,542.37	9,793,340.00
106832	FFCB 2.77 (CALLABLE	2.770000	01/23/2024	25,000,000.00	25,000,000.00	24,453,275.00
107050	FFCB 2.92 (CALLABLE	2.920000	02/21/2023	25,000,000.00	25,000,000.00	24,911,450.00
107428	FFCB 3.17 (CALLABLE	3.170000	07/03/2023	23,395,000.00	23,395,000.00	23,352,631.66
107431	FFCB 2.625	2.625000	04/04/2022	34,000,000.00	34,000,000.00	33,744,150.00
107677	FFCB 3.04 (CALLABLE	3.040000	03/27/2023	19,750,000.00	19,750,000.00	19,719,071.50
FFCB TOTAL				4,813,949,000.00	4,812,299,229.76	4,680,826,261.56
91731	FHLB 1.15 (CALLABLE	1.150000	12/11/2018	45,200,000.00	45,198,844.72	44,938,292.00
91806	FHLB 1.15 (CALLABLE	1.150000	12/11/2018	50,000,000.00	49,998,722.04	49,710,500.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
91821	FHLB 1.15 (CALLABLE	1.150000	12/11/2018	28,000,000.00	27,998,568.68	27,837,880.00
91914	FHLB 1.15 (CALLABLE	1.150000	12/21/2018	45,900,000.00	45,894,838.61	45,612,757.80
91915	FHLB 1.15 (CALLABLE	1.150000	12/21/2018	50,000,000.00	49,994,377.57	49,687,100.00
91933	FHLB 1.15 (CALLABLE	1.150000	12/21/2018	37,945,000.00	37,940,936.32	37,707,540.19
94411	FHLB 1.00 (CALLABLE	1.000000	08/22/2018	22,600,000.00	22,564,264.23	22,532,177.40
99488	FHLB 1.45 (CALLABLE	1.450000	10/02/2019	25,000,000.00	25,000,000.00	24,664,000.00
99751	FHLB 1.57 (CALLABLE	1.570000	04/29/2020	25,000,000.00	25,000,000.00	24,540,200.00
100765	FHLB 1.69 (CALLABLE	1.690000	02/26/2021	6,000,000.00	5,998,981.58	5,792,292.00
100766	FHLB 1.69 (CALLABLE	1.690000	02/26/2021	1,200,000.00	1,199,796.32	1,158,458.40
101232	FHLB 1.70 (CALLABLE	1.700000	04/26/2021	34,500,000.00	34,491,754.76	33,477,696.00
101261	FHLB 1.55 (CALLABLE	1.550000	10/26/2020	25,000,000.00	25,000,000.00	24,312,400.00
101316	FHLB 1.55 (CALLABLE	1.550000	10/26/2020	50,000,000.00	49,986,168.60	48,624,800.00
101329	FHLB 1.70 (CALLABLE	1.700000	04/26/2021	25,000,000.00	25,000,000.00	24,259,200.00
101892	FHLB 1.45 (CALLABLE	1.450000	06/15/2020	31,200,000.00	31,200,000.00	30,497,282.40
101994	FHLB 1.50 (CALLABLE	1.500000	06/30/2021	25,000,000.00	25,000,000.00	24,039,100.00
102008	FHLB 1.50 (CALLABLE	1.500000	06/30/2021	29,000,000.00	29,000,000.00	27,885,356.00
102013	FHLB 1.50 (CALLABLE	1.500000	06/30/2021	16,950,000.00	16,950,000.00	16,298,509.80
102039	FHLB 1.625 (CALLABL	1.625000	10/07/2021	50,000,000.00	50,000,000.00	47,932,750.00
102075	FHLB 1.44 (CALLABLE	1.440000	07/19/2021	29,695,000.00	29,690,222.94	28,379,986.62
102189	FHLB 1.50 (CALLABLE	1.500000	07/28/2021	24,000,000.00	24,000,000.00	22,948,944.00
102427	FHLB 1.55 (CALLABLE	1.550000	09/01/2021	25,000,000.00	24,983,310.51	23,891,450.00
102455	FHLB 1.56 (CALLABLE	1.560000	09/21/2021	25,000,000.00	25,000,000.00	24,055,575.00
102651	FHLB 1.47 (CALLABLE	1.470000	09/30/2021	41,500,000.00	41,500,000.00	39,381,010.00
102810	FHLB 1.55 (CALLABLE	1.550000	10/27/2021	50,000,000.00	50,000,000.00	47,772,550.00
102821	FHLB 1.55 (CALLABLE	1.550000	10/26/2021	17,500,000.00	17,500,000.00	16,706,060.00
102841	FHLB 1.375 (CALLABL	1.375000	10/26/2020	25,000,000.00	25,000,000.00	24,206,400.00
102843	FHLB 1.375 (CALLABL	1.375000	10/26/2020	25,000,000.00	25,000,000.00	24,206,400.00
103007	FHLB 1.625 (CALLABL	1.625000	11/26/2021	50,000,000.00	50,000,000.00	48,114,900.00
103047	FHLB 1.82 (CALLABLE	1.820000	11/24/2021	50,000,000.00	50,000,000.00	48,230,600.00
103099	FHLB 2.00 (CALLABLE	2.000000	12/09/2021	25,000,000.00	25,000,000.00	24,248,225.00
103116	FHLB 2.00 (CALLABLE	2.000000	12/06/2021	25,000,000.00	25,000,000.00	24,256,250.00
103117	FHLB 2.02 (CALLABLE	2.020000	11/26/2021	25,000,000.00	25,000,000.00	24,280,725.00
103127	FHLB 2.02 (CALLABLE	2.020000	11/26/2021	25,000,000.00	25,000,000.00	24,280,725.00
103179	FHLB 2.00 (CALLABLE	2.000000	12/02/2021	24,200,000.00	24,200,000.00	23,481,453.60
103189	FHLB 2.00 (CALLABLE	2.000000	12/02/2021	15,000,000.00	15,000,000.00	14,554,620.00
103221	FHLB 2.01 (CALLABLE	2.010000	12/15/2021	25,000,000.00	25,000,000.00	24,255,725.00
103223	FHLB 1.875	1.875000	11/29/2021	50,000,000.00	49,838,656.05	48,539,900.00
103224	FHLB 1.875	1.875000	11/29/2021	50,000,000.00	49,838,656.05	48,539,900.00
103225	FHLB 1.875	1.875000	11/29/2021	25,000,000.00	24,919,328.01	24,269,950.00
103226	FHLB 1.875	1.875000	11/29/2021	50,000,000.00	49,892,197.81	48,539,900.00
103227	FHLB 1.875	1.875000	11/29/2021	50,000,000.00	49,892,197.81	48,539,900.00
103406	FHLB 2.40 (CALLABLE	2.400000	12/22/2021	25,000,000.00	25,000,000.00	24,487,725.00
103424	FHLB 2.25 (CALLABLE	2.250000	12/27/2021	18,000,000.00	18,000,000.00	17,572,068.00
103738	FHLB 2.21 (CALLABLE	2.210000	02/15/2022	25,000,000.00	25,000,000.00	24,411,775.00
103961	FHLB 2.25 (CALLABLE	2.250000	02/28/2022	18,400,000.00	18,400,000.00	18,057,447.20
104027	FHLB 2.25 (CALLABLE	2.250000	02/01/2022	20,000,000.00	19,992,365.05	19,571,200.00
104052	FHLB 2.22 (CALLABLE	2.220000	03/08/2022	25,000,000.00	25,000,000.00	24,371,175.00
104233	FHLB 2.20 (CALLABLE	2.200000	03/29/2022	13,500,000.00	13,500,000.00	13,165,510.50
104693	FHLB 2.00 (CALLABLE	2.000000	05/17/2022	25,000,000.00	25,000,000.00	24,115,250.00
104772	FHLB 2.00 (CALLABLE	2.000000	05/17/2021	20,000,000.00	20,000,000.00	19,513,600.00
104933	FHLB 1.125	1.125000	05/25/2018	22,850,000.00	22,849,433.92	22,840,448.70
105795	FHLB 2.25 (CALLABLE	2.250000	10/24/2022	25,000,000.00	25,000,000.00	24,187,175.00
105796	FHLB 2.20 (CALLABLE	2.200000	10/24/2022	25,000,000.00	25,000,000.00	24,169,275.00
105804	FHLB 2.20 (CALLABLE	2.200000	10/24/2022	10,000,000.00	10,000,000.00	9,667,710.00
105914	FHLB 2.25 (CALLABLE	2.250000	10/26/2022	25,000,000.00	25,000,000.00	24,249,375.00
106235	FHLB 2.20 (CALLABLE	2.200000	12/07/2021	25,000,000.00	25,000,000.00	24,421,275.00
106240	FHLB 2.22 (CALLABLE	2.220000	12/08/2021	25,000,000.00	25,000,000.00	24,432,750.00
106251	FHLB 2.41 (CALLABLE	2.410000	12/12/2022	25,000,000.00	25,000,000.00	24,247,100.00
106252	FHLB 2.41 (CALLABLE	2.410000	12/12/2022	25,000,000.00	25,000,000.00	24,234,925.00
106314	FHLB 2.35 (CALLABLE	2.350000	12/19/2022	25,000,000.00	25,000,000.00	24,272,150.00
106352	FHLB 2.43 (CALLABLE	2.430000	12/22/2022	25,000,000.00	25,000,000.00	24,320,700.00
106353	FHLB 2.42 (CALLABLE	2.420000	12/21/2022	25,000,000.00	25,000,000.00	24,323,375.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106358	FHLB 2.43 (CALLABLE	2.430000	12/22/2022	25,000,000.00	25,000,000.00	24,318,650.00
106376	FHLB 2.40 (CALLABLE	2.400000	12/27/2022	25,000,000.00	25,000,000.00	24,320,350.00
106377	FHLB 2.40 (CALLABLE	2.400000	12/27/2022	25,000,000.00	25,000,000.00	24,501,400.00
106378	FHLB 2.42 (CALLABLE	2.420000	12/28/2022	25,000,000.00	25,000,000.00	24,319,150.00
106379	FHLB 2.40 (CALLABLE	2.400000	12/27/2022	25,000,000.00	25,000,000.00	24,325,725.00
106380	FHLB 2.40 (CALLABLE	2.400000	12/27/2022	25,000,000.00	25,000,000.00	24,322,400.00
106381	FHLB 2.45 (CALLABLE	2.450000	12/21/2022	25,000,000.00	25,000,000.00	24,326,800.00
106382	FHLB 2.45 (CALLABLE	2.450000	12/27/2022	25,000,000.00	25,000,000.00	24,332,675.00
106480	FHLB 2.07 (CALLABLE	2.070000	12/21/2020	25,000,000.00	25,000,000.00	24,588,725.00
106481	FHLB 2.07 (CALLABLE	2.070000	12/21/2020	25,000,000.00	25,000,000.00	24,588,725.00
106489	FHLB 2.125 (CALLABL	2.125000	12/29/2020	25,000,000.00	25,000,000.00	24,595,900.00
106582	FHLB 2.41 (CALLABLE	2.410000	01/10/2023	25,000,000.00	25,000,000.00	24,398,025.00
106588	FHLB 2.42 (CALLABLE	2.420000	01/10/2023	25,000,000.00	25,000,000.00	24,409,125.00
106589	FHLB 2.48 (CALLABLE	2.480000	01/09/2023	25,000,000.00	25,000,000.00	24,403,200.00
106595	FHLB 2.43 (CALLABLE	2.430000	01/11/2023	25,000,000.00	25,000,000.00	24,410,950.00
106629	FHLB 2.45 (CALLABLE	2.450000	01/11/2023	25,000,000.00	25,000,000.00	24,416,250.00
106665	FHLB 2.28 (CALLABLE	2.280000	10/26/2022	40,975,000.00	40,784,262.07	39,842,287.10
106740	FHLB 2.50 (CALLABLE	2.500000	01/30/2023	25,000,000.00	25,000,000.00	24,536,925.00
106747	FHLB 2.52 (CALLABLE	2.520000	01/26/2023	25,000,000.00	25,000,000.00	24,417,275.00
106750	FHLB 2.50 (CALLABLE	2.500000	01/30/2023	25,000,000.00	25,000,000.00	24,414,125.00
106751	FHLB 2.53 (CALLABLE	2.530000	01/26/2023	25,000,000.00	25,000,000.00	24,417,425.00
106757	FHLB 2.20 (CALLABLE	2.200000	01/29/2021	25,000,000.00	25,000,000.00	24,611,975.00
106759	FHLB 2.35 (CALLABLE	2.350000	01/25/2022	25,000,000.00	25,000,000.00	24,595,175.00
106762	FHLB 2.52 (CALLABLE	2.520000	01/30/2023	25,000,000.00	25,000,000.00	24,433,975.00
106768	FHLB 2.48 (CALLABLE	2.480000	01/25/2023	15,000,000.00	15,000,000.00	14,659,515.00
106770	FHLB 2.52 (CALLABLE	2.520000	01/30/2023	25,000,000.00	25,000,000.00	24,428,600.00
106867	FHLB 2.70 (CALLABLE	2.700000	02/13/2023	25,000,000.00	25,000,000.00	24,585,900.00
106874	FHLB 2.70 (CALLABLE	2.700000	02/13/2023	6,950,000.00	6,950,000.00	6,834,880.20
107052	FHLB 3.00 (CALLABLE	3.000000	03/07/2023	25,000,000.00	25,000,000.00	24,817,250.00
107102	FHLB 3.02 [CALLABLE	3.020000	03/13/2023	25,000,000.00	25,000,000.00	24,829,650.00
107146	FHLB 3.06 (CALLABLE	3.060000	03/20/2023	25,000,000.00	25,000,000.00	24,830,150.00
107147	FHLB 3.06 (CALLABLE	3.060000	03/20/2023	25,000,000.00	25,000,000.00	24,825,525.00
107262	FHLB 3.070 (CALLABL	3.070000	03/28/2023	25,000,000.00	25,000,000.00	24,843,150.00
107263	FHLB 3.02 (CALLABLE	3.020000	03/29/2023	25,000,000.00	25,000,000.00	24,815,500.00
107267	FHLB 3.02 (CALLABLE	3.020000	03/29/2023	25,000,000.00	25,000,000.00	24,844,975.00
107268	FHLB 3.05 (CALLABLE	3.050000	03/29/2023	25,000,000.00	25,000,000.00	24,761,925.00
107272	FHLB 3.08 (CALLABLE	3.080000	03/28/2023	25,000,000.00	25,000,000.00	24,819,325.00
107320	FHLB 2.875 (CALLABL	2.875000	03/28/2022	25,000,000.00	25,000,000.00	24,872,900.00
107321	FHLB 3.08 (CALLABLE	3.080000	03/28/2023	25,000,000.00	25,000,000.00	24,726,950.00
107331	FHLB 3.10 (CALLABLE	3.100000	04/10/2023	25,000,000.00	25,000,000.00	24,802,525.00
107335	FHLB 3.11 (CALLABLE	3.110000	04/10/2023	25,000,000.00	25,000,000.00	24,858,175.00
107342	FHLB 3.12 (CALLABLE	3.120000	04/10/2023	25,000,000.00	25,000,000.00	24,850,525.00
107417	FHLB 2.71 (CALLABLE	2.710000	10/13/2021	50,000,000.00	50,000,000.00	49,616,800.00
107546	FHLB 2.84 (CALLABLE	2.840000	04/18/2022	25,000,000.00	25,000,000.00	24,775,750.00
107548	FHLB 2.84 (CALLABLE	2.840000	04/18/2022	21,150,000.00	21,150,000.00	20,960,284.50
107697	FHLB 3.05 (CALLABLE	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,668,650.00
107701	FHLB 3.05 (CALLABLE	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,659,700.00
107702	FHLB 3.05 (CALLABLE	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,947,750.00
107703	FHLB 2.95 (CALLABLE	2.950000	10/19/2022	50,000,000.00	50,000,000.00	49,692,550.00
107704	FHLB 3.05 (CALLABLE	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,663,400.00
107705	FHLB 3.05 (CALLABLE	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,663,400.00
FHLB TOTAL				3,282,215,000.00	3,281,297,883.65	3,211,324,367.41
99533	FHLMC 1.250	1.250000	10/02/2019	50,000,000.00	49,924,169.33	49,171,550.00
99534	FHLMC 1.25	1.250000	10/02/2019	50,000,000.00	49,924,169.33	49,171,550.00
99543	FHLMC 1.25	1.250000	10/02/2019	50,000,000.00	49,952,174.06	49,171,550.00
99544	FHLMC 1.25	1.250000	10/02/2019	50,000,000.00	49,952,174.06	49,171,550.00
99758	FHLMC 1.250	1.250000	10/02/2019	50,000,000.00	49,965,327.76	49,171,550.00
99759	FHLMC 1.250	1.250000	10/02/2019	50,000,000.00	49,965,327.76	49,171,550.00
100130	FHLMC 1.25 (CALLABL	1.250000	08/01/2019	50,000,000.00	49,836,124.53	49,301,600.00
100154	FHLMC 1.25 (CALLABL	1.250000	08/01/2019	50,000,000.00	49,836,124.53	49,301,600.00
100266	FHLMC 1.25	1.250000	10/02/2019	45,000,000.00	44,783,608.42	44,254,395.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
100383	FHLMC 1.25	1.250000	10/02/2019	50,000,000.00	49,773,245.08	49,171,550.00
100513	FHLMC 1.50 (CALLABL	1.500000	02/10/2020	25,000,000.00	25,000,000.00	24,560,575.00
100531	FHLMC 1.52 (CALLABL	1.520000	01/27/2020	25,000,000.00	25,000,000.00	24,551,575.00
100532	FHLMC 1.52 (CALLABL	1.520000	01/27/2020	25,000,000.00	25,000,000.00	24,526,300.00
101088	FHLMC 1.375 (CALLAB	1.375000	06/28/2019	49,750,000.00	49,750,000.00	49,083,598.75
101157	FHLMC 1.55 (CALLABL	1.550000	10/13/2020	50,000,000.00	49,993,191.49	48,246,050.00
101176	FHLMC 1.40 (CALLABL	1.400000	04/06/2020	50,000,000.00	50,000,000.00	48,708,200.00
101229	FHLMC 1.525 (CALLAB	1.525000	10/07/2020	50,000,000.00	50,000,000.00	48,200,700.00
101510	FHLMC 1.50 (CALLABL	1.500000	05/18/2020	25,000,000.00	25,000,000.00	24,557,750.00
101528	FHLMC 1.35 (CALLABL	1.350000	05/26/2020	18,000,000.00	18,000,000.00	17,565,750.00
101574	FHLMC 1.46 (CALLABL	1.460000	08/25/2020	25,000,000.00	24,996,043.32	24,274,325.00
101575	FHLMC 1.45 (CALLABL	1.450000	05/28/2020	25,000,000.00	25,000,000.00	24,285,550.00
101581	FHLMC 1.50 (CALLABL	1.500000	08/28/2020	25,000,000.00	25,000,000.00	24,141,325.00
101586	FHLMC 1.45 (CALLABL	1.450000	05/22/2020	25,000,000.00	25,000,000.00	24,282,400.00
101588	FHLMC 1.50 (CALLABL	1.500000	08/28/2020	10,000,000.00	10,000,000.00	9,656,530.00
101601	FHLMC 1.45 (CALLABL	1.450000	05/22/2020	25,000,000.00	25,000,000.00	24,345,850.00
101641	FHLMC 1.70 (CALLABL	1.700000	12/02/2020	25,000,000.00	25,000,000.00	24,331,075.00
101921	FHLMC 1.47 (CALLABL	1.470000	06/29/2020	25,000,000.00	25,000,000.00	24,192,600.00
102001	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,966,150.00
102002	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,966,150.00
102006	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	25,000,000.00	25,000,000.00	23,983,075.00
102007	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,966,150.00
102011	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,992,950.00
102012	FHLMC 1.28 (CALLABL	1.280000	09/30/2020	50,000,000.00	50,000,000.00	48,350,500.00
102014	FHLMC 1.32 (CALLABL	1.320000	09/30/2020	50,000,000.00	50,000,000.00	47,799,750.00
102015	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,966,150.00
102016	FHLMC 1.33 (CALLABL	1.330000	12/30/2020	50,000,000.00	50,000,000.00	47,966,150.00
102291	FHLMC 1.45 (CALLABL	1.450000	05/26/2021	50,000,000.00	50,000,000.00	47,636,900.00
102429	FHLMC 1.41 (CALLABL	1.410000	02/24/2021	50,000,000.00	50,000,000.00	47,932,250.00
102432	FHLMC 1.62 (CALLABL	1.620000	09/16/2021	25,000,000.00	25,000,000.00	23,798,000.00
102433	FHLMC 1.46 (CALLABL	1.460000	09/14/2020	25,000,000.00	25,000,000.00	24,065,550.00
102448	FHLMC 1.43 (CALLABL	1.430000	09/21/2020	25,000,000.00	25,000,000.00	24,084,050.00
102449	FHLMC 1.45 (CALLABL	1.450000	09/14/2020	25,000,000.00	25,000,000.00	24,033,550.00
102458	FHLMC 1.625 (CALLAB	1.625000	09/23/2021	25,000,000.00	25,000,000.00	23,743,300.00
102474	FHLMC 1.625 (CALLAB	1.625000	09/23/2021	25,000,000.00	25,000,000.00	23,768,225.00
102625	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,413,900.00
102627	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,428,500.00
102628	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,717,950.00
102629	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,712,650.00
102630	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,375,850.00
102631	FHLMC 1.50 (CALLABL	1.500000	09/28/2021	50,000,000.00	50,000,000.00	47,413,700.00
102700	FHLMC 1.56 (CALLABL	1.560000	10/21/2021	50,000,000.00	50,000,000.00	47,766,250.00
102706	FHLMC 1.60 (CALLABL	1.600000	10/27/2021	50,000,000.00	50,000,000.00	47,583,450.00
102711	FHLMC 1.61 (CALLABL	1.610000	10/27/2021	25,000,000.00	25,000,000.00	23,772,350.00
102860	FHLMC 1.56 (CALLABL	1.560000	10/27/2021	50,000,000.00	50,000,000.00	47,644,100.00
103009	FHLMC 1.625 (CALLAB	1.625000	11/26/2021	50,000,000.00	50,000,000.00	47,739,500.00
103041	FHLMC 1.95 (CALLABL	1.950000	12/06/2021	25,000,000.00	25,000,000.00	24,112,275.00
103043	FHLMC 1.93 (CALLABL	1.930000	12/02/2021	25,000,000.00	25,000,000.00	24,079,725.00
103045	FHLMC 1.82 (CALLABL	1.820000	12/01/2021	25,000,000.00	24,995,513.69	24,002,475.00
103053	FHLMC 1.95 (CALLABL	1.950000	12/02/2021	25,000,000.00	25,000,000.00	24,120,000.00
103372	FHLMC 2.20 (CALLABL	2.200000	12/28/2021	50,000,000.00	50,000,000.00	48,689,400.00
103489	FHLMC 1.55 (CALLABL	1.550000	12/23/2019	50,000,000.00	49,958,646.80	49,130,800.00
103490	FHLMC 1.55 (CALLABL	1.550000	12/23/2019	12,000,000.00	11,990,075.24	11,791,392.00
103598	FHLMC 2.20 (CALLABL	2.200000	01/26/2022	22,520,000.00	22,520,000.00	21,988,032.56
103665	FHLMC 2.15 (CALLABL	2.150000	01/26/2022	25,000,000.00	25,000,000.00	24,361,300.00
103736	FHLMC 2.21 (CALLABL	2.210000	02/14/2022	25,000,000.00	25,000,000.00	24,351,250.00
104050	FHLMC 2.32 (CALLABL	2.320000	03/28/2022	25,000,000.00	25,000,000.00	24,323,325.00
104051	FHLMC 2.32 (CALLABL	2.320000	03/28/2022	25,000,000.00	25,000,000.00	24,323,300.00
104056	FHLMC 2.33 (CALLABL	2.330000	03/28/2022	25,000,000.00	25,000,000.00	24,345,225.00
104424	FHLMC 2.00 (CALLABL	2.000000	04/27/2021	25,000,000.00	25,000,000.00	24,333,550.00
104426	FHLMC 2.01 (CALLABL	2.010000	04/13/2021	17,500,000.00	17,500,000.00	17,037,825.00
104447	FHLMC 2.06 (CALLABL	2.060000	07/27/2021	25,000,000.00	25,000,000.00	24,305,725.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104480	FHLMC 2.00 (CALLABL	2.000000	04/26/2021	17,510,000.00	17,510,000.00	17,027,932.19
104485	FHLMC 2.00 (CALLABL	2.000000	04/27/2021	12,320,000.00	12,320,000.00	11,991,573.44
104595	FHLMC 1.75 (CALLABL	1.750000	10/26/2020	40,000,000.00	40,000,000.00	39,040,720.00
104635	FHLMC 2.22 (CALLABL	2.220000	05/16/2022	25,000,000.00	25,000,000.00	24,201,800.00
104643	FHLMC 2.20 (CALLABL	2.200000	05/17/2022	25,000,000.00	25,000,000.00	24,291,400.00
104654	FHLMC 2.22 (CALLABL	2.220000	05/16/2022	25,000,000.00	25,000,000.00	24,194,075.00
104655	FHLMC 2.00 (CALLABL	2.000000	10/26/2021	50,000,000.00	50,000,000.00	48,445,950.00
104660	FHLMC 2.22 (CALLABL	2.220000	05/16/2022	25,000,000.00	25,000,000.00	24,198,175.00
104786	FHLMC 2.25 (CALLABL	2.250000	05/27/2022	25,000,000.00	25,000,000.00	24,260,300.00
105782	FHLMC 2.25 (CALLABL	2.250000	10/19/2022	25,000,000.00	25,000,000.00	24,175,875.00
105797	FHLMC 2.25 (CALLABL	2.250000	10/20/2022	25,000,000.00	25,000,000.00	24,180,200.00
105798	FHLMC 2.25 (CALLABL	2.250000	10/18/2022	25,000,000.00	25,000,000.00	24,185,350.00
105808	FHLMC 2.26 (CALLABL	2.260000	10/26/2022	25,000,000.00	25,000,000.00	24,175,900.00
105819	FHLMC 2.27 (CALLABL	2.270000	10/27/2022	25,000,000.00	25,000,000.00	24,240,475.00
105825	FHLMC 2.27 (CALLABL	2.270000	10/27/2022	25,000,000.00	25,000,000.00	24,214,025.00
105831	FHLMC 2.30 (CALLABL	2.300000	10/27/2022	25,000,000.00	25,000,000.00	24,207,400.00
105832	FHLMC 2.30 (CALLABL	2.300000	10/27/2022	25,000,000.00	25,000,000.00	24,209,450.00
105903	FHLMC 2.30 (CALLABL	2.300000	11/03/2022	25,000,000.00	25,000,000.00	24,266,950.00
105913	FHLMC 2.30 (CALLABL	2.300000	11/08/2022	25,000,000.00	25,000,000.00	24,253,975.00
105921	FHLMC 2.30 (CALLABL	2.300000	11/07/2022	25,000,000.00	25,000,000.00	24,251,825.00
105923	FHLMC 2.30 (CALLABL	2.300000	11/03/2022	25,000,000.00	25,000,000.00	24,256,150.00
105963	FHLMC 2.35 (CALLABL	2.350000	11/23/2022	25,000,000.00	25,000,000.00	24,250,925.00
106163	FHLMC 2.40 (CALLABL	2.400000	12/05/2022	25,000,000.00	25,000,000.00	24,233,275.00
106166	FHLMC 2.40 (CALLABL	2.400000	12/08/2022	25,000,000.00	25,000,000.00	24,229,900.00
106171	FHLMC 2.35 (CALLABL	2.350000	12/07/2022	25,000,000.00	25,000,000.00	24,179,125.00
106173	FHLMC 2.40 (CALLABL	2.400000	12/07/2022	25,000,000.00	25,000,000.00	24,235,600.00
106213	FHLMC 2.40 (CALLABL	2.400000	12/08/2022	25,000,000.00	25,000,000.00	24,276,825.00
106226	FHLMC 2.40 (CALLABL	2.400000	12/05/2022	25,000,000.00	25,000,000.00	24,286,500.00
106229	FHLMC 2.40 (CALLABL	2.400000	12/08/2022	25,000,000.00	25,000,000.00	24,283,650.00
106231	FHLMC 2.40 (CALLABL	2.400000	12/08/2022	25,000,000.00	25,000,000.00	24,288,350.00
106236	FHLMC 2.40 (CALLABL	2.400000	12/05/2022	25,000,000.00	25,000,000.00	24,284,250.00
106238	FHLMC 2.40 (CALLABL	2.400000	12/08/2022	25,000,000.00	25,000,000.00	24,290,975.00
106332	FHLMC 2.45 (CALLALB	2.450000	12/20/2022	25,000,000.00	25,000,000.00	24,302,450.00
106393	FHLMC 2.50 (CALLABL	2.500000	12/27/2022	25,000,000.00	25,000,000.00	24,333,975.00
106394	FHLMC 2.50 (CALLABL	2.500000	12/27/2022	25,000,000.00	25,000,000.00	24,341,375.00
106471	FHLMC 2.45 (CALLABL	2.450000	12/27/2022	25,000,000.00	25,000,000.00	24,311,875.00
106581	FHLMC 2.47 (CALLABL	2.470000	01/05/2023	25,000,000.00	25,000,000.00	24,404,500.00
106590	FHLMC 2.50 (CALLABL	2.500000	01/09/2023	25,000,000.00	25,000,000.00	24,387,700.00
106616	FHLMC 2.50 (CALLABL	2.500000	01/12/2023	25,000,000.00	25,000,000.00	24,432,200.00
106718	FHLMC 2.45 (CALLABL	2.450000	01/23/2023	25,000,000.00	25,000,000.00	24,393,425.00
107394	FHLMC 2.55 (CALLABL	2.550000	01/30/2023	50,000,000.00	49,360,304.52	49,078,450.00
107411	FHLMC 2.55 (CALLABL	2.550000	01/30/2023	50,000,000.00	49,509,609.95	49,078,450.00
107564	FHLMC 3.06 (CALLABL	3.060000	04/26/2023	25,000,000.00	25,000,000.00	24,848,900.00
107726	FHLMC 3.05 (CALLABL	3.050000	04/19/2023	50,000,000.00	50,000,000.00	49,723,950.00
107727	FHLMC 3.06 (CALLABL	3.060000	04/26/2023	50,000,000.00	50,000,000.00	49,721,350.00
107728	FHLMC 3.06 (CALLABL	3.060000	04/26/2023	50,000,000.00	50,000,000.00	49,725,000.00
FHLMC TOTAL				3,919,600,000.00	3,917,315,829.87	3,800,643,723.94
91733	FNMA 1.10 (CALLABLE	1.100000	12/12/2018	50,000,000.00	50,000,000.00	49,711,550.00
91808	FNMA 1.15 (CALLABLE	1.150000	12/13/2018	50,000,000.00	50,000,000.00	49,725,700.00
91822	FNMA 1.20 (CALLABLE	1.200000	12/20/2018	20,900,000.00	20,897,777.40	20,776,961.70
91895	FNMA 1.17 (CALLABLE	1.170000	12/14/2018	50,000,000.00	50,000,000.00	49,708,550.00
91896	FNMA 1.20 (CALLABLE	1.200000	12/28/2018	50,000,000.00	50,000,000.00	49,681,150.00
91916	FNMA 1.20 (CALLABLE	1.200000	12/27/2018	50,000,000.00	50,000,000.00	49,683,850.00
91927	FNMA 1.15 (CALLABLE	1.150000	12/27/2018	50,000,000.00	50,000,000.00	49,667,650.00
91932	FNMA 1.17 (CALLABLE	1.170000	12/27/2018	50,000,000.00	50,000,000.00	49,674,200.00
91949	FNMA 1.20 (CALLABLE	1.200000	12/27/2018	50,000,000.00	50,000,000.00	49,683,850.00
91952	FNMA 1.20 (CALLABLE	1.200000	12/27/2018	15,000,000.00	15,000,000.00	14,905,155.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
92036	FNMA 1.22 (CALLABLE	1.220000	12/27/2018	50,000,000.00	50,000,000.00	49,690,300.00
92154	FNMA 1.20 (CALLABLE	1.200000	12/28/2018	36,600,000.00	36,598,990.78	36,366,601.80
93086	FNMA 1.15 (CALLABLE	1.150000	10/30/2018	25,000,000.00	25,000,000.00	24,890,325.00
93103	FNMA 1.15 (CALLABLE	1.150000	10/30/2018	25,000,000.00	25,000,000.00	24,890,325.00
93161	FNMA 1.15 (CALLABLE	1.150000	11/28/2018	25,000,000.00	25,000,000.00	24,872,575.00
93226	FNMA 1.15 (CALLABLE	1.150000	11/16/2018	25,000,000.00	24,996,130.70	24,877,125.00
94399	FNMA 1.05 (CALLABLE	1.050000	05/25/2018	50,000,000.00	49,987,777.12	49,976,800.00
94400	FNMA 1.05 (CALLABLE	1.050000	05/25/2018	30,400,000.00	30,392,568.48	30,385,894.40
94799	FNMA 1.625	1.625000	11/27/2018	50,000,000.00	50,000,000.00	49,881,250.00
94800	FNMA 1.625	1.625000	11/27/2018	50,000,000.00	50,000,000.00	49,881,250.00
94801	FNMA 1.625	1.625000	11/27/2018	50,000,000.00	50,000,000.00	49,881,250.00
94990	FNMA 1.625	1.625000	11/27/2018	50,000,000.00	49,952,030.90	49,881,250.00
99598	FNMA 1.35 (CALLABLE	1.350000	10/28/2019	25,000,000.00	25,000,000.00	24,595,225.00
100029	FNMA 1.30 (CALLABLE	1.300000	04/29/2019	31,345,000.00	31,314,865.02	31,033,368.01
100387	FNMA 1.16 (CALLABLE	1.160000	11/16/2018	50,000,000.00	49,943,196.96	49,756,950.00
100388	FNMA 1.16 (CALLABLE	1.160000	11/16/2018	50,000,000.00	49,943,196.96	49,756,950.00
100389	FNMA 1.16 (CALLABLE	1.160000	11/16/2018	40,110,000.00	40,064,432.60	39,915,025.29
100654	FNMA 1.50 (CALLABLE	1.500000	08/17/2020	25,000,000.00	25,000,000.00	24,407,375.00
100670	FNMA 1.40 (CALLABLE	1.400000	05/22/2020	25,000,000.00	25,000,000.00	24,429,525.00
100746	FNMA 1.73	1.730000	03/15/2021	25,000,000.00	25,000,000.00	24,075,600.00
100770	FNMA 1.40 (CALLABLE	1.400000	11/26/2019	25,000,000.00	25,000,000.00	24,591,375.00
100824	FNMA 1.40 (CALLABLE	1.400000	11/26/2019	31,120,000.00	31,116,728.41	30,611,343.60
100852	FNMA 1.31 (CALLABLE	1.310000	03/15/2019	25,000,000.00	25,000,000.00	24,798,275.00
100976	FNMA 1.250 (CALLABL	1.250000	02/26/2019	50,000,000.00	49,985,947.72	49,597,000.00
101336	FNMA 1.45 (CALLABLE	1.450000	04/27/2020	50,000,000.00	50,000,000.00	48,952,850.00
101538	FNMA 1.30 (CALLABLE	1.300000	11/25/2019	25,000,000.00	25,000,000.00	24,552,025.00
101584	FNMA 1.50 (CALLABLE	1.500000	08/28/2020	25,000,000.00	25,000,000.00	24,398,825.00
101587	FNMA 1.65 (CALLABLE	1.650000	04/28/2021	25,000,000.00	24,996,977.31	24,295,350.00
101612	FNMA 1.51 (CALLABLE	1.510000	06/08/2020	25,000,000.00	25,000,000.00	24,470,900.00
101620	FNMA 1.71 (CALLABLE	1.710000	06/02/2021	25,000,000.00	25,000,000.00	24,021,475.00
101633	FNMA 1.625 (CALLABL	1.625000	09/02/2020	25,000,000.00	25,000,000.00	24,467,375.00
101686	FNMA 1.70 (CALLABLE	1.700000	12/07/2020	25,000,000.00	25,000,000.00	24,441,625.00
101928	FNMA 1.45 (CALLABLE	1.450000	06/30/2020	50,000,000.00	50,000,000.00	48,841,150.00
101942	FNMA 1.46 (CALLABLE	1.460000	09/30/2020	25,000,000.00	25,000,000.00	24,348,425.00
101952	FNMA 1.53 (CALLABLE	1.530000	12/29/2020	50,000,000.00	50,000,000.00	48,624,500.00
101953	FNMA 1.48 (CALLABLE	1.480000	06/29/2020	25,000,000.00	25,000,000.00	24,437,400.00
101954	FNMA 1.48 (CALLABLE	1.480000	06/29/2020	25,000,000.00	25,000,000.00	24,437,400.00
101956	FNMA 1.50 (CALLABLE	1.500000	09/29/2020	50,000,000.00	50,000,000.00	48,746,550.00
101959	FNMA 1.50 (CALLABLE	1.500000	09/29/2020	25,000,000.00	25,000,000.00	24,373,275.00
101970	FNMA 1.625 (CALLABL	1.625000	06/30/2021	5,000,000.00	5,000,000.00	4,794,000.00
102082	FNMA 1.50 (CALLABLE	1.500000	07/27/2021	50,000,000.00	50,000,000.00	47,992,000.00
102101	FNMA 1.45 (CALLABLE	1.450000	01/27/2021	25,000,000.00	25,000,000.00	24,227,475.00
102104	FNMA 1.53 (CALLABLE	1.530000	07/27/2021	25,000,000.00	25,000,000.00	23,904,350.00
102105	FNMA 1.48 (CALLABLE	1.480000	04/27/2021	25,000,000.00	25,000,000.00	24,172,575.00
102106	FNMA 1.53 (CALLABLE	1.530000	07/27/2021	50,000,000.00	50,000,000.00	47,811,150.00
102110	FNMA 1.53 (CALLABLE	1.530000	07/27/2021	25,000,000.00	25,000,000.00	23,905,575.00
102111	FNMA 1.48 (CALLABLE	1.480000	04/27/2021	25,000,000.00	25,000,000.00	24,172,525.00
102112	FNMA 1.50 (CALLABLE	1.500000	04/27/2021	25,000,000.00	25,000,000.00	24,187,075.00
102126	FNMA 1.55 (CALLABLE	1.550000	07/27/2021	25,000,000.00	25,000,000.00	23,961,575.00
102135	FNMA 1.58 (CALLABLE	1.580000	07/27/2021	25,000,000.00	25,000,000.00	23,890,025.00
102141	FNMA 1.60 (CALLABLE	1.600000	07/27/2021	25,000,000.00	25,000,000.00	23,952,700.00
102146	FNMA 1.57 (CALLABLE	1.570000	07/27/2021	25,000,000.00	25,000,000.00	23,929,575.00
102178	FNMA 1.625 (CALLABL	1.625000	07/27/2021	25,000,000.00	25,000,000.00	23,731,025.00
102190	FNMA 1.40 (CALLABLE	1.400000	05/08/2020	25,000,000.00	25,000,000.00	24,441,775.00
102197	FNMA 1.55 (CALLABLE	1.550000	07/27/2021	25,000,000.00	25,000,000.00	24,031,150.00
102198	FNMA 1.55 (CALLABLE	1.550000	07/27/2021	25,000,000.00	24,993,521.35	24,031,150.00
102200	FNMA 1.55 (CALLABLE	1.550000	07/28/2021	25,000,000.00	25,000,000.00	23,838,150.00
102202	FNMA 1.60 (CALLABLE	1.600000	07/27/2021	25,000,000.00	25,000,000.00	24,115,450.00
102282	FNMA 1.50 (CALLABLE	1.500000	08/25/2021	50,000,000.00	50,000,000.00	47,788,400.00

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Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102292	FNMA 1.55 (CALLABLE	1.550000	08/17/2021	46,212,000.00	46,204,382.37	44,340,876.12
102333	FNMA 1.60 (CALLABLE	1.600000	08/24/2021	25,000,000.00	25,000,000.00	23,974,500.00
102537	FNMA 1.625 (CALLABL	1.625000	09/30/2021	25,000,000.00	25,000,000.00	23,773,000.00
102573	FNMA 1.45 (CALLABLE	1.450000	09/15/2020	25,000,000.00	25,000,000.00	24,322,675.00
102603	FNMA 1.55 (CALLABLE	1.550000	09/28/2021	25,000,000.00	25,000,000.00	23,715,750.00
102604	FNMA 1.55 (CALLABLE	1.550000	09/28/2021	50,000,000.00	50,000,000.00	47,485,350.00
102626	FNMA 1.50 (CALLABLE	1.500000	09/29/2021	50,000,000.00	50,000,000.00	47,343,050.00
102648	FNMA 1.50 (CALLABLE	1.500000	09/30/2021	35,000,000.00	34,997,607.89	33,369,245.00
102650	FNMA 1.51 (CALLABLE	1.510000	09/30/2021	50,000,000.00	50,000,000.00	47,756,800.00
102652	FNMA 1.51 (CALLABLE	1.510000	09/30/2021	50,000,000.00	50,000,000.00	47,393,250.00
102664	FNMA 1.125 (CALLABL	1.125000	09/09/2019	50,000,000.00	49,987,092.93	49,155,150.00
102669	FNMA 1.52 (CALLABLE	1.520000	10/12/2021	25,000,000.00	25,000,000.00	23,700,575.00
102847	FNMA 1.51 (CALLABLE	1.510000	09/30/2021	50,000,000.00	49,991,675.37	47,756,800.00
102848	FNMA 1.51 (CALLABLE	1.510000	09/30/2021	50,000,000.00	49,991,675.37	47,756,800.00
102849	FNMA 1.51 (CALLABLE	1.510000	09/30/2021	14,070,000.00	14,067,657.46	13,438,763.52
102854	FNMA 1.53 (CALLABLE	1.530000	10/27/2021	50,000,000.00	49,993,017.52	47,642,000.00
102856	FNMA 1.56 (CALLABLE	1.560000	10/27/2021	50,000,000.00	50,000,000.00	47,665,850.00
102857	FNMA 1.56 (CALLABLE	1.560000	10/27/2021	50,000,000.00	50,000,000.00	47,665,850.00
103027	FNMA 1.85 (CALLABLE	1.850000	11/26/2021	50,000,000.00	50,000,000.00	47,963,600.00
103029	FNMA 1.85 (CALLABLE	1.850000	11/26/2021	25,000,000.00	25,000,000.00	24,073,875.00
103040	FNMA 1.95 (CALLABLE	1.950000	12/01/2021	25,000,000.00	25,000,000.00	24,113,750.00
103230	FNMA 1.20 (CALLABLE	1.200000	10/28/2019	50,000,000.00	49,811,802.27	49,080,150.00
103231	FNMA 1.20 (CALLABLE	1.200000	10/28/2019	50,000,000.00	49,811,802.27	49,080,150.00
103232	FNMA 1.20 (CALLABLE	1.200000	10/28/2019	10,451,000.00	10,411,662.90	10,258,732.95
103242	FNMA 1.50	1.500000	11/30/2020	50,000,000.00	49,753,626.37	48,602,950.00
103247	FNMA 1.50	1.500000	06/22/2020	50,000,000.00	49,903,863.33	48,892,550.00
103248	FNMA 1.50	1.500000	06/22/2020	50,000,000.00	49,903,863.33	48,892,550.00
103249	FNMA 1.50	1.500000	06/22/2020	25,000,000.00	24,951,931.66	24,446,275.00
103255	FNMA 1.375	1.375000	02/26/2021	50,000,000.00	49,443,896.36	48,240,650.00
103757	FNMA 1.70 (CALLABLE	1.700000	01/27/2020	50,000,000.00	49,968,054.80	49,279,750.00
103758	FNMA 1.70 (CALLABLE	1.700000	01/27/2020	50,000,000.00	49,968,054.80	49,279,750.00
103759	FNMA 1.70 (CALLABLE	1.700000	01/27/2020	17,000,000.00	16,989,138.64	16,755,115.00
104341	FNMA 2.25 (CALLABLE	2.250000	04/27/2022	25,000,000.00	25,000,000.00	24,141,675.00
104343	FNMA 2.25 (CALLABLE	2.250000	04/27/2022	25,000,000.00	25,000,000.00	24,141,675.00
104350	FNMA 2.25 (CALLABLE	2.250000	04/27/2022	25,000,000.00	25,000,000.00	24,141,675.00
106668	FNMA 2.20 (CALLABLE	2.200000	10/13/2022	32,735,000.00	32,468,408.48	31,684,042.83
FNMA TOTAL				3,715,943,000.00	3,713,803,355.83	3,623,873,600.22
91953	FHLB 1.75 (CALLABLE	.800000	12/28/2018	50,000,000.00	50,000,000.00	49,559,300.00
91977	FHLB 1.75 (CALLABLE	.800000	12/28/2018	50,000,000.00	50,000,000.00	49,559,300.00
91978	FHLB 2.00 (CALLABLE	.730000	12/28/2018	50,000,000.00	50,000,000.00	49,536,450.00
92020	FHLB 2.00 (CALLABLE	.800000	01/08/2019	50,000,000.00	50,000,000.00	49,535,900.00
92035	FHLB 2.25 (CALLABLE	.800000	12/18/2018	50,000,000.00	50,000,000.00	49,582,600.00
92161	FHLB 2.50 (CALLABLE	.860000	01/28/2019	50,000,000.00	50,000,000.00	49,511,050.00
92162	FHLB 2.50 (CALLABLE	.850000	01/25/2019	50,000,000.00	50,000,000.00	49,514,350.00
92163	FHLB 2.85 (CALLABLE	.850000	01/28/2019	50,000,000.00	50,000,000.00	49,507,400.00
92164	FHLB 2.50 (CALLABLE	.860000	01/28/2019	50,000,000.00	50,000,000.00	49,511,050.00
92177	FHLB 3.00 (CALLABLE	.875000	01/28/2019	50,000,000.00	50,000,000.00	49,516,600.00
92788	FHLB 3.00 (CALLABLE	.920000	04/11/2019	25,000,000.00	25,000,000.00	24,682,000.00
92814	FHLB 3.50 (CALLABLE	.875000	04/17/2019	25,000,000.00	25,000,000.00	24,663,575.00
93057	FHLB 3.50 (CALLABLE	.800000	05/15/2019	25,000,000.00	25,000,000.00	24,607,650.00
93058	FHLB 3.50 (CALLABLE	.800000	05/15/2019	25,000,000.00	25,000,000.00	24,607,650.00
93059	FHLB 2.50 (CALLABLE	.850000	05/21/2019	25,000,000.00	25,000,000.00	24,612,625.00
93060	FHLB 2.50 (CALLABLE	.850000	05/21/2019	25,000,000.00	25,000,000.00	24,612,625.00
93063	FHLB 3.50 (CALLABLE	.800000	05/15/2019	25,000,000.00	25,000,000.00	24,607,650.00
93064	FHLB 3.75 (CALLABLE	.800000	05/22/2019	25,000,000.00	25,000,000.00	24,598,200.00
93178	FHLB 3.50 (CALLABLE	.800000	05/28/2019	25,000,000.00	25,000,000.00	24,590,050.00
93208	FHLB 4.00 (CALLABLE	.800000	05/22/2019	50,000,000.00	50,000,000.00	49,196,400.00
93209	FHLB 4.00 (CALLABLE	.800000	05/22/2019	25,000,000.00	25,000,000.00	24,598,200.00

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Attachment X

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93210	FHLB 4.00 (CALLABLE	.800000	05/22/2019	25,000,000.00	25,000,000.00	24,598,200.00
93335	FHLB 6.00 (CALLABLE	1.000000	06/27/2019	50,000,000.00	50,000,000.00	49,230,500.00
96500	FHLB 7.125 (CALLABL	1.300000	08/28/2019	25,000,000.00	25,000,000.00	24,638,400.00
96727	FHLB 7.35 (CALLABLE	1.230000	09/26/2019	25,000,000.00	25,000,000.00	24,548,000.00
97963	FHLB 7.75 (CALLABLE	1.250000	03/18/2020	25,000,000.00	25,000,000.00	24,421,775.00
98031	FHLB 6.50 (CALLABLE	1.250000	03/30/2020	25,000,000.00	25,000,000.00	24,409,125.00
98032	FHLB 6.50 (CALLABLE	1.250000	03/30/2020	25,000,000.00	25,000,000.00	24,409,125.00
98069	FHLB 7.50 (CALLABLE	1.250000	04/02/2020	25,000,000.00	25,000,000.00	24,406,850.00
98561	FHLB 6.00 (CALLABLE	1.250000	05/27/2020	25,000,000.00	25,000,000.00	24,350,250.00
98562	FHLB 6.00 (CALLABLE	1.250000	05/27/2020	25,000,000.00	25,000,000.00	24,350,250.00
98775	FHLB 8.50 (CALLABLE	1.250000	06/30/2020	25,000,000.00	25,000,000.00	24,316,975.00
98776	FHLB 7.50 (CALLABLE	1.300000	06/25/2020	25,000,000.00	25,000,000.00	24,348,150.00
101960	FHLMC 2.75 (CALLABL	1.275000	06/29/2021	50,000,000.00	50,000,000.00	47,247,350.00
101961	FHLMC 2.75 (CALLABL	1.275000	06/29/2021	10,000,000.00	10,000,000.00	9,449,470.00
102145	FHLMC 2.35 (CALLABL	1.250000	07/27/2021	25,000,000.00	25,000,000.00	23,671,025.00
103048	FHLMC 3.20 (CALLABL	1.250000	12/02/2021	25,000,000.00	25,000,000.00	23,614,925.00
103060	FHLMC 3.50 (CALLABL	1.300000	12/02/2021	25,000,000.00	24,991,025.47	23,884,050.00
104057	FHLMC 4.125 (CALLAB	2.500000	03/28/2022	25,000,000.00	25,000,000.00	24,179,750.00
104739	FHLMC 4.25 (CALLABL	2.125000	05/24/2022	25,000,000.00	25,000,000.00	23,929,875.00
104788	FHLMC 4.65 (CALLABL	2.300000	05/24/2022	25,000,000.00	25,000,000.00	23,838,300.00
105672	FHLB 4.50 (CALLABLE	2.500000	10/06/2022	25,000,000.00	25,000,000.00	23,924,600.00
105677	FHLB 4.50 (CALLABLE	2.500000	10/12/2022	25,000,000.00	25,000,000.00	23,844,900.00
105697	FHLMC 4.75 (CALLABL	2.000000	10/11/2022	25,000,000.00	25,000,000.00	23,921,450.00
105794	FHLB 5.00 (CALLABLE	2.250000	10/18/2022	25,000,000.00	25,000,000.00	23,847,275.00
106261	FHLB 5.75 (CALLABLE	3.500000	12/13/2022	25,000,000.00	25,000,000.00	24,000,600.00
106900	FHLB 6.00 (CALLABLE	6.000000	02/15/2023	15,000,000.00	15,000,000.00	14,686,125.00
107615	FHLMC 6.50 (CALLABL	6.500000	04/26/2023	50,000,000.00	50,000,000.00	49,468,300.00
107618	FHLMC 6.50 (CALLABL	6.500000	04/26/2023	50,000,000.00	50,000,000.00	49,468,300.00
107620	FHLB 6.50 (CALLABLE	6.500000	04/26/2023	50,000,000.00	50,000,000.00	49,473,600.00
107725	FHLB 7.25 (CALLABLE	7.250000	04/26/2023	50,000,000.00	50,000,000.00	49,619,200.00
107800	FHLMC 7.75 (CALLABL	7.750000	04/26/2023	50,000,000.00	50,000,000.00	49,916,600.00
MCPN TOTAL				1,725,000,000.00	1,724,991,025.47	1,690,723,920.00
101320	FHLB 2.25 (CALLABLE	1.200000	04/28/2021	50,000,000.00	50,000,000.00	47,742,050.00
102917	FHLB 2.125 (CALLABL	1.375000	11/10/2021	25,000,000.00	25,000,000.00	23,714,100.00
103056	FHLB 3.00 (CALLABLE	1.500000	12/02/2021	25,000,000.00	25,000,000.00	23,614,750.00
103061	FHLB 1.50 (CALLABLE	1.750000	11/26/2021	25,000,000.00	25,000,000.00	24,576,675.00
103325	FHLB 3.25 (CALLABLE	2.000000	12/30/2021	50,000,000.00	50,000,000.00	48,192,600.00
103327	FHLB 2.875 (CALLABL	2.250000	12/28/2021	50,000,000.00	50,000,000.00	47,729,300.00
103587	FHLMC 3.50 (CALLABL	1.750000	01/27/2022	50,000,000.00	50,000,000.00	47,403,350.00
104067	FHLMC 4.25 (CALLABL	2.000000	03/28/2022	25,000,000.00	25,000,000.00	24,059,525.00
104258	FHLMC 4.25 (CALLABL	1.875000	04/18/2022	25,000,000.00	25,000,000.00	23,938,775.00
104305	FHLMC 4.30 (CALLABL	1.800000	04/19/2022	25,000,000.00	25,000,000.00	23,925,300.00
104658	FHLMC 4.25 (CALLABL	2.250000	05/16/2022	25,000,000.00	25,000,000.00	23,858,500.00
105968	FHLMC 2.00 (CALLABL	2.000000	11/22/2022	25,000,000.00	25,000,000.00	24,731,600.00
107573	FHLMC 6.00 (CALLABL	6.000000	04/26/2023	25,000,000.00	25,000,000.00	24,747,325.00
107574	FHLB 6.00 (CALLABLE	6.000000	04/26/2023	50,000,000.00	50,000,000.00	49,957,750.00
MCSA TOTAL				475,000,000.00	475,000,000.00	458,191,600.00
106681	ING U.S. FUNDING LL	1.760000	05/30/2018	40,000,000.00	39,943,288.89	39,936,000.00
106771	CHARIOT FUNDING LLC	1.860000	07/02/2018	2,016,000.00	2,009,542.08	2,008,598.26
106822	CHARIOT FUNDING LLC	1.860000	07/05/2018	1,050,000.00	1,046,473.75	1,045,907.45
106925	ING U.S. FUNDING LL	1.780000	05/07/2018	25,000,000.00	24,992,583.33	24,991,250.00
106945	ING U.S. FUNDING LL	1.730000	05/01/2018	50,000,000.00	50,000,000.00	49,997,553.00
106946	ING U.S. FUNDING LL	1.730000	05/01/2018	25,000,000.00	25,000,000.00	24,998,776.50
106954	LA FAYETTE ASSET SE	1.800000	05/03/2018	16,159,000.00	16,157,384.10	16,156,683.93
106964	LA FAYETTE ASSET SE	1.800000	05/03/2018	14,060,000.00	14,058,594.00	14,057,984.78
106970	CRC FUNDING LLC CP	1.750000	05/10/2018	30,000,000.00	29,986,875.00	29,985,300.00
106971	CANCARA ASSET SEC L	1.780000	05/04/2018	25,000,000.00	24,996,291.67	24,995,361.00
106973	CRC FUNDING LLC CP	1.780000	05/10/2018	10,316,000.00	10,311,409.38	10,310,945.16

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106977	OLD LINE FUNDING LL	1.720000	05/07/2018	50,000,000.00	49,985,666.67	49,982,986.00
106981	LA FAYETTE ASSET SE	1.800000	05/08/2018	16,694,000.00	16,688,157.10	16,687,433.75
106999	CAFCO LLC CP	1.780000	05/14/2018	25,000,000.00	24,983,930.55	24,982,432.00
107011	CAFCO LLC CP	1.790000	05/18/2018	50,000,000.00	49,957,736.11	49,954,150.00
107014	ATLANTIC ASSET SEC	1.840000	05/04/2018	1,450,000.00	1,449,777.67	1,449,721.28
107019	CAFCO LLC CP	1.800000	05/10/2018	20,000,000.00	19,991,000.00	19,990,238.80
107024	MONT BLANC CAPITAL	1.900000	06/12/2018	20,000,000.00	19,955,666.66	19,952,317.80
107032	THUNDER BAY FUNDING	1.810000	05/18/2018	25,000,000.00	24,978,631.95	24,976,750.00
107034	LA FAYETTE ASSET SE	1.830000	05/17/2018	26,288,000.00	26,266,619.09	26,264,997.21
107042	ATLANTIC ASSET SEC	1.850000	05/18/2018	16,373,000.00	16,358,696.37	16,357,773.11
107051	OLD LINE FUNDING LL	1.850000	05/18/2018	21,749,000.00	21,729,999.83	21,728,719.06
107059	OLD LINE FUNDING LL	1.870000	05/18/2018	50,000,000.00	49,955,847.22	49,953,375.00
107061	CAFCO LLC CP	1.900000	05/11/2018	4,543,000.00	4,540,602.31	4,540,543.01
107062	CAFCO LLC CP	1.900000	05/11/2018	6,457,000.00	6,453,592.14	6,453,507.86
107085	CAFCO LLC CP	1.900000	05/17/2018	2,003,000.00	2,001,308.58	2,001,270.03
107086	CAFCO LLC CP	1.900000	05/17/2018	6,172,000.00	6,166,788.09	6,166,669.31
107093	THUNDER BAY FUNDING	1.930000	05/15/2018	16,200,000.00	16,187,841.00	16,187,579.95
107094	DANSKE CORP CP	1.840000	05/07/2018	11,336,000.00	11,332,523.63	11,332,032.40
107100	TOYOTA MOTOR CREDIT	1.980000	06/29/2018	12,400,000.00	12,359,762.00	12,359,080.00
107105	OLD LINE FUNDING LL	1.930000	05/17/2018	15,908,000.00	15,894,354.47	15,894,027.53
107106	OLD LINE FUNDING LL	1.930000	05/17/2018	2,792,000.00	2,789,605.09	2,789,547.70
107110	LA FAYETTE ASSET SE	1.980000	05/21/2018	35,000,000.00	34,961,500.00	34,961,616.55
107112	CAFCO LLC CP	1.920000	05/18/2018	17,700,000.00	17,683,952.00	17,683,769.10
107114	LA FAYETTE ASSET SE	2.030000	05/22/2018	18,191,000.00	18,169,458.83	18,170,022.68
107124	OLD LINE FUNDING LL	2.050000	06/25/2018	12,979,000.00	12,938,350.50	12,937,550.78
107128	THUNDER BAY FUNDING	1.830000	05/08/2018	11,470,000.00	11,465,918.59	11,465,488.50
107143	OLD LINE FUNDING LL	2.020000	05/23/2018	25,000,000.00	24,969,138.89	24,969,764.50
107144	DANSKE CORP CP	1.870000	05/07/2018	5,578,000.00	5,576,261.52	5,576,047.70
107145	DANSKE CORP CP	1.870000	05/07/2018	44,086,000.00	44,072,259.86	44,070,569.90
107153	CIESCO LLC CP	2.030000	06/01/2018	50,000,000.00	49,912,597.22	49,913,378.00
107155	OLD LINE FUNDING LL	1.840000	05/01/2018	50,000,000.00	50,000,000.00	49,997,673.50
107161	LA FAYETTE ASSET SE	1.850000	05/08/2018	10,535,000.00	10,531,210.33	10,530,856.27
107168	OLD LINE FUNDING LL	1.840000	05/01/2018	50,000,000.00	50,000,000.00	49,997,673.50
107169	CANCARA ASSET SEC L	1.900000	05/01/2018	50,000,000.00	50,000,000.00	49,997,764.00
107174	ATLANTIC ASSET SEC	2.150000	06/11/2018	1,825,000.00	1,820,531.28	1,820,754.45
107175	LA FAYETTE ASSET SE	1.850000	05/08/2018	16,048,000.00	16,042,227.18	16,041,687.84
107187	THUNDER BAY FUNDING	1.860000	05/04/2018	50,000,000.00	49,992,250.00	49,990,389.00
107189	LA FAYETTE ASSET SE	1.850000	05/08/2018	4,923,000.00	4,921,229.09	4,921,063.64
107197	OLD LINE FUNDING LL	1.850000	05/07/2018	50,000,000.00	49,984,583.33	49,982,986.00
107198	CANCARA ASSET SEC L	1.910000	05/18/2018	30,000,000.00	29,972,941.66	29,971,725.00
107199	CANCARA ASSET SEC L	1.910000	05/18/2018	20,000,000.00	19,981,961.11	19,981,150.00
107222	CANCARA ASSET SEC L	2.000000	05/15/2018	1,500,000.00	1,498,833.33	1,498,818.75
107230	ATLANTIC ASSET SEC	2.020000	06/01/2018	50,000,000.00	49,913,027.78	49,913,022.00
107231	CANCARA ASSET SEC L	1.950000	05/10/2018	50,000,000.00	49,975,625.00	49,975,139.00
107232	CANCARA ASSET SEC L	1.950000	05/10/2018	40,000,000.00	39,980,500.00	39,980,111.20
107235	LA FAYETTE ASSET SE	1.910000	05/09/2018	50,000,000.00	49,978,777.78	49,977,750.00
107236	LA FAYETTE ASSET SE	1.910000	05/09/2018	9,471,000.00	9,466,980.09	9,466,785.41
107237	OLD LINE FUNDING LL	2.070000	06/04/2018	50,000,000.00	49,902,250.00	49,904,625.00
107240	NATIXIS NY BRANCH C	2.110000	06/05/2018	50,000,000.00	49,897,430.56	49,908,600.00
107244	CAFCO LLC CP	1.900000	05/04/2018	35,000,000.00	34,994,458.33	34,993,455.00
107245	CRC FUNDING LLC CP	1.920000	05/04/2018	25,000,000.00	24,996,000.00	24,995,277.78
107248	OLD LINE FUNDING LL	1.850000	05/08/2018	22,000,000.00	21,992,086.11	21,991,380.84
107255	ATLANTIC ASSET SEC	1.900000	05/09/2018	25,489,000.00	25,478,237.98	25,477,657.40
107258	OLD LINE FUNDING LL	2.160000	06/07/2018	25,000,000.00	24,944,500.00	24,947,882.00
107259	CAFCO LLC CP	1.920000	05/04/2018	25,000,000.00	24,996,000.00	24,995,325.00
107265	ATLANTIC ASSET SEC	2.020000	06/01/2018	25,000,000.00	24,956,513.89	24,956,511.00
107266	CAFCO LLC CP	1.920000	05/07/2018	25,000,000.00	24,992,000.00	24,991,639.00
107271	CANCARA ASSET SEC L	1.970000	05/10/2018	16,923,000.00	16,914,665.42	16,914,585.55
107274	TOYOTA MOTOR CREDIT	1.810000	05/01/2018	25,000,000.00	25,000,000.00	24,998,838.25
107279	CANCARA ASSET SEC L	1.980000	05/10/2018	50,000,000.00	49,975,250.00	49,975,139.00
107280	ABBEY NATIONAL TREA	1.810000	05/01/2018	47,895,000.00	47,895,000.00	47,892,602.38
107281	CANCARA ASSET SEC L	1.980000	05/10/2018	5,638,000.00	5,635,209.19	5,635,196.67

Los Angeles County Treasurer
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Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107282	ATLANTIC ASSET SEC	1.890000	05/04/2018	1,750,000.00	1,749,724.37	1,749,663.62
107286	CANCARA ASSET SEC L	1.990000	05/18/2018	15,000,000.00	14,985,904.17	14,985,862.50
107289	ABBEY NATIONAL TREA	1.810000	05/01/2018	25,751,000.00	25,751,000.00	25,749,710.90
107295	MONT BLANC CAPITAL	2.050000	05/09/2018	50,000,000.00	49,977,222.22	49,977,750.00
107296	MONT BLANC CAPITAL	2.050000	05/09/2018	5,422,000.00	5,419,529.98	5,419,587.21
107297	THUNDER BAY FUNDING	1.980000	05/23/2018	25,000,000.00	24,969,750.00	24,969,764.50
107300	ABBEY NATIONAL TREA	1.810000	05/01/2018	43,826,000.00	43,826,000.00	43,823,806.07
107305	CAFCO LLC CP	2.200000	06/15/2018	50,000,000.00	49,862,500.00	49,874,139.00
107306	CAFCO LLC CP	2.200000	06/15/2018	25,000,000.00	24,931,250.00	24,937,069.50
107309	MONT BLANC CAPITAL	2.250000	06/15/2018	6,226,000.00	6,208,489.38	6,210,017.48
107317	MONT BLANC CAPITAL	2.270000	06/14/2018	25,000,000.00	24,930,638.89	24,937,343.75
107319	CIESCO LLC CP	2.260000	06/15/2018	34,592,000.00	34,494,277.60	34,503,200.26
107324	ATLANTIC ASSET SEC	1.870000	05/01/2018	40,000,000.00	40,000,000.00	39,998,111.20
107332	ABBEY NATIONAL TREA	1.880000	05/01/2018	15,091,000.00	15,091,000.00	15,090,244.54
107340	JUPITER SEC COMPANY	2.180000	07/02/2018	750,000.00	747,184.17	747,246.38
107341	CANCARA ASSET SEC L	2.050000	05/15/2018	600,000.00	599,521.67	599,527.50
107343	ABBEY NATIONAL TREA	1.880000	05/02/2018	17,712,000.00	17,711,075.04	17,710,224.90
107346	ABBEY NATIONAL TREA	1.910000	05/01/2018	50,000,000.00	50,000,000.00	49,997,497.00
107347	CHARIOT FUNDING LLC	2.260000	06/19/2018	25,000,000.00	24,923,097.22	24,929,618.00
107348	ABBEY NATIONAL TREA	1.910000	05/03/2018	50,000,000.00	49,994,694.44	49,992,475.00
107349	NATIXIS NY BRANCH C	1.940000	05/21/2018	50,000,000.00	49,946,111.11	49,948,812.50
107350	ABBEY NATIONAL TREA	1.910000	05/02/2018	24,549,000.00	24,547,697.54	24,546,539.70
107359	JUPITER SEC COMPANY	2.280000	06/21/2018	25,000,000.00	24,919,250.00	24,926,514.00
107361	NATIXIS NY BRANCH C	1.970000	05/21/2018	50,000,000.00	49,945,277.78	49,948,812.50
107362	JUPITER SEC COMPANY	2.280000	06/21/2018	35,000,000.00	34,886,950.00	34,897,119.60
107364	JUPITER SEC COMPANY	2.280000	06/21/2018	6,704,000.00	6,682,346.08	6,684,293.99
107365	JUPITER SEC COMPANY	2.280000	06/21/2018	25,346,000.00	25,264,132.42	25,271,496.95
107366	TOYOTA MOTOR CREDIT	1.910000	05/07/2018	50,000,000.00	49,984,083.33	49,983,375.00
107368	AUTOBAHN FUNDING CO	1.890000	05/01/2018	40,000,000.00	40,000,000.00	39,998,111.20
107369	JUPITER SEC COMPANY	2.260000	06/25/2018	50,000,000.00	49,827,361.11	49,840,322.00
107370	CAFCO LLC CP	2.290000	07/03/2018	50,000,000.00	49,799,625.00	49,815,378.00
107374	CRC FUNDING LLC CP	2.300000	07/03/2018	40,000,000.00	39,839,000.00	39,850,168.80
107375	ABBEY NATIONAL TREA	1.910000	05/04/2018	48,306,000.00	48,298,311.30	48,296,290.49
107380	ATLANTIC ASSET SEC	1.900000	05/09/2018	50,000,000.00	49,978,888.89	49,977,750.00
107381	ABBEY NATIONAL TREA	1.940000	05/31/2018	47,584,000.00	47,507,072.53	47,507,294.59
107384	SHEFFIELD RECEIVABL	1.930000	05/01/2018	25,000,000.00	25,000,000.00	24,998,773.00
107385	CIESCO LLC CP	2.300000	07/05/2018	50,000,000.00	49,792,361.11	49,805,116.50
107388	THUNDER BAY FUNDING	2.070000	05/30/2018	17,500,000.00	17,470,818.75	17,471,708.28
107391	DANSKE CORP CP	1.900000	05/07/2018	3,000,000.00	2,999,050.00	2,998,950.00
107392	CANCARA ASSET SEC L	2.000000	05/15/2018	1,400,000.00	1,398,911.11	1,398,897.50
107395	ATLANTIC ASSET SEC	2.250000	06/11/2018	7,600,000.00	7,580,525.00	7,582,319.89
107397	OLD LINE FUNDING LL	2.070000	05/31/2018	50,000,000.00	49,913,750.00	49,916,300.00
107399	ATLANTIC ASSET SEC	1.900000	05/09/2018	24,511,000.00	24,500,650.91	24,500,092.61
107400	LA FAYETTE ASSET SE	2.050000	05/03/2018	1,500,000.00	1,499,829.17	1,499,785.01
107401	CHARIOT FUNDING LLC	2.050000	05/29/2018	2,500,000.00	2,496,013.89	2,496,107.15
107402	CREDIT AGRICOLE CIB	1.850000	05/30/2018	26,799,000.00	26,759,062.05	26,760,811.43
107408	CREDIT AGRICOLE CIB	1.880000	05/18/2018	50,000,000.00	49,955,611.11	49,959,550.00
107412	LA FAYETTE ASSET SE	2.040000	06/01/2018	25,000,000.00	24,956,083.34	25,000,000.00
107418	CRC FUNDING LLC CP	1.990000	05/30/2018	50,000,000.00	49,919,847.22	49,920,000.00
107425	LA FAYETTE ASSET SE	2.000000	05/03/2018	6,100,000.00	6,099,322.22	6,099,125.69
107427	THUNDER BAY FUNDING	2.070000	06/01/2018	25,000,000.00	24,955,437.50	24,956,689.00
107429	CREDIT AGRICOLE CIB	1.880000	05/18/2018	42,879,000.00	42,840,932.98	42,844,310.89
107434	AUTOBAHN FUNDING CO	1.830000	05/01/2018	35,000,000.00	35,000,000.00	34,998,347.30
107435	AUTOBAHN FUNDING CO	1.830000	05/01/2018	30,000,000.00	30,000,000.00	29,998,583.40
107438	EXXON MOBIL CORP CP	1.800000	05/04/2018	50,000,000.00	49,992,500.00	49,990,244.50
107439	EXXON MOBIL CORP CP	1.800000	05/04/2018	50,000,000.00	49,992,500.00	49,990,244.50
107445	ATLANTIC ASSET SEC	2.150000	06/04/2018	2,000,000.00	1,995,938.89	1,996,173.34
107446	SHEFFIELD RECEIVABL	2.080000	05/30/2018	33,000,000.00	32,944,706.67	32,946,649.89
107447	ATLANTIC ASSET SEC	2.200000	06/11/2018	3,700,000.00	3,690,729.44	3,691,392.58
107462	EXXON MOBIL CORP CP	1.820000	05/07/2018	50,000,000.00	49,984,833.33	49,982,889.00
107464	SHEFFIELD RECEIVABL	1.950000	05/03/2018	50,000,000.00	49,994,583.33	49,992,562.50
107467	AUTOBAHN FUNDING CO	1.840000	05/02/2018	50,000,000.00	49,997,444.44	49,995,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107468	ABBEY NATIONAL TREA	2.220000	06/29/2018	50,000,000.00	49,818,083.34	49,838,333.50
107469	THUNDER BAY FUNDING	2.070000	06/04/2018	44,000,000.00	43,913,980.00	43,916,070.00
107470	CHARIOT FUNDING LLC	2.050000	05/30/2018	4,000,000.00	3,993,394.45	3,993,533.32
107473	THUNDER BAY FUNDING	2.270000	07/03/2018	50,000,000.00	49,801,375.00	49,813,244.50
107476	CAFCO LLC CP	2.320000	07/11/2018	27,000,000.00	26,876,460.00	26,883,792.00
107478	CRC FUNDING LLC CP	2.320000	07/10/2018	18,301,000.00	18,218,442.16	18,222,568.50
107479	CRC FUNDING LLC CP	2.320000	07/10/2018	24,699,000.00	24,587,580.07	24,593,148.98
107480	PEPSICO INC CP	1.820000	05/03/2018	50,000,000.00	49,994,944.44	49,992,771.00
107495	DANSKE CORP CP	2.235000	07/02/2018	50,000,000.00	49,807,541.67	49,810,387.50
107496	AUTOBAHN FUNDING CO	1.840000	05/07/2018	50,000,000.00	49,984,666.67	49,982,889.00
107501	AUTOBAHN FUNDING CO	1.840000	05/08/2018	50,000,000.00	49,982,111.11	49,980,333.50
107506	CANCARA ASSET SEC L	2.300000	07/02/2018	50,000,000.00	49,801,944.44	49,808,462.50
107507	CANCARA ASSET SEC L	2.300000	07/02/2018	25,000,000.00	24,900,972.22	24,904,231.25
107508	ATLANTIC ASSET SEC	2.000000	05/15/2018	900,000.00	899,300.00	899,310.00
107509	SHEFFIELD RECEIVABL	1.940000	05/03/2018	25,000,000.00	24,997,305.56	24,996,281.25
107510	CAFCO LLC CP	2.300000	07/11/2018	23,000,000.00	22,895,669.44	22,901,008.00
107516	OLD LINE FUNDING LL	2.230000	06/27/2018	4,000,000.00	3,985,876.67	3,986,718.00
107517	EXXON MOBIL CORP CP	1.830000	05/04/2018	50,000,000.00	49,992,375.00	49,990,244.50
107520	SHEFFIELD RECEIVABL	2.130000	06/08/2018	4,000,000.00	3,991,006.67	3,991,346.32
107521	ABBEY NATIONAL TREA	1.940000	06/01/2018	25,000,000.00	24,958,236.11	24,958,333.25
107522	ABBEY NATIONAL TREA	1.940000	06/01/2018	25,105,000.00	25,063,060.70	25,063,158.25
107523	TOYOTA MOTOR CREDIT	1.840000	05/09/2018	50,000,000.00	49,979,555.56	49,978,475.00
107524	TOYOTA MOTOR CREDIT	1.840000	05/09/2018	13,000,000.00	12,994,684.44	12,994,403.50
107526	CHEVRON CORP CP	1.820000	05/08/2018	50,000,000.00	49,982,305.56	49,980,433.50
107527	ATLANTIC ASSET SEC	2.200000	06/11/2018	685,000.00	683,283.69	683,406.46
107536	SHEFFIELD RECEIVABL	1.950000	05/04/2018	50,000,000.00	49,991,875.00	49,990,033.50
107537	EXXON MOBIL CORP CP	1.790000	05/02/2018	50,000,000.00	49,997,513.89	49,995,130.50
107538	ATLANTIC ASSET SEC	1.890000	05/21/2018	20,000,000.00	19,979,000.00	19,978,066.60
107539	CANCARA ASSET SEC L	1.900000	05/15/2018	3,700,000.00	3,697,266.11	3,697,086.25
107540	CHEVRON CORP CP	1.810000	05/04/2018	50,000,000.00	49,992,458.33	49,990,244.50
107541	LA FAYETTE ASSET SE	1.920000	05/03/2018	750,000.00	749,920.00	749,892.50
107542	CRC FUNDING LLC CP	1.990000	06/05/2018	50,000,000.00	49,903,263.89	49,902,700.00
107544	SHEFFIELD RECEIVABL	2.030000	05/21/2018	25,000,000.00	24,971,805.56	24,972,291.75
107545	ABBEY NATIONAL TREA	2.230000	06/29/2018	24,202,000.00	24,113,548.41	24,123,746.95
107549	CREDIT AGRICOLE CIB	1.950000	05/02/2018	2,700,000.00	2,699,853.75	2,699,775.60
107556	AUTOBAHN FUNDING CO	1.830000	05/11/2018	50,000,000.00	49,974,583.33	49,972,500.00
107557	CREDIT AGRICOLE CIB	1.890000	05/02/2018	10,000,000.00	9,999,475.00	9,999,168.90
107558	AUTOBAHN FUNDING CO	1.840000	05/11/2018	25,000,000.00	24,987,222.22	24,986,250.00
107560	AUTOBAHN FUNDING CO	1.840000	05/10/2018	25,000,000.00	24,988,500.00	24,987,569.50
107562	SHEFFIELD RECEIVABL	1.950000	05/04/2018	9,242,000.00	9,240,498.18	9,240,157.79
107563	TOYOTA MOTOR CREDIT	1.850000	05/11/2018	15,000,000.00	14,992,291.67	14,992,047.90
107566	ING U.S. FUNDING LL	1.900000	05/21/2018	1,900,000.00	1,897,994.44	1,897,918.55
107567	REGENCY MARKETS NO.	1.940000	05/11/2018	50,000,000.00	49,973,055.55	49,972,500.00
107568	REGENCY MARKETS NO.	1.940000	05/11/2018	50,000,000.00	49,973,055.55	49,972,500.00
107569	REGENCY MARKETS NO.	1.940000	05/11/2018	50,000,000.00	49,973,055.55	49,972,500.00
107570	REGENCY MARKETS NO.	1.930000	05/11/2018	50,000,000.00	49,973,194.45	49,972,500.00
107571	REGENCY MARKETS NO.	1.930000	05/11/2018	50,000,000.00	49,973,194.45	49,972,500.00
107572	REGENCY MARKETS NO.	1.930000	05/11/2018	35,361,000.00	35,342,042.57	35,341,551.45
107583	ATLANTIC ASSET SEC	1.850000	05/14/2018	35,000,000.00	34,976,618.06	34,975,091.55
107584	AUTOBAHN FUNDING CO	1.830000	05/08/2018	50,000,000.00	49,982,208.33	49,980,333.50
107585	LA FAYETTE ASSET SE	1.860000	05/10/2018	20,000,000.00	19,990,700.00	19,990,055.60
107586	SHEFFIELD RECEIVABL	1.930000	05/10/2018	50,000,000.00	49,975,875.00	49,974,361.00
107589	ATLANTIC ASSET SEC	1.850000	05/11/2018	25,000,000.00	24,987,152.78	24,986,250.00
107590	CANCARA ASSET SEC L	1.920000	05/23/2018	6,000,000.00	5,992,960.00	5,992,743.48
107591	EXXON MOBIL CORP CP	1.790000	05/02/2018	50,000,000.00	49,997,513.89	49,995,130.50
107596	ATLANTIC ASSET SEC	2.300000	07/10/2018	19,507,000.00	19,419,760.36	19,423,130.82
107605	REGENCY MARKETS NO.	2.000000	05/08/2018	12,020,000.00	12,015,325.55	12,015,272.17
107606	ING U.S. FUNDING LL	1.900000	05/11/2018	2,000,000.00	1,998,944.44	1,998,884.72
107607	ATLANTIC ASSET SEC	1.900000	05/22/2018	2,000,000.00	1,997,783.33	1,997,692.44
107608	AUTOBAHN FUNDING CO	1.830000	05/10/2018	15,000,000.00	14,993,137.50	14,992,541.70
107610	ING U.S. FUNDING LL	1.820000	05/01/2018	1,850,000.00	1,850,000.00	1,849,909.46
107616	CAFCO LLC CP	2.300000	07/13/2018	25,000,000.00	24,883,402.78	24,888,434.75

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107619	ABBEY NATIONAL TREA	1.940000	06/13/2018	26,499,000.00	26,437,595.93	26,437,366.24
107621	TORONTO DOMINION BA	1.860000	05/17/2018	50,000,000.00	49,958,666.67	49,957,759.50
107624	AUTOBAHN FUNDING CO	1.840000	05/15/2018	30,000,000.00	29,978,533.33	29,976,999.90
107629	TORONTO DOMINION BA	1.860000	05/16/2018	50,000,000.00	49,961,250.00	49,960,333.50
107630	LA FAYETTE ASSET SE	1.860000	05/18/2018	25,000,000.00	24,978,041.67	24,976,750.00
107631	ING U.S. FUNDING LL	1.820000	05/01/2018	22,000,000.00	22,000,000.00	21,998,923.32
107634	EXXON MOBIL CORP CP	1.780000	05/01/2018	50,000,000.00	50,000,000.00	49,997,566.50
107635	TORONTO DOMINION BA	1.860000	05/18/2018	50,000,000.00	49,956,083.33	49,955,150.00
107636	TORONTO DOMINION BA	1.860000	05/18/2018	50,000,000.00	49,956,083.33	49,955,150.00
107637	AUTOBAHN FUNDING CO	1.840000	05/10/2018	27,500,000.00	27,487,350.00	27,486,326.45
107638	LA FAYETTE ASSET SE	1.780000	05/04/2018	22,201,000.00	22,197,706.85	22,196,806.48
107639	SHEFFIELD RECEIVABL	2.100000	06/11/2018	4,000,000.00	3,990,433.33	3,990,592.00
107641	CAFCO LLC CP	2.000000	06/14/2018	21,836,000.00	21,782,623.11	21,782,365.33
107643	REGENCY MARKETS NO.	1.950000	05/11/2018	50,000,000.00	49,972,916.67	49,972,500.00
107644	REGENCY MARKETS NO.	1.950000	05/11/2018	50,000,000.00	49,972,916.67	49,972,500.00
107645	REGENCY MARKETS NO.	1.950000	05/11/2018	50,000,000.00	49,972,916.67	49,972,500.00
107646	REGENCY MARKETS NO.	1.950000	05/11/2018	10,502,000.00	10,496,311.42	10,496,223.90
107647	ATLANTIC ASSET SEC	1.840000	05/21/2018	50,000,000.00	49,948,888.89	49,945,166.50
107648	THUNDER BAY FUNDING	2.000000	06/20/2018	3,750,000.00	3,739,583.34	3,750,000.00
107655	TORONTO DOMINION BA	1.860000	05/17/2018	50,000,000.00	49,958,666.67	49,957,759.50
107656	OLD LINE FUNDING LL	1.960000	06/12/2018	50,000,000.00	49,885,666.67	49,880,794.50
107657	OLD LINE FUNDING LL	1.840000	05/15/2018	46,200,000.00	46,166,941.33	46,164,387.65
107658	ATLANTIC ASSET SEC	1.830000	05/16/2018	50,000,000.00	49,961,875.00	49,958,955.50
107660	AUTOBAHN FUNDING CO	1.840000	05/14/2018	40,000,000.00	39,973,422.22	39,971,533.20
107664	REGENCY MARKETS NO.	1.940000	05/11/2018	50,000,000.00	49,973,055.56	49,972,500.00
107665	REGENCY MARKETS NO.	1.940000	05/11/2018	50,000,000.00	49,973,055.56	49,972,500.00
107666	REGENCY MARKETS NO.	1.940000	05/11/2018	33,000,000.00	32,982,216.67	32,981,850.00
107668	MONT BLANC CAPITAL	1.920000	05/14/2018	16,110,000.00	16,098,830.40	16,098,535.00
107669	CAFCO LLC CP	2.280000	07/13/2018	50,000,000.00	49,768,833.33	49,776,869.50
107670	CRC FUNDING LLC CP	2.000000	06/18/2018	7,500,000.00	7,480,000.00	7,479,501.68
107671	CAFCO LLC CP	2.280000	07/13/2018	3,900,000.00	3,881,969.00	3,882,595.82
107672	CIESCO LLC CP	2.000000	06/18/2018	7,500,000.00	7,480,000.00	7,479,358.73
107674	OLD LINE FUNDING LL	1.990000	06/12/2018	40,000,000.00	39,907,133.33	39,904,635.60
107678	ATLANTIC ASSET SEC	2.300000	07/10/2018	6,093,000.00	6,065,750.75	6,066,803.51
107679	ATLANTIC ASSET SEC	2.000000	06/12/2018	5,000,000.00	4,988,333.33	4,988,067.50
107680	MONT BLANC CAPITAL	2.020000	06/14/2018	16,130,000.00	16,090,176.82	16,089,574.19
107681	ABBEY NATIONAL TREA	1.930000	06/01/2018	12,706,000.00	12,684,883.33	12,684,823.29
107682	REGENCY MARKETS NO.	1.950000	05/14/2018	50,000,000.00	49,964,791.67	49,964,416.50
107683	REGENCY MARKETS NO.	1.950000	05/14/2018	50,000,000.00	49,964,791.67	49,964,416.50
107684	REGENCY MARKETS NO.	1.950000	05/14/2018	22,303,000.00	22,287,294.97	22,287,127.62
107685	ING U.S. FUNDING LL	1.750000	05/01/2018	40,000,000.00	40,000,000.00	39,998,042.40
107686	EXXON MOBIL CORP CP	1.780000	05/03/2018	50,000,000.00	49,995,055.56	49,992,691.50
107687	AUTOBAHN FUNDING CO	1.830000	05/14/2018	35,000,000.00	34,976,870.83	34,975,091.55
107688	CHARIOT FUNDING LLC	2.000000	06/20/2018	15,000,000.00	14,958,333.33	14,956,841.25
107689	SHEFFIELD RECEIVABL	1.900000	05/17/2018	35,000,000.00	34,970,444.44	34,968,712.80
107690	SHEFFIELD RECEIVABL	1.900000	05/16/2018	6,000,000.00	5,995,250.00	5,994,954.66
107693	EMERSON ELECTRIC CO	1.820000	05/14/2018	25,000,000.00	24,983,569.45	24,982,461.00
107694	CREDIT AGRICOLE CIB	1.920000	06/13/2018	25,000,000.00	24,942,666.66	24,944,480.50
107696	CREDIT AGRICOLE CIB	1.920000	06/15/2018	50,000,000.00	49,880,000.00	49,882,891.50
107699	CRC FUNDING LLC CP	2.280000	07/20/2018	42,750,000.00	42,533,400.00	42,532,039.13
107700	CANCARA ASSET SEC L	1.850000	05/23/2018	20,000,000.00	19,977,388.89	19,975,811.60
107707	LA FAYETTE ASSET SE	1.860000	05/23/2018	50,000,000.00	49,943,166.67	49,939,529.00
107708	AUTOBAHN FUNDING CO	1.840000	05/16/2018	50,000,000.00	49,961,666.67	49,958,955.50
107709	AUTOBAHN FUNDING CO	1.840000	05/15/2018	50,000,000.00	49,964,222.22	49,961,666.50
107710	SHEFFIELD RECEIVABL	1.900000	05/18/2018	50,000,000.00	49,955,138.89	49,952,625.00
107711	EMERSON ELECTRIC CO	1.850000	05/15/2018	30,000,000.00	29,978,416.67	29,977,374.90
107712	CREDIT AGRICOLE CIB	1.930000	06/15/2018	50,000,000.00	49,879,375.00	49,882,891.50
107713	CRC FUNDING LLC CP	2.000000	06/19/2018	50,000,000.00	49,863,888.89	49,860,208.50
107714	CIESCO LLC CP	2.050000	06/28/2018	19,139,000.00	19,075,788.14	19,074,196.49
107715	AUTOBAHN FUNDING CO	1.840000	05/16/2018	40,000,000.00	39,969,333.34	39,967,164.40
107716	AUTOBAHN FUNDING CO	1.830000	05/17/2018	50,000,000.00	49,959,333.33	49,956,248.50
107717	AUTOBAHN FUNDING CO	1.830000	05/17/2018	50,000,000.00	49,959,333.33	49,956,248.50

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Attachment X

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107718	AUTOBAHN FUNDING CO	1.830000	05/17/2018	25,000,000.00	24,979,666.67	24,978,124.25
107719	NATIXIS NY BRANCH C	1.690000	05/02/2018	50,000,000.00	49,997,652.78	49,995,330.50
107720	NATIXIS NY BRANCH C	1.690000	05/03/2018	50,000,000.00	49,995,305.56	49,992,983.50
107721	SHEFFIELD RECEIVABL	1.900000	05/22/2018	50,000,000.00	49,944,583.33	49,941,822.00
107723	ABBEY NATIONAL TREA	1.880000	05/31/2018	47,000,000.00	46,926,366.67	46,924,236.00
107724	CIESCO LLC CP	2.050000	06/28/2018	14,159,000.00	14,112,235.97	14,111,058.48
107729	AUTOBAHN FUNDING CO	1.830000	05/18/2018	30,000,000.00	29,974,075.00	29,972,100.00
107730	ATLANTIC ASSET SEC	1.840000	05/21/2018	25,000,000.00	24,974,444.45	24,972,583.25
107731	ATLANTIC ASSET SEC	1.860000	06/01/2018	50,000,000.00	49,919,916.67	49,913,022.00
107732	SHEFFIELD RECEIVABL	1.900000	05/23/2018	50,000,000.00	49,941,944.44	49,939,018.00
107733	CHEVRON CORP CP	1.800000	05/22/2018	50,000,000.00	49,947,500.00	49,945,458.50
107734	CHEVRON CORP CP	1.800000	05/22/2018	7,530,000.00	7,522,093.50	7,521,786.05
107735	SHEFFIELD RECEIVABL	1.900000	05/18/2018	16,200,000.00	16,185,465.00	16,184,650.50
107736	EXXON MOBIL CORP CP	1.800000	05/30/2018	50,000,000.00	49,927,500.00	49,925,000.00
107738	SHEFFIELD RECEIVABL	1.850000	05/16/2018	50,000,000.00	49,961,458.33	49,957,955.50
107739	SHEFFIELD RECEIVABL	1.850000	05/16/2018	50,000,000.00	49,961,458.33	49,957,955.50
107740	ATLANTIC ASSET SEC	2.280000	07/16/2018	27,950,000.00	27,815,467.33	27,816,088.48
107742	CAFCO LLC CP	1.900000	06/08/2018	8,750,000.00	8,732,451.39	8,731,657.81
107743	ABBEY NATIONAL TREA	1.910000	06/15/2018	14,886,000.00	14,850,459.68	14,849,726.99
107744	CAFCO LLC CP	1.840000	05/09/2018	50,000,000.00	49,979,555.55	49,978,187.50
107745	AUTOBAHN FUNDING CO	1.830000	05/18/2018	50,000,000.00	49,956,791.67	49,953,500.00
107746	CRC FUNDING LLC CP	1.880000	05/25/2018	50,000,000.00	49,937,333.33	49,934,479.00
107747	CRC FUNDING LLC CP	1.880000	05/25/2018	25,000,000.00	24,968,666.66	24,967,239.50
107748	ATLANTIC ASSET SEC	1.840000	05/23/2018	50,000,000.00	49,943,777.78	49,939,433.50
107749	SHEFFIELD RECEIVABL	1.870000	05/21/2018	25,000,000.00	24,974,027.78	24,972,291.75
107750	SHEFFIELD RECEIVABL	1.870000	05/21/2018	25,000,000.00	24,974,027.78	24,972,291.75
107751	CAFCO LLC CP	1.850000	05/09/2018	50,000,000.00	49,979,444.45	49,978,187.50
107752	AUTOBAHN FUNDING CO	1.840000	05/22/2018	45,000,000.00	44,951,700.00	44,948,107.35
107753	LA FAYETTE ASSET SE	1.850000	05/22/2018	25,000,000.00	24,973,020.83	24,971,170.75
107754	CREDIT AGRICOLE CIB	1.920000	06/18/2018	50,000,000.00	49,872,000.00	49,873,689.00
107755	COCA COLA CO CP	2.000000	07/19/2018	25,052,000.00	24,942,049.55	24,939,934.14
107756	MONT BLANC CAPITAL	2.320000	07/18/2018	37,676,000.00	37,486,615.31	37,490,222.66
107760	CANCARA ASSET SEC L	1.950000	06/20/2018	27,000,000.00	26,926,875.00	26,920,937.25
107761	REGENCY MARKETS NO.	1.950000	05/22/2018	50,000,000.00	49,943,125.00	49,942,341.50
107762	REGENCY MARKETS NO.	1.950000	05/22/2018	50,000,000.00	49,943,125.00	49,942,341.50
107763	REGENCY MARKETS NO.	1.950000	05/22/2018	34,790,000.00	34,750,426.38	34,749,881.22
107764	EXXON MOBIL CORP CP	1.760000	05/15/2018	50,000,000.00	49,965,777.78	49,963,104.00
107771	OLD LINE FUNDING LL	1.800000	05/15/2018	30,000,000.00	29,979,000.00	29,976,875.10
107774	EMERSON ELECTRIC CO	1.840000	05/21/2018	50,000,000.00	49,948,888.89	49,946,625.00
107776	LA FAYETTE ASSET SE	1.850000	05/30/2018	50,000,000.00	49,925,486.11	49,919,166.50
107777	SHEFFIELD RECEIVABL	1.890000	05/25/2018	25,000,000.00	24,968,500.00	24,966,701.50
107778	LA FAYETTE ASSET SE	2.340000	08/09/2018	36,700,000.00	36,461,450.00	36,456,078.59
107779	ATLANTIC ASSET SEC	2.320000	08/14/2018	2,714,000.00	2,695,635.27	2,694,916.97
107780	AUTOBAHN FUNDING CO	1.770000	05/04/2018	15,000,000.00	14,997,787.50	14,997,116.70
107782	SHEFFIELD RECEIVABL	1.890000	06/04/2018	50,000,000.00	49,910,750.00	49,904,139.00
107783	EXXON MOBIL CORP CP	1.790000	06/01/2018	50,000,000.00	49,922,930.55	49,919,866.50
107784	AUTOBAHN FUNDING CO	1.850000	06/01/2018	30,000,000.00	29,952,208.33	29,948,026.80
107785	ATLANTIC ASSET SEC	1.950000	06/11/2018	1,250,000.00	1,247,223.96	1,247,092.09
107786	LA FAYETTE ASSET SE	1.850000	06/04/2018	30,000,000.00	29,947,583.33	29,942,775.00
107787	SHEFFIELD RECEIVABL	1.890000	05/16/2018	15,000,000.00	14,988,187.50	14,987,386.65
107788	SHEFFIELD RECEIVABL	2.050000	06/13/2018	10,925,000.00	10,898,248.93	10,897,907.20
107789	SHEFFIELD RECEIVABL	2.050000	06/15/2018	7,000,000.00	6,982,062.50	6,981,762.27
107790	COCA COLA CO CP	1.850000	06/14/2018	1,165,000.00	1,162,365.81	1,162,233.13
107791	SHEFFIELD RECEIVABL	1.910000	06/05/2018	50,000,000.00	49,907,152.78	49,901,100.00
107792	SHEFFIELD RECEIVABL	2.030000	06/26/2018	2,950,000.00	2,940,684.56	2,940,289.34
107795	CIESCO LLC CP	2.270000	07/20/2018	34,954,000.00	34,777,676.49	34,775,787.03
107797	COCA COLA CO CP	1.800000	05/15/2018	600,000.00	599,580.00	599,547.50
107798	ING U.S. FUNDING LL	1.850000	06/01/2018	1,250,000.00	1,248,008.68	1,247,855.55
107803	TOYOTA MOTOR CREDIT	1.920000	06/07/2018	50,000,000.00	49,901,333.33	49,900,514.00
107804	SHEFFIELD RECEIVABL	1.890000	06/04/2018	25,000,000.00	24,955,375.00	24,952,069.50
107805	SHEFFIELD RECEIVABL	1.910000	06/06/2018	50,000,000.00	49,904,500.00	49,898,044.50
107806	SHEFFIELD RECEIVABL	1.880000	05/23/2018	50,000,000.00	49,942,555.56	49,939,018.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107807	CREDIT AGRICOLE CIB	1.930000	06/25/2018	50,000,000.00	49,852,569.44	49,851,522.00
107808	AUTOBAHN FUNDING CO	1.770000	05/07/2018	25,000,000.00	24,992,625.00	24,991,444.50
107809	REGENCY MARKETS NO.	1.900000	05/14/2018	27,789,000.00	27,769,933.66	27,769,223.40
107810	THUNDER BAY FUNDING	2.240000	07/23/2018	25,450,000.00	25,318,564.88	25,316,150.05
107814	CIESCO LLC CP	1.980000	07/12/2018	1,881,000.00	1,873,551.24	1,872,642.98
107815	SHEFFIELD RECEIVABL	1.900000	05/22/2018	15,041,000.00	15,024,329.56	15,023,498.89
107816	CIESCO LLC CP	2.250000	07/20/2018	27,546,000.00	27,408,270.00	27,405,556.72
107817	ATLANTIC ASSET SEC	1.870000	06/04/2018	10,000,000.00	9,982,338.89	9,980,866.70
107818	ATLANTIC ASSET SEC	1.970000	06/21/2018	3,000,000.00	2,991,627.50	2,991,181.68
107819	OLD LINE FUNDING LL	1.900000	06/05/2018	50,000,000.00	49,907,638.89	49,901,700.00
107820	OLD LINE FUNDING LL	1.900000	06/05/2018	50,000,000.00	49,907,638.89	49,901,700.00
107821	TOYOTA MOTOR CREDIT	1.920000	06/08/2018	50,000,000.00	49,898,666.67	49,897,679.00
107822	TOYOTA MOTOR CREDIT	1.940000	06/13/2018	50,000,000.00	49,884,138.89	49,883,216.50
107823	TOYOTA MOTOR CREDIT	1.950000	06/14/2018	50,000,000.00	49,880,833.33	49,880,312.50
107824	EXXON MOBIL CORP CP	1.790000	06/04/2018	50,000,000.00	49,915,472.22	49,912,111.00
107825	EXXON MOBIL CORP CP	1.770000	05/14/2018	35,000,000.00	34,977,629.16	34,975,908.45
107826	PRIVATE EXPORT FUND	2.000000	07/19/2018	50,000,000.00	49,780,555.55	49,758,555.50
107827	SHEFFIELD RECEIVABL	2.050000	06/18/2018	11,000,000.00	10,969,933.33	10,969,306.92
107828	CIESCO LLC CP	1.970000	06/21/2018	19,269,000.00	19,215,223.43	19,212,359.93
107829	REGENCY MARKETS NO.	1.890000	05/25/2018	39,036,000.00	38,986,814.64	38,984,304.23
107830	CIESCO LLC CP	1.950000	06/21/2018	20,031,000.00	19,975,664.36	19,972,120.08
107831	COCA COLA CO CP	2.020000	07/23/2018	1,700,000.00	1,692,082.72	1,691,955.60
107832	COCA COLA CO CP	2.020000	07/25/2018	1,500,000.00	1,492,845.83	1,492,707.92
107834	TORONTO DOMINION BA	2.000000	07/02/2018	50,000,000.00	49,827,777.78	49,823,512.50
107835	MONT BLANC CAPITAL	1.900000	05/14/2018	4,407,000.00	4,403,976.31	4,403,863.67
107836	MONT BLANC CAPITAL	2.030000	06/14/2018	19,560,000.00	19,511,469.47	19,510,977.75
107837	PRIVATE EXPORT FUND	2.000000	07/19/2018	20,000,000.00	19,912,222.23	19,903,422.20
107838	OLD LINE FUNDING LL	2.000000	07/09/2018	10,000,000.00	9,961,666.66	9,958,000.00
107839	SHEFFIELD RECEIVABL	1.840000	06/04/2018	25,000,000.00	24,956,555.56	24,952,069.50
107840	SHEFFIELD RECEIVABL	1.900000	05/25/2018	13,161,000.00	13,144,329.40	13,143,470.34
107841	THUNDER BAY FUNDING	1.730000	05/03/2018	50,000,000.00	49,995,194.45	49,992,833.50
107842	THUNDER BAY FUNDING	1.730000	05/03/2018	11,000,000.00	10,998,942.78	10,998,423.37
107843	MONT BLANC CAPITAL	1.890000	05/18/2018	19,506,000.00	19,488,590.90	19,487,859.42
107845	OLD LINE FUNDING LL	1.930000	06/14/2018	50,000,000.00	49,882,055.56	49,874,687.50
107847	CANCARA ASSET SEC L	1.800000	05/10/2018	15,000,000.00	14,993,250.00	14,992,541.70
107848	SHEFFIELD RECEIVABL	1.900000	05/25/2018	50,000,000.00	49,936,666.66	49,933,403.00
107849	ATLANTIC ASSET SEC	1.750000	05/08/2018	50,000,000.00	49,982,986.11	49,980,333.50
107850	ATLANTIC ASSET SEC	1.750000	05/08/2018	25,000,000.00	24,991,493.06	24,990,166.75
107851	AUTOBAHN FUNDING CO	1.830000	06/01/2018	20,000,000.00	19,968,483.33	19,965,351.20
107852	THUNDER BAY FUNDING	2.040000	07/10/2018	10,000,000.00	9,960,333.33	9,957,518.30
107853	TOYOTA MOTOR CREDIT	1.930000	06/13/2018	50,000,000.00	49,884,736.11	49,883,216.50
107854	TOYOTA MOTOR CREDIT	1.950000	06/18/2018	50,000,000.00	49,870,000.00	49,868,516.50
107855	SHEFFIELD RECEIVABL	1.850000	05/16/2018	50,000,000.00	49,961,458.33	49,957,955.50
107856	TORONTO DOMINION BA	1.970000	06/25/2018	50,000,000.00	49,849,513.89	49,846,700.00
107859	NATIXIS NY BRANCH C	1.680000	05/01/2018	25,000,000.00	25,000,000.00	24,998,835.50
107860	SHEFFIELD RECEIVABL	2.000000	06/11/2018	3,500,000.00	3,492,027.78	3,491,768.00
107861	SHEFFIELD RECEIVABL	1.900000	05/25/2018	4,597,000.00	4,591,177.14	4,590,877.07
107862	NATIXIS NY BRANCH C	1.680000	05/02/2018	50,000,000.00	49,997,666.67	49,995,330.50
107863	NATIXIS NY BRANCH C	1.680000	05/02/2018	50,000,000.00	49,997,666.67	49,995,330.50
107864	NATIXIS NY BRANCH C	1.680000	05/02/2018	50,000,000.00	49,997,666.67	49,995,330.50
107865	NATIXIS NY BRANCH C	1.680000	05/02/2018	50,000,000.00	49,997,666.67	49,995,330.50
107866	TORONTO DOMINION BA	1.960000	06/27/2018	50,000,000.00	49,844,833.33	49,840,419.50
107867	SHEFFIELD RECEIVABL	1.880000	05/22/2018	39,959,000.00	39,915,178.30	39,912,505.31
107868	ATLANTIC ASSET SEC	1.720000	05/04/2018	50,000,000.00	49,992,833.33	49,990,389.00
107869	AUTOBAHN FUNDING CO	1.710000	05/07/2018	10,000,000.00	9,997,150.00	9,996,577.80
107870	CHEVRON CORP CP	1.750000	05/15/2018	50,000,000.00	49,965,972.22	49,963,104.00
107871	SHEFFIELD RECEIVABL	1.840000	06/08/2018	20,000,000.00	19,961,155.56	19,956,731.60
107873	ATLANTIC ASSET SEC	1.840000	05/30/2018	25,000,000.00	24,962,944.45	24,959,375.00
107875	ATLANTIC ASSET SEC	1.840000	05/30/2018	25,000,000.00	24,962,944.44	24,959,375.00
107877	TOYOTA MOTOR CREDIT	1.850000	05/30/2018	50,000,000.00	49,925,486.11	49,922,916.50
107878	TORONTO DOMINION BA	1.960000	07/02/2018	50,000,000.00	49,831,222.22	49,823,512.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

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107879	AUTOBAHN FUNDING CO	1.840000	06/01/2018	25,000,000.00	24,960,388.89	24,956,689.00
107881	THUNDER BAY FUNDING	2.250000	07/30/2018	10,000,000.00	9,943,750.00	9,941,785.30
107882	ATLANTIC ASSET SEC	1.880000	05/22/2018	16,015,000.00	15,997,436.88	15,996,522.21
107883	OLD LINE FUNDING LL	2.000000	07/16/2018	1,485,000.00	1,478,730.00	1,477,939.20
107884	CAFCO LLC CP	2.040000	07/10/2018	1,000,000.00	996,033.34	995,773.53
107885	CREDIT AGRICOLE CIB	1.920000	07/02/2018	50,000,000.00	49,834,666.67	49,827,887.50
CPD TOTAL				11,683,390,000.00	11,667,967,918.34	11,667,764,200.58
103684	US BANK NA MTN	2.000000	01/24/2020	25,000,000.00	24,969,506.17	24,616,340.50
BNOT3 TOTAL				25,000,000.00	24,969,506.17	24,616,340.50
106293	USTN 0.75	.750000	10/31/2018	50,000,000.00	49,780,569.69	49,675,781.00
106294	USTN 0.75	.750000	10/31/2018	50,000,000.00	49,780,569.69	49,675,781.00
UST NOTE TOTAL				100,000,000.00	99,561,139.38	99,351,562.00
104904	UST BILL	1.137500	05/24/2018	50,000,000.00	49,963,663.19	49,948,968.50
104905	UST BILL	1.137500	05/24/2018	50,000,000.00	49,963,663.19	49,948,968.50
105724	UST BILL	1.260000	09/13/2018	50,000,000.00	49,763,750.00	49,643,315.00
105725	UST BILL	1.260000	09/13/2018	50,000,000.00	49,763,750.00	49,643,315.00
105726	UST BILL	1.260000	09/13/2018	50,000,000.00	49,763,750.00	49,643,315.00
105727	UST BILL	1.260000	09/13/2018	50,000,000.00	49,763,750.00	49,643,315.00
105865	UST BILL	1.362500	10/11/2018	50,000,000.00	49,691,545.13	49,558,541.50
105866	UST BILL	1.362500	10/11/2018	50,000,000.00	49,691,545.13	49,558,541.50
105982	UST BILL	1.380000	10/11/2018	50,000,000.00	49,687,583.34	49,558,541.50
105983	UST BILL	1.380000	10/11/2018	50,000,000.00	49,687,583.34	49,558,541.50
105984	UST BILL	1.377500	10/11/2018	50,000,000.00	49,688,149.30	49,558,541.50
105985	UST BILL	1.377500	10/11/2018	50,000,000.00	49,688,149.30	49,558,541.50
106287	UST BILL	1.415000	05/24/2018	50,000,000.00	49,954,798.61	49,948,968.50
106288	UST BILL	1.415000	05/24/2018	50,000,000.00	49,954,798.61	49,948,968.50
106290	UST BILL	1.555000	11/08/2018	50,000,000.00	49,587,493.06	49,491,832.00
106291	UST BILL	1.555000	11/08/2018	50,000,000.00	49,587,493.06	49,491,832.00
106748	UST BILL	1.762500	01/03/2019	50,000,000.00	49,395,364.59	49,321,607.50
106749	UST BILL	1.762500	01/03/2019	50,000,000.00	49,395,364.59	49,321,607.50
107156	UST BILL	2.000000	02/28/2019	50,000,000.00	49,158,333.33	49,106,781.00
107157	UST BILL	2.000000	02/28/2019	50,000,000.00	49,158,333.33	49,106,781.00
107451	UST BILL	1.955000	02/28/2019	50,000,000.00	49,177,270.83	49,106,781.00
107452	UST BILL	1.955000	02/28/2019	50,000,000.00	49,177,270.83	49,106,781.00
107453	UST BILL	1.955000	02/28/2019	50,000,000.00	49,177,270.83	49,106,781.00
107454	UST BILL	1.955000	02/28/2019	50,000,000.00	49,177,270.83	49,106,781.00
107481	UST BILL	1.650000	05/31/2018	50,000,000.00	49,931,250.00	49,930,937.50
107482	UST BILL	1.650000	05/31/2018	50,000,000.00	49,931,250.00	49,930,937.50
107483	UST BILL	1.650000	05/31/2018	50,000,000.00	49,931,250.00	49,930,937.50
107484	UST BILL	1.650000	05/31/2018	50,000,000.00	49,931,250.00	49,930,937.50
107497	UST BILL	1.665000	06/14/2018	50,000,000.00	49,898,250.00	49,899,319.50
107498	UST BILL	1.665000	06/14/2018	50,000,000.00	49,898,250.00	49,899,319.50
107499	UST BILL	1.665000	06/14/2018	50,000,000.00	49,898,250.00	49,899,319.50
107500	UST BILL	1.665000	06/14/2018	50,000,000.00	49,898,250.00	49,899,319.50
UST BILLS TOTAL				1,600,000,000.00	1,589,335,944.42	1,587,308,976.00
104946	LACCAL BANS	2.059000	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	2.059000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	2.431000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				25,000,000.00	25,000,000.00	25,000,000.00
107421	NORDEA BANK AB NY F	2.702000	03/27/2020	50,000,000.00	50,000,000.00	50,018,227.00
107422	NORDEA BANK AB NY F	2.702000	03/27/2020	50,000,000.00	50,000,000.00	50,018,227.00
CDS-FR TOTAL				100,000,000.00	100,000,000.00	100,036,454.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106280	WELLS FARGO BANK NA	1.610000	05/30/2018	50,000,000.00	50,000,000.00	49,989,489.00
106503	WELLS FARGO BANK CD	1.710000	06/29/2018	50,000,000.00	50,000,000.00	49,978,987.50
107221	MUFG UNION BANK NA	1.800000	05/18/2018	50,000,000.00	50,000,000.00	50,002,235.00
107423	MUFG UNION BANK NA	1.920000	05/18/2018	50,000,000.00	50,000,000.00	50,005,270.50
107424	MUFG UNION BANK NA	1.920000	05/18/2018	50,000,000.00	50,000,000.00	50,005,270.50
107458	MUFG UNION BANK NA	1.900000	05/15/2018	50,000,000.00	50,000,000.00	50,004,001.50
107515	MUFG UNION BANK NA	1.890000	05/22/2018	50,000,000.00	50,000,000.00	50,005,512.00
107565	MUFG UNION BANK NA	1.870000	05/18/2018	50,000,000.00	50,000,000.00	50,004,043.50
107612	MUFG UNION BANK NA	1.870000	05/18/2018	50,000,000.00	50,000,000.00	50,004,050.00
107613	MUFG UNION BANK NA	1.870000	05/18/2018	25,000,000.00	25,000,000.00	25,002,025.00
107722	MUFG UNION BANK NA	1.870000	05/30/2018	50,000,000.00	50,000,000.00	50,006,605.50
107872	MUFG UNION BANK NA	1.860000	06/07/2018	25,000,000.00	25,000,000.00	25,000,018.75
NEG CDS TOTAL				550,000,000.00	550,000,000.00	550,007,508.75
106249	AU & NZ BANKING GRP	1.550000	06/29/2018	50,000,000.00	50,000,000.00	49,964,823.00
106292	AU & NZ BANKING GRP	1.520000	06/01/2018	50,000,000.00	50,000,000.00	49,986,568.50
106315	WESTPAC BANKING COR	1.860000	11/29/2018	50,000,000.00	50,002,890.23	49,843,436.50
106357	WESTPAC BANKING COR	1.880000	12/03/2018	50,000,000.00	50,002,943.89	49,844,106.50
106699	ROYAL BANK OF CANAD	1.750000	05/18/2018	50,000,000.00	50,000,000.00	49,998,333.50
106700	WESTPAC BANKING COR	1.800000	06/29/2018	50,000,000.00	50,000,812.10	49,986,552.50
106701	BANK OF NOVA SCOTIA	1.800000	06/29/2018	50,000,000.00	50,000,812.10	49,984,046.00
106896	CREDIT SUISSE NY CD	1.770000	05/02/2018	50,000,000.00	50,000,000.00	50,000,067.50
106897	CREDIT SUISSE NY CD	1.790000	05/09/2018	50,000,000.00	50,000,000.00	50,000,200.00
106940	CANADIAN IMP. BK OF	1.850000	06/29/2018	50,000,000.00	50,000,813.21	50,007,636.50
106951	CREDIT SUISSE NY CD	1.780000	05/04/2018	50,000,000.00	50,000,000.00	50,000,146.00
107069	SOCIETE GENERALE NY	2.000000	05/31/2018	50,000,000.00	50,000,414.28	50,007,636.50
107104	TORONTO DOMINION BA	1.950000	05/23/2018	50,000,000.00	50,000,304.08	50,003,809.00
107227	BARCLAYS BANK PLC N	1.880000	05/18/2018	50,000,000.00	50,000,000.00	50,005,128.00
107228	BANK OF MONTREAL CH	1.900000	05/18/2018	50,000,000.00	50,000,235.22	50,004,624.20
107249	NORDEA BANK AB NY C	2.040000	06/05/2018	50,000,000.00	50,000,000.00	50,010,707.20
107250	NORDEA BANK AB NY C	2.040000	06/08/2018	50,000,000.00	50,000,000.00	50,010,513.05
107251	SOCIETE GENERALE NY	1.850000	05/07/2018	50,000,000.00	50,000,000.00	50,001,461.50
107252	DNB BANK ASA NY CD	1.800000	05/04/2018	50,000,000.00	50,000,000.00	50,001,070.50
107254	TORONTO DOMINION BA	1.860000	05/18/2018	50,000,000.00	50,000,000.00	50,001,225.50
107270	TORONTO DOMINION BA	2.150000	06/08/2018	50,000,000.00	50,000,524.94	50,013,629.00
107339	BANK OF MONTREAL CH	2.080000	06/01/2018	50,000,000.00	50,000,428.78	50,011,350.25
107379	RABOBANK NEDERLAND	2.240000	06/29/2018	50,000,000.00	50,000,000.00	50,021,257.50
107386	SOCIETE GENERALE NY	2.240000	06/26/2018	50,000,000.00	50,000,773.42	50,022,957.50
107393	SOCIETE GENERALE NY	2.240000	06/28/2018	50,000,000.00	50,000,800.94	50,022,941.50
107419	RABOBANK NEDERLAND	2.250000	06/29/2018	50,000,000.00	50,000,000.00	50,022,097.00
107420	RABOBANK NEDERLAND	2.250000	06/29/2018	50,000,000.00	50,000,000.00	50,022,097.00
107430	DNB BANK ASA NY CD	1.880000	05/30/2018	50,000,000.00	50,000,000.00	50,005,283.50
107437	DNB BANK ASA NY CD	1.880000	06/01/2018	50,000,000.00	50,000,000.00	50,005,150.00
107474	CANADIAN IMP. BK OF	2.200000	07/02/2018	50,000,000.00	50,000,856.37	50,035,845.50
107475	BANK OF MONTREAL CH	2.000000	06/01/2018	50,000,000.00	50,000,000.00	50,005,683.50
107504	BNP PARIBAS SF CD	2.260000	07/02/2018	50,000,000.00	50,000,000.00	50,025,608.50
107505	BNP PARIBAS SF CD	2.260000	07/02/2018	50,000,000.00	50,000,000.00	50,025,608.50
107512	BARCLAYS BANK PLC N	2.300000	06/29/2018	50,000,000.00	50,000,000.00	50,005,492.50
107513	BARCLAYS BANK PLC N	2.300000	06/29/2018	50,000,000.00	50,000,000.00	50,005,492.50
107543	NORDEA BANK AB NY C	1.810000	05/08/2018	50,000,000.00	50,000,000.00	50,001,085.85
107547	NORDEA BANK AB NY C	1.810000	05/07/2018	50,000,000.00	50,000,000.00	50,000,950.15
107559	BANK OF MONTREAL CH	1.860000	05/15/2018	50,000,000.00	50,000,000.00	50,003,076.80
107561	SOCIETE GENERALE NY	1.930000	06/05/2018	50,000,000.00	50,000,484.53	50,004,368.50
107592	CREDIT AGRICOLE CIB	1.930000	06/06/2018	50,000,000.00	50,000,498.38	50,008,398.50
107594	TORONTO DOMINION BA	1.890000	05/15/2018	50,000,000.00	50,000,194.05	50,001,930.50
107595	TORONTO DOMINION BA	1.890000	05/15/2018	50,000,000.00	50,000,194.05	50,001,930.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107614	TORONTO DOMINION BA	1.880000	05/14/2018	50,000,000.00	50,000,000.00	50,001,691.00
107617	TORONTO DOMINION BA	1.880000	05/16/2018	50,000,000.00	50,000,207.93	50,001,755.00
107640	NORDEA BANK AB NY C	1.850000	05/18/2018	50,000,000.00	50,000,000.00	50,003,453.10
107667	BARCLAYS BANK PLC N	2.100000	06/11/2018	50,000,000.00	50,000,000.00	50,006,273.50
107741	DNB BANK ASA NY CD	1.730000	05/15/2018	50,000,000.00	50,000,000.00	50,001,331.50
107781	DNB BANK ASA NY CD	1.920000	06/20/2018	50,000,000.00	50,000,000.00	50,003,532.50
107796	BANK OF MONTREAL CH	1.850000	06/19/2018	50,000,000.00	50,000,000.00	49,996,469.30
107799	BARCLAYS BANK PLC N	2.120000	06/25/2018	50,000,000.00	50,000,000.00	49,995,512.00
107833	CREDIT AGRICOLE CIB	1.930000	06/25/2018	50,000,000.00	50,000,000.00	50,001,589.00
107844	BARCLAYS BANK PLC N	2.400000	08/01/2018	50,000,000.00	50,000,000.00	49,998,120.00
107857	TORONTO DOMINION BA	1.990000	06/26/2018	50,000,000.00	50,000,000.00	50,001,070.50
107858	NORDEA BANK AB NY C	1.810000	06/01/2018	50,000,000.00	50,000,000.00	49,999,540.05
YANKEE CDS TOTAL				2,700,000,000.00	2,700,014,188.50	2,699,944,664.45
NTRD TOTAL				**34,765,097,000.00**	**34,731,518,007.50**	**34,269,558,879.41**
	NTRD HISTORICAL TOTAL				**34,698,119,169.83**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.250000	03/15/2020	25,000,000.00	24,949,951.22	24,861,525.00
GOV'T SPONSORED ENTERPRISES TOTAL				25,000,000.00	24,949,951.22	24,861,525.00
102351	USTN 1.125	1.125000	07/31/2021	50,000,000.00	49,956,426.63	47,597,656.00
103017	USTN 1.125	1.125000	09/30/2021	50,000,000.00	49,564,390.76	47,453,125.00
103018	USTN 1.125	1.125000	09/30/2021	50,000,000.00	49,463,503.65	47,453,125.00
UST NOTE TOTAL				150,000,000.00	148,984,321.04	142,503,906.00
TRADE TOTAL				**175,000,000.00**	**173,934,272.26**	**167,365,431.00**
	TRADE HISTORICAL TOTAL				**173,490,921.88**	
PSI TOTAL				**34,940,097,000.00**	**34,905,452,279.76**	**34,436,924,310.41**
	PSI HISTORICAL TOTAL				**34,871,610,091.71**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.000000	09/14/2022	15,000,000.00	15,000,000.00	14,395,575.00
FHLB TOTAL				15,000,000.00	15,000,000.00	14,395,575.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	14,395,575.00
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.270000	12/26/2041	7,000,000.00	7,000,000.00	6,609,799.00
106615	FFCB 3.25	3.250000	12/27/2039	9,000,000.00	9,000,000.00	8,528,193.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,137,992.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	15,137,992.00
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.000000	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
GF TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
PHHPA-PH HABITAT PRESERVATION AUTHORITY						
100748	FFCB 3.00 (CALLABLE	3.000000	03/04/2031	5,000,000.00	5,000,000.00	4,760,110.00
101632	FFCB 3.00 (CALLABLE	3.000000	04/21/2033	500,000.00	500,000.00	462,494.00
102153	FFCB 2.70 (CALLABLE	2.700000	07/21/2036	1,500,000.00	1,493,166.33	1,293,273.00
FFCB TOTAL				7,000,000.00	6,993,166.33	6,515,877.00
101370	FHLB 3.125 (CALLABL	3.125000	04/28/2036	5,000,000.00	5,000,000.00	4,690,325.00
101841	FHLB 3.00 (CALLABLE	3.000000	06/16/2036	4,000,000.00	4,000,000.00	3,649,148.00
102043	FHLB 2.875 (CALLABL	2.875000	07/21/2036	10,000,000.00	10,000,000.00	9,073,080.00
102496	FHLB 2.82 (CALLABLE	2.820000	09/13/2041	2,200,000.00	2,200,000.00	1,895,876.40
FHLB TOTAL				21,200,000.00	21,200,000.00	19,308,429.40
102369	FHLMC 2.75 (CALLABL	2.750000	09/08/2036	3,976,000.00	3,976,000.00	3,537,713.59
FHLMC TOTAL				3,976,000.00	3,976,000.00	3,537,713.59
PHHPA TOTAL				32,176,000.00	32,169,166.33	29,362,019.99
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.500000	07/27/2021	600,000.00	599,805.64	574,695.00
FHLB TOTAL				600,000.00	599,805.64	574,695.00
93170	FHLMC 1.00 (CALLABL	1.000000	05/25/2018	476,000.00	476,000.00	475,795.32
FHLMC TOTAL				476,000.00	476,000.00	475,795.32
102191	FNMA 1.52 (CALLABLE	1.520000	07/28/2021	3,900,000.00	3,900,000.00	3,730,151.10
FNMA TOTAL				3,900,000.00	3,900,000.00	3,730,151.10
SANITATION DISTRICT TOTAL				4,976,000.00	4,975,805.64	4,780,641.42
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.050000	12/28/2018	10,000,000.00	10,000,000.00	9,968,239.10
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,968,239.10
105099	RABOBANK NEDERLAND	1.770000	06/24/2019	5,000,000.00	5,000,000.00	4,974,410.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	4,974,410.00
SCP61-SCAQMD TOTAL				15,000,000.00	15,000,000.00	14,942,649.10

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2018 to April 30, 2018
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.770000	06/24/2019	10,000,000.00	10,000,000.00	9,948,820.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,948,820.00
SCP66-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,948,820.00
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.050000	12/28/2018	10,000,000.00	10,000,000.00	9,968,239.10
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,968,239.10
SCP6F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,968,239.10
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.050000	12/28/2018	5,000,000.00	5,000,000.00	4,984,119.55
NEG CDS TOTAL				5,000,000.00	5,000,000.00	4,984,119.55
SCP6U-SCAQMD TOTAL				5,000,000.00	5,000,000.00	4,984,119.55
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.770000	06/24/2019	10,000,000.00	10,000,000.00	9,948,820.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,948,820.00
SCU5F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,948,820.00
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	.000000	12/31/2018	39,938,304.01	39,938,304.01	39,938,304.01
COLLATERIZD TDS TOTAL				39,938,304.01	39,938,304.01	39,938,304.01
SCAQM TOTAL				39,938,304.01	39,938,304.01	39,938,304.01
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	.000000	12/31/2018	3,244,662.47	3,244,662.47	3,244,662.47
COLLATERIZD TDS TOTAL				3,244,662.47	3,244,662.47	3,244,662.47
SLIM-SCHOOLS LINKED INSURANCE MGMT				3,244,662.47	3,244,662.47	3,244,662.47
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	.000000	12/31/2018	39,197.05	39,197.05	39,197.05
COLLATERIZD TDS TOTAL				39,197.05	39,197.05	39,197.05
WASIA TOTAL				39,197.05	39,197.05	39,197.05
SPI TOTAL				**165,419,163.53**	**165,412,135.50**	**160,736,039.69**
	SPI HISTORICAL TOTAL				**165,411,364.00**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	55,544,017.02
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	717,004.67
05/17/00	C.I. 2658M	449,228.87
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$56,712,211.71

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,030,641.09
04/13/16	COMMERCIAL PAPER 2016	1,342,759.94
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,010,862.12
02/09/93	DISNEY PROJECT 1993	7,437,532.84
03/21/12	DISNEY PROJECT, 2012	4,211,838.93
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,455,872.76
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,601,600.40
	U.S. BANK - TRUSTEE TOTAL	$91,101,200.19

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,175,468.70
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,097,322.60
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,930,116.51
	ZIONS BANK - TRUSTEE TOTAL	$25,202,907.81

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,640.19
	TREASURER TOTAL	$302,640.19

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 4/30/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.70	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.70	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**100,000,000.00**	**100,000,000.00**	
BAN						
104946	LACCAL BANS	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.43	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				**25,000,000.00**	**25,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**25,000,000.00**	**25,000,000.00**	
NTRD - PSI NON-TRADING Total				**125,000,000.00**	**125,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 4/30/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	2.059%
105895	LACCAL	10/16/17	10,000,000.00	2.059%
107432	LACCAL	03/28/18	10,000,000.00	2.431%
			$ 25,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 4/30/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,350,014,188.50	60.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	11,667,967,918.34	25.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,688,897,083.80	147.00	DAYS	148,984,321.04	1,229.00	DAYS
AGENCIES	17,974,669,310.69	1,036.00	DAYS	24,949,951.22	685.00	DAYS
MUNICIPALS	25,000,000.00	719.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	24,969,506.17	634.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$34,731,518,007.50	558.00	DAYS	$173,934,272.26	1,181.00	DAYS

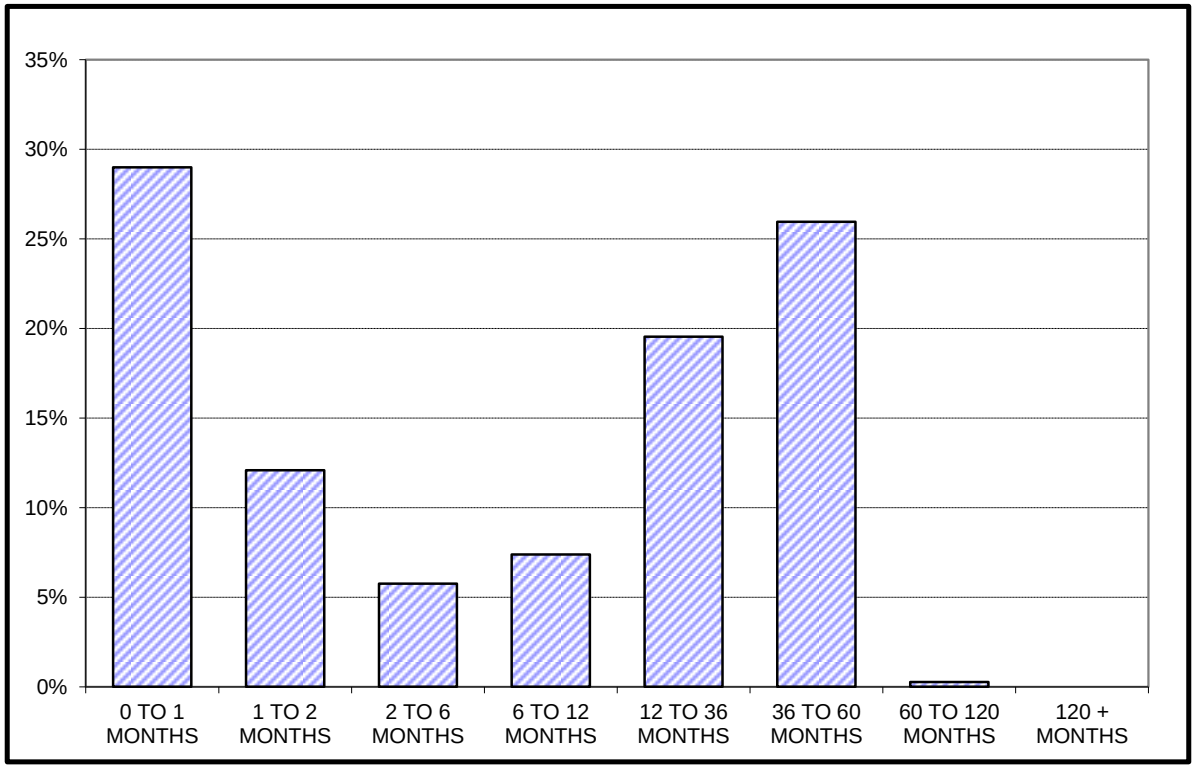
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 4/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	05/01/18-05/31/18	$10,121,490,914.21	29.00
1 TO 2 MONTHS	06/01/18-06/30/18	$4,218,662,737.64	12.08
2 TO 3 MONTHS	07/01/18-07/31/18	$1,141,012,224.83	3.27
3 TO 4 MONTHS	08/01/18-08/31/18	$136,721,349.50	0.39
4 TO 5 MONTHS	09/01/18-09/30/18	$260,675,000.00	0.75
5 TO 6 MONTHS	10/01/18-10/31/18	$472,692,440.13	1.35
6 TO 12 MONTHS	11/01/18-04/30/19	$2,578,185,662.76	7.39
12 TO 24 MONTHS	05/01/19-04/30/20	$3,095,823,298.00	8.87
24 TO 36 MONTHS	05/01/20-04/30/21	$3,729,241,587.68	10.68
36 TO 48 MONTHS	05/01/21-04/30/22	$5,668,341,477.17	16.24
48 TO 60 MONTHS	05/01/22-04/30/23	$3,388,323,063.21	9.71
60 TO 120 MONTHS	05/01/23-04/30/28	$94,282,524.63	0.27
120+ MONTHS	05/01/28-	$0.00	0.00
Portfolio Total:		**$34,905,452,279.76**	**100.00**
AVCCD			
48 TO 60 MONTHS	05/01/22-04/30/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	05/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	05/01/23-04/30/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	05/01/28-	$32,169,166.33	100.00
Portfolio Total:		**$32,169,166.33**	
SANIT			
0 TO 1 MONTHS	05/01/18-05/31/18	$476,000.00	9.57
36 TO 48 MONTHS	05/01/21-04/30/22	$4,499,805.64	90.43
Portfolio Total:		**$4,975,805.64**	**100.00**
SCAQM			
6 TO 12 MONTHS	11/01/18-04/30/19	$39,938,304.01	100.00
Portfolio Total:		**$39,938,304.01**	
SCP61			
6 TO 12 MONTHS	11/01/18-04/30/19	$10,000,000.00	66.67
12 TO 24 MONTHS	05/01/19-04/30/20	$5,000,000.00	33.33
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 4/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
12 TO 24 MONTHS	05/01/19-04/30/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	11/01/18-04/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
6 TO 12 MONTHS	11/01/18-04/30/19	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
12 TO 24 MONTHS	05/01/19-04/30/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
6 TO 12 MONTHS	11/01/18-04/30/19	$3,244,662.47	100.00
Portfolio Total:		**$3,244,662.47**	
WASIA			
6 TO 12 MONTHS	11/01/18-04/30/19	$39,197.05	100.00
Portfolio Total:		**$39,197.05**	

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF APRIL 2018
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 10,121,491	29.00%
1 TO 2 MONTHS	4,218,663	12.08%
2 TO 6 MONTHS	2,011,101	5.76%
6 TO 12 MONTHS	2,578,186	7.39%
12 TO 36 MONTHS	6,825,065	19.55%
36 TO 60 MONTHS	9,056,665	25.95%
60 TO 120 MONTHS	94,283	0.27%
120 + MONTHS	-	0.00%
	$ 34,905,452	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of March 2018 with March 2017
(Dollars In Thousands)

	March 2018	March 2017	Change
Average Daily Portfolio ($)	75,304,880	69,451,955	+5,852,925
Accrued Earnings ($)	97,489	48,405	+49,084
Effective Yield (%)	1.524	0.821	+0.703
Average Life-Month End (In Days)	183	180	+3
Total Security Transactions			
Amount ($)	32,962,593	28,767,813	+4,194,780
Number	662	578	+84
Total Time Deposit Transactions			
Amount ($)	1,944,000	2,362,000	-418,000
Number	88	98	-10
Average Workday Investment Activity ($)	1,586,663	1,414,992	+171,671
Prescribed Demand Account Balances For Services ($)	334,700	888,600	-553,900

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

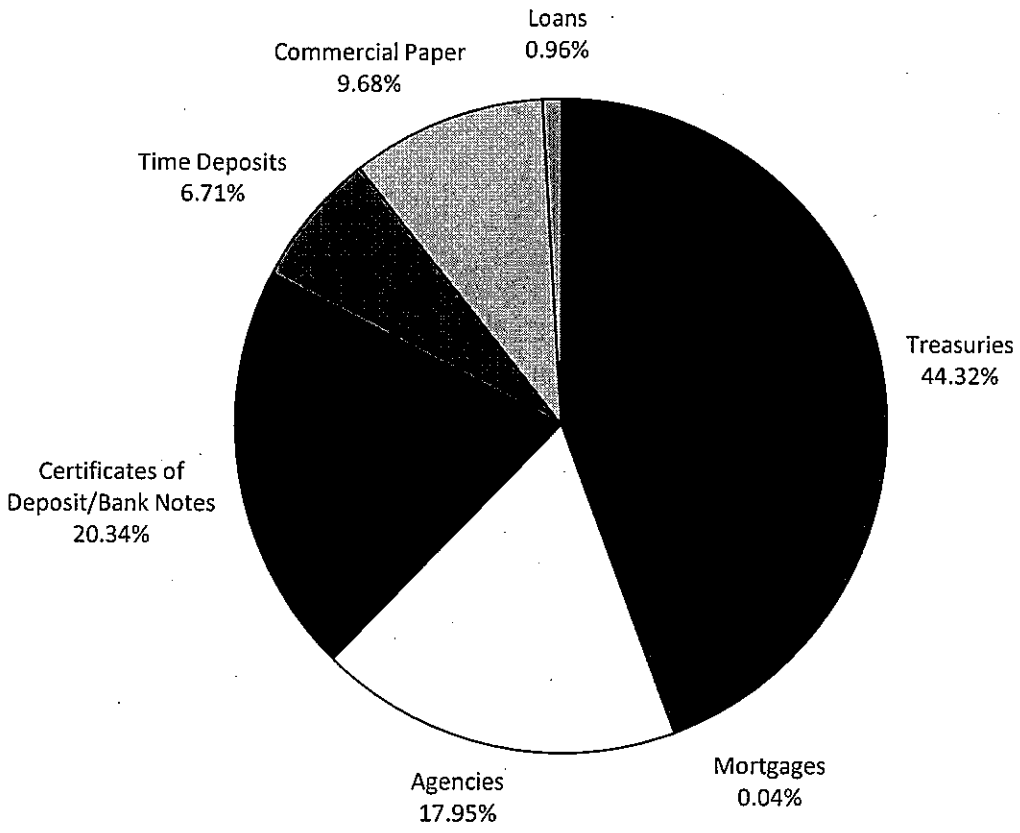
(Dollars In Thousands)

March 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,168,305	17.56	-3.04
Bonds	0	0.00	0
Notes	20,061,206	26.76	+3.37
Strips	0	0.00	0
Total Government	33,229,511	44.32	+0.33
Agency Debentures	2,880,291	3.84	+0.09
Certificates of Deposit	14,350,000	19.14	-0.04
Bank Notes	900,000	1.20	+0.02
Repurchases	0	0.00	0
Agency Discount Notes	10,376,050	13.84	+1.42
Time Deposits	5,031,740	6.71	+0.03
GNMAs	0	0.00	0
Commercial Paper	7,257,226	9.68	-1.91
Remics	31,003	0.04	0
Corporate Bonds	0	0.00	0
AB 55 Loans	716,647	0.96	+0.05
GF Loans	0	0.00	0
Other	200,000	0.27	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	74,972,468	100.00	

INVESTMENT ACTIVITY	MARCH 2018		FEBRUARY 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	662	32,962,593	505	25,211,507
Other	27	2,391,036	23	529,970
Time Deposits	88	1,944,000	79	1,550,500
Total	777	37,297,629	607	27,291,977
PMIA Monthly Average Effective Yield (%)		1.524	1.412	
Year to Date Yield Last Day of Month (%)		1.233	1.194	

Pooled Money Investment Account
Portfolio Composition
$75.0 billion
03/31/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/18	REDEMPTIONS								
	CP	CR AG NY		03/01/18	1.420	50,000	6	11,833.33	1.440
	CP	CR AG NY		03/01/18	1.420	50,000	6	11,833.33	1.440
	CP	CR AG NY		03/01/18	1.420	50,000	6	11,833.33	1.440
	CP	CR AG NY		03/01/18	1.420	50,000	6	11,833.33	1.440
	CP	BNP NY		03/01/18	1.400	50,000	13	25,277.78	1.420
	CP	BNP NY		03/01/18	1.400	50,000	13	25,277.78	1.420
	CP	TOKYO NY		03/01/18	1.530	50,000	22	46,750.00	1.553
	CP	TOKYO NY		03/01/18	1.530	50,000	22	46,750.00	1.553
	CP	TOKYO NY		03/01/18	1.530	50,000	22	46,750.00	1.553
	CP	TOKYO NY		03/01/18	1.570	50,000	35	76,319.44	1.594
	CP	TOKYO NY		03/01/18	1.570	50,000	35	76,319.44	1.594
	CP	TOKYO NY		03/01/18	1.570	50,000	35	76,319.44	1.594
	CP	SCOTIA NY		03/01/18	1.400	50,000	182	353,888.89	1.430
	CP	SCOTIA NY		03/01/18	1.400	50,000	182	353,888.89	1.430
	TR	BILL		03/01/18	1.103	50,000	161	246,531.25	1.123
	TR	BILL		03/01/18	1.103	50,000	161	246,531.25	1.123
	TR	BILL		03/01/18	1.090	50,000	163	246,763.89	1.111
	TR	BILL		03/01/18	1.090	50,000	163	246,763.89	1.111
	TR	BILL		03/01/18	1.090	50,000	163	246,763.89	1.111
	TR	BILL		03/01/18	1.090	50,000	163	246,763.89	1.111
	TR	BILL		03/01/18	1.095	50,000	168	255,500.00	1.116
	TR	BILL		03/01/18	1.095	50,000	168	255,500.00	1.116
	TR	BILL		03/01/18	1.095	50,000	168	255,500.00	1.116
	TR	BILL		03/01/18	1.095	50,000	168	255,500.00	1.116
	TR	BILL		03/01/18	1.088	50,000	169	255,377.78	1.109
	TR	BILL		03/01/18	1.088	50,000	169	255,377.78	1.109
	TR	BILL		03/01/18	1.055	50,000	181	265,215.28	1.075
	TR	BILL		03/01/18	1.055	50,000	181	265,215.28	1.075
	TR	BILL		03/01/18	1.055	50,000	181	265,215.28	1.075
	TR	BILL		03/01/18	1.055	50,000	181	265,215.28	1.075
	TR	BILL		03/01/18	1.068	50,000	181	268,357.64	1.088
	TR	BILL		03/01/18	1.068	50,000	181	268,357.64	1.088
	TR	BILL		03/01/18	1.068	50,000	181	268,357.64	1.088
	TR	BILL		03/01/18	1.068	50,000	181	268,357.64	1.088
	TR	BILL		03/01/18	1.086	50,000	182	274,390.28	1.107
	TR	BILL		03/01/18	1.086	50,000	182	274,390.28	1.107
	TR	BILL		03/01/18	1.090	50,000	212	320,944.44	1.112
	TR	BILL		03/01/18	1.090	50,000	212	320,944.44	1.112
	TR	BILL		03/01/18	1.070	50,000	258	383,416.67	1.093
	TR	BILL		03/01/18	1.070	50,000	258	383,416.67	1.093
	TR	BILL		03/01/18	1.070	50,000	258	383,416.67	1.093
	TR	BILL		03/01/18	1.070	50,000	258	383,416.67	1.093
	TR	BILL		03/01/18	0.945	50,000	311	408,187.50	0.966
	TR	BILL		03/01/18	0.945	50,000	311	408,187.50	0.966
	TR	BILL		03/01/18	0.973	50,000	323	436,274.31	0.995
	TR	BILL		03/01/18	0.973	50,000	323	436,274.31	0.995
	TR	BILL		03/01/18	0.965	50,000	332	444,972.22	0.987
	TR	BILL		03/01/18	0.965	50,000	332	444,972.22	0.987

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/18	**REDEMPTIONS (Continued)**								
	TR	BILL		03/01/18	0.975	50,000	337	456,354.17	0.998
	TR	BILL		03/01/18	0.975	50,000	337	456,354.17	0.998
	TR	BILL		03/01/18	0.950	50,000	342	451,250.00	0.972
	TR	BILL		03/01/18	0.950	50,000	342	451,250.00	0.972
	TR	BILL		03/01/18	1.033	50,000	352	504,777.78	1.058
	TR	BILL		03/01/18	1.033	50,000	352	504,777.78	1.058
	TR	BILL		03/01/18	1.033	50,000	352	504,777.78	1.058
	TR	BILL		03/01/18	1.033	50,000	352	504,777.78	1.058
	TR	BILL		03/01/18	1.000	50,000	357	495,833.33	1.024
	TR	BILL		03/01/18	1.000	50,000	357	495,833.33	1.024
	TR	BILL		03/01/18	1.000	50,000	357	495,833.33	1.024
	TR	BILL		03/01/18	1.000	50,000	357	495,833.33	1.024
	TR	BILL		03/01/18	0.940	50,000	363	473,916.67	0.962
	TR	BILL		03/01/18	0.940	50,000	363	473,916.67	0.962
	TR	BILL		03/01/18	0.940	50,000	363	473,916.67	0.962
	TR	BILL		03/01/18	0.940	50,000	363	473,916.67	0.962
	TR	BILL		03/01/18	0.820	50,000	364	414,555.56	0.838
	TR	BILL		03/01/18	0.820	50,000	364	414,555.56	0.838
	TR	BILL		03/01/18	0.835	50,000	364	422,139.00	0.854
	TR	BILL		03/01/18	0.835	50,000	364	422,139.00	0.854
	TR	BILL		03/01/18	0.850	50,000	364	429,722.22	0.869
	TR	BILL		03/01/18	0.850	50,000	364	429,722.22	0.869
	TR	BILL		03/01/18	0.891	50,000	364	450,197.22	0.911
	TR	BILL		03/01/18	0.891	50,000	364	450,197.22	0.911
	YCD	NORINCHUK	1.440	03/01/18	1.440	50,000	8	16,000.00	1.460
	YCD	NORINCHUK	1.440	03/01/18	1.440	50,000	8	16,000.00	1.460
	YCD	SWEDBANK	1.420	03/01/18	1.420	50,000	21	41,416.67	1.440
	YCD	SWEDBANK	1.420	03/01/18	1.420	50,000	21	41,416.67	1.440
	YCD	CR AG CIB	1.440	03/01/18	1.440	50,000	23	46,000.00	1.460
	YCD	CR AG CIB	1.440	03/01/18	1.440	50,000	23	46,000.00	1.460
	YCD	SUMITOMO	1.570	03/01/18	1.570	50,000	37	80,680.56	1.592
	YCD	SUMITOMO	1.570	03/01/18	1.570	50,000	37	80,680.56	1.592
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000	170	314,027.78	1.348
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000	170	314,027.78	1.348
3/1/2018	**PURCHASES**								
	CP	GE CO		03/02/18	1.420	50,000			
	CP	GE CO		03/02/18	1.420	50,000			
	CP	GE CO		03/02/18	1.420	50,000			
	CP	CR AG NY		03/09/18	1.430	50,000			
	CP	CR AG NY		03/09/18	1.430	50,000			
	TR	BILL		02/28/19	1.995	50,000			
	TR	BILL		02/28/19	1.995	50,000			
	TR	BILL		02/28/19	1.995	50,000			
	TR	NOTE	2.250	02/29/20	2.258	50,000			
	TR	NOTE	2.250	02/29/20	2.258	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
3/1/2018	**PURCHASES (Continued)**								
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000			
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000			
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000			
03/02/18	**REDEMPTIONS**								
	CP	GE CO		03/02/18	1.420	50,000	1	1,972.22	1.440
	CP	GE CO		03/02/18	1.420	50,000	1	1,972.22	1.440
	CP	GE CO		03/02/18	1.420	50,000	1	1,972.22	1.440
	CP	SOC GEN NY		03/02/18	1.410	50,000	4	7,833.33	1.430
	CP	SOC GEN NY		03/02/18	1.410	50,000	4	7,833.33	1.430
	DN	FNMA		03/02/18	1.260	50,000	64	112,000.00	1.280
	DN	FNMA		03/02/18	1.260	50,000	64	112,000.00	1.280
	DN	FNMA		03/02/18	1.260	50,000	65	113,750.00	1.280
	DN	FNMA		03/02/18	1.260	50,000	65	113,750.00	1.280
	YCD	SUMITOMO	1.570	03/02/18	1.570	50,000	37	80,680.56	1.592
	YCD	SUMITOMO	1.570	03/02/18	1.570	50,000	37	80,680.56	1.592
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000	59	134,388.89	1.663
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000	59	134,388.89	1.663
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000	59	134,388.89	1.663
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000	59	134,388.89	1.663
03/02/18	**NO PURCHASES**								
03/05/18	**REDEMPTIONS**								
	CP	GE CO		03/05/18	1.520	50,000	38	80,222.22	1.544
	CP	GE CO		03/05/18	1.520	50,000	38	80,222.22	1.544
	CP	GE CO		03/05/18	1.520	50,000	38	80,222.22	1.544
	YCD	NORINCHUK	1.550	03/05/18	1.550	50,000	33	71,041.67	1.572
	YCD	NORINCHUK	1.550	03/05/18	1.550	50,000	33	71,041.67	1.572
03/05/18	**PURCHASES**								
	CP	SOC GEN NY		03/12/18	1.450	50,000			
	CP	SOC GEN NY		03/12/18	1.450	50,000			
	CP	RABO NY		03/23/18	1.480	50,000			
	CP	RABO NY		03/23/18	1.480	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	TR	BILL		02/28/19	1.985	50,000			
	TR	BILL		02/28/19	1.985	50,000			
	YCD	MONTREAL	1.650	04/09/18	1.650	50,000			
	YCD	MONTREAL	1.650	04/09/18	1.650	50,000			
	YCD	TORONTO	2.120	06/29/18	2.120	50,000			
	YCD	TORONTO	2.120	06/29/18	2.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/06/18	**NO REDEMPTIONS**								
03/06/18	**PURCHASES**								
	TR	BILL		08/23/18	1.795	50,000			
03/07/18	**NO REDEMPTIONS**								
03/07/18	**PURCHASES**								
	CP	RABO NY		03/09/18	1.420	50,000			
	CP	RABO NY		03/09/18	1.420	50,000			
	CP	TOKYO NY		04/17/18	1.790	50,000			
	CP	TOKYO NY		04/17/18	1.790	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	TR	BILL		02/28/19	1.983	50,000			
	YCD	SUMITOMO	1.700	04/09/18	1.700	50,000			
	YCD	SUMITOMO	1.700	04/09/18	1.700	50,000			
	YCD	NORINCHUK	1.720	04/09/18	1.720	50,000			
	YCD	NORINCHUK	1.720	04/09/18	1.720	50,000			
03/08/18	**NO REDEMPTIONS**								
03/08/18	**PURCHASES**								
	CD	FIRST REP	1.630	04/09/18	1.630	50,000			
	CD	FIRST REP	1.630	04/09/18	1.630	50,000			
	CD	MUFG UNION	1.880	06/29/18	1.880	50,000			
	CD	MUFG UNION	1.880	06/29/18	1.880	50,000			
	CP	GE CO		03/12/18	1.430	50,000			
	CP	CR AG NY		04/17/18	1.560	50,000			
	CP	CR AG NY		04/17/18	1.560	50,000			
	CP	COCA COLA		06/28/18	1.950	50,000			
	DN	FHLB		05/23/18	1.635	50,000			
	DN	FHLB		05/23/18	1.635	50,000			
	DN	FHLB		06/01/18	1.660	50,000			
	DN	FHLB		06/01/18	1.660	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FHLB		09/04/18	1.730	50,000			
	DN	FHLB		09/04/18	1.730	50,000			
	DN	FHLB		09/04/18	1.750	50,000			
	DN	FHLB		09/04/18	1.750	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/08/18	**PURCHASES (Continued)**								
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.878	50,000			
	TR	NOTE	1.500	08/31/18	1.887	50,000			
	TR	NOTE	1.500	08/31/18	1.887	50,000			
	TR	BILL		02/28/19	1.973	50,000			
	TR	BILL		02/28/19	1.973	50,000			
	TR	BILL		02/28/19	1.973	50,000			
	TR	BILL		02/28/19	1.973	50,000			
	YCD	MIZUHO	2.190	06/08/18	2.190	50,000			
	YCD	MIZUHO	2.190	06/08/18	2.190	50,000			
	YCD	BARCLAYS	2.150	06/29/18	2.150	50,000			
	YCD	BARCLAYS	2.150	06/29/18	2.150	50,000			
	YCD	SCOTIA	2.180	08/01/18	2.180	50,000			
	YCD	SCOTIA	2.180	08/01/18	2.180	50,000			
03/09/18	**REDEMPTIONS**								
	CP	RABO NY		03/09/18	1.420	50,000	2	3,944.44	1.440
	CP	RABO NY		03/09/18	1.420	50,000	2	3,944.44	1.440
	CP	CR AG NY		03/09/18	1.430	50,000	8	15,888.89	1.450
	CP	CR AG NY		03/09/18	1.430	50,000	8	15,888.89	1.450
	CP	GE CO		03/09/18	1.430	50,000	9	17,875.00	1.450
	CP	GE CO		03/09/18	1.430	50,000	9	17,875.00	1.450
	CP	TOKYO NY		03/09/18	1.510	50,000	15	31,458.33	1.532
	CP	TOKYO NY		03/09/18	1.510	50,000	15	31,458.33	1.532
	CP	CR AG NY		03/09/18	1.430	50,000	23	45,680.56	1.451
	CP	CR AG NY		03/09/18	1.430	50,000	23	45,680.56	1.451
	CP	TOKYO NY		03/09/18	1.600	50,000	37	82,222.22	1.625
	CP	TOKYO NY		03/09/18	1.600	50,000	37	82,222.22	1.625
	DEB	FHLB	1.375	03/09/18	1.202	50,000	254	419,840.28	1.205
	DN	FNMA		03/09/18	1.265	50,000	70	122,986.11	1.286
	DN	FNMA		03/09/18	1.265	50,000	70	122,986.11	1.286
	YCD	SUMITOMO	1.420	03/09/18	1.420	50,000	10	19,722.22	1.440
	YCD	SUMITOMO	1.420	03/09/18	1.420	50,000	10	19,722.22	1.440
	YCD	DNB	1.440	03/09/18	1.440	50,000	14	28,000.00	1.460
	YCD	DNB	1.440	03/09/18	1.440	50,000	14	28,000.00	1.460
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000	38	82,333.33	1.582
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000	38	82,333.33	1.582
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000	39	84,500.00	1.582
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000	39	84,500.00	1.582
	YCD	NORDEA AB	1.460	03/09/18	1.460	50,000	44	89,222.22	1.480
	YCD	NORDEA AB	1.460	03/09/18	1.460	50,000	44	89,222.22	1.480

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/09/18 PURCHASES									
	CP	GE CO		03/12/18	1.430	50,000			
	CP	GE CO		03/12/18	1.430	50,000			
03/12/18 REDEMPTIONS									
	CP	GE CO		03/12/18	1.430	50,000	3	5,958.33	1.450
	CP	GE CO		03/12/18	1.430	50,000	3	5,958.33	1.450
	CP	GE CO		03/12/18	1.430	50,000	4	7,944.44	1.450
	CP	SOC GEN NY		03/12/18	1.450	50,000	7	14,097.22	1.471
	CP	SOC GEN NY		03/12/18	1.450	50,000	7	14,097.22	1.471
	CP	TOKYO NY		03/12/18	1.540	50,000	20	42,777.78	1.563
	CP	TOKYO NY		03/12/18	1.540	50,000	20	42,777.78	1.563
	CP	TOKYO NY		03/12/18	1.570	50,000	26	56,694.44	1.594
	CP	TOKYO NY		03/12/18	1.570	50,000	26	56,694.44	1.594
	CP	GE CO		03/12/18	1.520	50,000	35	73,888.89	1.543
	CP	GE CO		03/12/18	1.520	50,000	35	73,888.89	1.543
	CP	GE CO		03/12/18	1.520	50,000	35	73,888.89	1.543
	CP	CR AG NY		03/12/18	1.440	50,000	39	78,000.00	1.462
	CP	CR AG NY		03/12/18	1.440	50,000	39	78,000.00	1.462
	CP	CR AG NY		03/12/18	1.500	50,000	46	95,833.33	1.524
	CP	CR AG NY		03/12/18	1.500	50,000	46	95,833.33	1.524
	CP	BNP NY		03/12/18	1.550	50,000	80	172,222.22	1.577
	CP	BNP NY		03/12/18	1.550	50,000	80	172,222.22	1.577
	CP	BNP NY		03/12/18	1.550	50,000	80	172,222.22	1.577
	YCD	CR AG CIB	1.420	03/12/18	1.420	50,000	12	23,666.67	1.440
	YCD	CR AG CIB	1.420	03/12/18	1.420	50,000	12	23,666.67	1.440
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000	13	26,361.11	1.480
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000	13	26,361.11	1.480
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000	13	26,361.11	1.480
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000	60	135,000.00	1.643
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000	60	135,000.00	1.643
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000	60	135,000.00	1.643
	YCD	SOC GEN	1.530	03/12/18	1.530	50,000	62	131,750.00	1.551
	YCD	SOC GEN	1.530	03/12/18	1.530	50,000	62	131,750.00	1.551
03/12/18 PURCHASES									
	CP	GE CO		03/16/18	1.430	50,000			
03/13/18 NO REDEMPTIONS									
03/13/18 PURCHASES									
	CP	GE CO		03/16/18	1.450	50,000			
	CP	SOC GEN NY		04/09/18	1.590	50,000			
	CP	SOC GEN NY		04/09/18	1.590	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/13/18	**PURCHASES (Continued)**								
	CP	TOKYO NY		04/17/18	1.800	50,000			
	CP	TOKYO NY		04/17/18	1.800	50,000			
	CP	TOKYO NY		04/17/18	1.800	50,000			
	CP	TOKYO NY		04/17/18	1.800	50,000			
	CP	MIZUHO NY		05/29/18	2.020	50,000			
	CP	MIZUHO NY		05/29/18	2.020	50,000			
	CP	MIZUHO NY		05/29/18	2.020	50,000			
	CP	COCA COLA		09/26/18	2.130	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	DN	FNMA		06/29/18	1.670	50,000			
	TR	BILL		08/23/18	1.827	50,000			
	TR	BILL		08/23/18	1.827	50,000			
	TR	NOTE	1.500	08/31/18	1.881	50,000			
	TR	NOTE	1.500	08/31/18	1.881	50,000			
	TR	NOTE	1.500	08/31/18	1.881	50,000			
	TR	NOTE	1.500	08/31/18	1.881	50,000			
	TR	BILL		02/28/19	1.970	50,000			
	TR	BILL		02/28/19	1.970	50,000			
	TR	BILL		02/28/19	1.970	50,000			
	TR	BILL		02/28/19	1.970	50,000			
	TR	NOTE	2.250	02/29/20	2.266	50,000			
	TR	NOTE	2.250	02/29/20	2.266	50,000			
	TR	NOTE	2.250	02/29/20	2.266	50,000			
	TR	NOTE	2.250	02/29/20	2.266	50,000			
	YCD	DNB	1.590	04/09/18	1.590	50,000			
	YCD	DNB	1.590	04/09/18	1.590	50,000			
	YCD	SUMITOMO	1.720	04/09/18	1.720	50,000			
	YCD	SUMITOMO	1.720	04/09/18	1.720	50,000			
	YCD	NORINCHUK	1.800	04/09/18	1.800	50,000			
	YCD	NORINCHUK	1.800	04/09/18	1.800	50,000			
	YCD	MONTREAL	1.800	04/16/18	1.800	50,000			
	YCD	MONTREAL	1.800	04/16/18	1.800	50,000			
	YCD	SOC GEN	2.150	07/10/18	2.150	50,000			
	YCD	SOC GEN	2.150	07/10/18	2.150	50,000			
	YCD	WESTPAC	2.520	03/01/19	2.520	50,000			
	YCD	WESTPAC	2.520	03/01/19	2.520	50,000			

03/14/18 NO REDEMPTIONS

03/14/18 NO PURCHASES

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/15/18	NO REDEMPTIONS								
03/15/18	PURCHASES								
	CD	FIRST REP	1.950	05/29/18	1.950	50,000			
	CD	FIRST REP	1.950	05/29/18	1.950	50,000			
	CD	BOWEST	2.000	05/30/18	2.000	50,000			
	CD	BOWEST	2.000	05/30/18	2.000	50,000			
	CD	CITIBANK	2.280	07/13/18	2.280	50,000			
	CD	CITIBANK	2.280	07/13/18	2.280	50,000			
	CD	CITIBANK	2.280	07/13/18	2.280	50,000			
	CD	US BANK	2.220	02/01/19	2.220	50,000			
	CD	US BANK	2.220	02/01/19	2.220	50,000			
	CP	RABO NY		03/16/18	1.420	50,000			
	CP	RABO NY		03/16/18	1.420	50,000			
	CP	CR AG NY		04/02/18	1.500	50,000			
	CP	CR AG NY		04/02/18	1.500	50,000			
	CP	CR AG NY		04/02/18	1.500	50,000			
	CP	CR AG NY		04/02/18	1.500	50,000			
	CP	PEPSICO		04/09/18	1.720	50,000			
	CP	PEPSICO		04/09/18	1.720	50,000			
	CP	SCOTIA NY		07/30/18	2.260	50,000			
	CP	SCOTIA NY		07/30/18	2.260	50,000			
	DEB	FFCB	2.440	10/15/20	2.440	15,000			
	DEB-CL	FHLMC	2.375	04/01/20	2.375	50,000			
	DEB-CL	FHLB	2.380	04/01/20	2.380	50,000			
	DN	FHLB		07/10/18	1.780	50,000			
	DN	FHLB		07/10/18	1.780	50,000			
	DN	FHLB		07/23/18	1.830	50,000			
	DN	FHLB		07/23/18	1.830	50,000			
	DN	FHLB		07/23/18	1.830	50,000			
	DN	FHLB		07/23/18	1.830	50,000			
	TR	NOTE	1.500	08/31/18	1.911	50,000			
	TR	NOTE	1.500	08/31/18	1.911	50,000			
	TR	BILL		02/28/19	1.985	50,000			
	TR	BILL		02/28/19	1.985	50,000			
	TR	NOTE	2.250	02/29/20	2.274	50,000			
	TR	NOTE	2.250	02/29/20	2.274	50,000			
	YCD	NORINCHUK	1.900	05/07/18	1.900	50,000			
	YCD	NORINCHUK	1.900	05/07/18	1.900	50,000			
	YCD	TOKYO-MIT	2.090	06/08/18	2.090	50,000			
	YCD	TOKYO-MIT	2.090	06/08/18	2.090	50,000			
	YCD	RABOBANK	2.250	09/04/18	2.250	50,000			
	YCD	RABOBANK	2.250	09/04/18	2.250	50,000			
	YCD	RB CANADA	2.440	01/02/19	2.440	50,000			
	YCD	RB CANADA	2.440	01/02/19	2.440	50,000			
	YCD	NB CANADA	2.500	03/01/19	2.500	50,000			
	YCD	NB CANADA	2.500	03/01/19	2.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/16/18	**REDEMPTIONS**								
	CP	RABO NY		03/16/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		03/16/18	1.420	50,000	1	1,972.22	1.440
	CP	GE CO		03/16/18	1.450	50,000	3	6,041.67	1.470
	CP	GE CO		03/16/18	1.430	50,000	4	7,944.44	1.450
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000	15	29,583.33	1.440
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000	15	29,583.33	1.440
	YCD	SWEDBANK	1.420	03/16/18	1.420	50,000	15	29,583.33	1.440
	YCD	DNB	1.460	03/16/18	1.460	50,000	29	58,805.56	1.480
	YCD	DNB	1.460	03/16/18	1.460	50,000	29	58,805.56	1.480
03/16/18	**PURCHASES**								
	CP	RABO NY		03/23/18	1.480	50,000			
	CP	RABO NY		03/23/18	1.480	50,000			
	CP	RABO NY		03/23/18	1.480	50,000			
	TR	BILL		02/28/19	1.990	50,000			
	TR	BILL		02/28/19	1.990	50,000			
	TR	BILL		02/28/19	1.995	50,000			
	TR	BILL		02/28/19	1.995	50,000			
03/19/18	**REDEMPTIONS**								
	CP	GE CO		03/19/18	1.520	50,000	35	73,888.89	1.543
	CP	GE CO		03/19/18	1.520	50,000	35	73,888.89	1.543
	CP	PEPSICO		03/19/18	1.470	50,000	46	93,916.67	1.493
	CP	PEPSICO		03/19/18	1.470	50,000	46	93,916.67	1.493
	CP	CR AG NY		03/19/18	1.530	50,000	48	102,000.00	1.554
	CP	CR AG NY		03/19/18	1.530	50,000	48	102,000.00	1.554
	CP	GE CO		03/19/18	1.560	50,000	49	106,166.67	1.585
	CP	GE CO		03/19/18	1.560	50,000	49	106,166.67	1.585
	CP	SOC GEN NY		03/19/18	1.540	50,000	53	113,361.11	1.565
	CP	SOC GEN NY		03/19/18	1.540	50,000	53	113,361.11	1.565
	CP	SOC GEN NY		03/19/18	1.540	50,000	54	115,500.00	1.565
	CP	SOC GEN NY		03/19/18	1.540	50,000	54	115,500.00	1.565
	CP	TOKYO NY		03/19/18	1.640	50,000	55	125,277.78	1.667
	CP	TOKYO NY		03/19/18	1.640	50,000	55	125,277.78	1.667
	CP	SOC GEN NY		03/19/18	1.540	50,000	56	119,777.78	1.565
	CP	SOC GEN NY		03/19/18	1.540	50,000	56	119,777.78	1.565
	YCD	SUMITOMO	1.560	03/19/18	1.560	50,000	32	69,333.33	1.582
	YCD	SUMITOMO	1.560	03/19/18	1.560	50,000	32	69,333.33	1.582
	YCD	SWEDBANK	1.420	03/19/18	1.420	50,000	33	65,083.33	1.440
	YCD	SWEDBANK	1.420	03/19/18	1.420	50,000	33	65,083.33	1.440
	YCD	DNB	1.560	03/19/18	1.560	50,000	55	119,166.67	1.582
	YCD	DNB	1.560	03/19/18	1.560	50,000	55	119,166.67	1.582

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/19/18	**PURCHASES**								
	CP	BNP NY		03/20/18	1.430	50,000			
	CP	GE CO		03/23/18	1.550	50,000			
	CP	GE CO		03/23/18	1.550	50,000			
	CP	TOKYO NY		04/03/18	1.680	50,000			
	CP	TOKYO NY		04/03/18	1.680	50,000			
	CP	SOC GEN NY		05/11/18	1.920	50,000			
	CP	SOC GEN NY		05/11/18	1.920	50,000			
	DN	FNMA		07/02/18	1.790	50,000			
	DN	FNMA		07/02/18	1.790	50,000			
	DN	FHLB		07/23/18	1.880	50,000			
	DN	FHLB		07/23/18	1.880	50,000			
	TR	BILL		02/28/19	2.005	50,000			
	TR	BILL		02/28/19	2.005	50,000			
	TR	NOTE	0.875	05/15/19	2.159	50,000			
	TR	NOTE	0.875	05/15/19	2.159	50,000			
	TR	NOTE	2.250	02/29/20	2.307	50,000			
	TR	NOTE	2.250	02/29/20	2.307	50,000			
	YCD	SUMITOMO	1.980	05/21/18	1.980	50,000			
	YCD	SUMITOMO	1.980	05/21/18	1.980	50,000			
	YCD	ANZ	2.120	07/02/18	2.120	50,000			
	YCD	ANZ	2.120	07/02/18	2.120	50,000			
03/20/18	**REDEMPTIONS**								
	CP	BNP NY		03/20/18	1.430	50,000	1	1,986.11	1.450
03/20/18	**PURCHASES**								
	CP	GE CO		03/28/18	1.680	50,000			
	CP	GE CO		03/28/18	1.680	50,000			
	CP	GE CO		03/28/18	1.680	50,000			
	CP	GE CO		03/28/18	1.680	50,000			
	CP	TOYOTA		04/23/18	1.820	50,000			
	CP	TOYOTA		04/23/18	1.820	50,000			
	CP	TOKYO NY		05/01/18	1.950	50,000			
	CP	TOKYO NY		05/01/18	1.950	50,000			
	CP	SOC GEN NY		05/08/18	1.940	50,000			
	CP	SOC GEN NY		05/08/18	1.940	50,000			
	TR	BILL		08/23/18	1.880	50,000			
	TR	BILL		02/28/19	2.003	50,000			
	TR	BILL		02/28/19	2.003	50,000			
	TR	NOTE	2.250	02/29/20	2.330	50,000			
	TR	NOTE	2.250	02/29/20	2.330	50,000			
	TR	NOTE	2.250	02/29/20	2.330	50,000			
	TR	NOTE	2.250	02/29/20	2.330	50,000			
03/21/18	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/21/18	**PURCHASES**								
	CP	TOKYO NY		05/02/18	1.960	50,000			
	CP	TOKYO NY		05/02/18	1.960	50,000			
	CP	TOKYO NY		05/08/18	1.990	50,000			
	CP	TOKYO NY		05/08/18	1.990	50,000			
	DN	FHLB		08/01/18	1.800	50,000			
	DN	FHLB		08/01/18	1.800	50,000			
	TR	BILL		02/28/19	2.000	50,000			
	TR	BILL		02/28/19	2.000	50,000			
	TR	BILL		02/28/19	2.000	50,000			
	TR	BILL		02/28/19	2.000	50,000			
	YCD	SUMITOMO	1.850	05/01/18	1.850	50,000			
	YCD	SUMITOMO	1.850	05/01/18	1.850	50,000			
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000			
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000			
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000			
	YCD	SOC GEN	2.240	06/29/18	2.240	50,000			
	YCD	SOC GEN	2.240	06/29/18	2.240	50,000			
03/22/18	**REDEMPTIONS**								
	CP	BNP NY		03/22/18	1.590	50,000	93	205,375.00	1.619
	CP	BNP NY		03/22/18	1.590	50,000	93	205,375.00	1.619
	TR	BILL		03/22/18	1.270	50,000	55	97,013.89	1.290
	TR	BILL		03/22/18	1.270	50,000	55	97,013.89	1.290
	TR	BILL		03/22/18	1.320	50,000	76	139,333.33	1.342
	TR	BILL		03/22/18	1.320	50,000	76	139,333.33	1.342
	TR	BILL		03/22/18	1.320	50,000	76	139,333.33	1.342
	TR	BILL		03/22/18	1.360	50,000	79	149,222.22	1.383
	TR	BILL		03/22/18	1.360	50,000	79	149,222.22	1.383
	TR	BILL		03/22/18	1.365	50,000	79	149,770.83	1.388
	TR	BILL		03/22/18	1.365	50,000	79	149,770.83	1.388
	TR	BILL		03/22/18	1.320	50,000	83	152,166.67	1.342
	TR	BILL		03/22/18	1.320	50,000	83	152,166.67	1.342
	TR	BILL		03/22/18	1.323	50,000	83	152,454.86	1.345
	TR	BILL		03/22/18	1.323	50,000	83	152,454.86	1.345
	TR	BILL		03/22/18	1.325	50,000	83	152,743.06	1.348
	TR	BILL		03/22/18	1.325	50,000	83	152,743.06	1.348
	TR	BILL		03/22/18	1.171	50,000	147	239,079.17	1.193
	TR	BILL		03/22/18	1.171	50,000	147	239,079.17	1.193
	TR	BILL		03/22/18	1.173	50,000	147	239,385.42	1.195
	TR	BILL		03/22/18	1.173	50,000	147	239,385.42	1.195
	TR	BILL		03/22/18	1.165	50,000	154	249,180.56	1.187
	TR	BILL		03/22/18	1.165	50,000	154	249,180.56	1.187
	TR	BILL		03/22/18	1.150	50,000	175	279,513.89	1.173
	TR	BILL		03/22/18	1.150	50,000	175	279,513.89	1.173
	TR	BILL		03/22/18	1.150	50,000	175	279,513.89	1.173
	TR	BILL		03/22/18	1.150	50,000	175	279,513.89	1.173

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/22/18 REDEMPTIONS (Continued)									
	TR	BILL		03/22/18	1.160	50,000	177	285,166.67	1.183
	TR	BILL		03/22/18	1.160	50,000	177	285,166.67	1.183
	TR	BILL		03/22/18	1.155	50,000	181	290,354.17	1.178
	TR	BILL		03/22/18	1.155	50,000	181	290,354.17	1.178
	TR	BILL		03/22/18	1.156	50,000	181	290,605.56	1.179
	TR	BILL		03/22/18	1.156	50,000	181	290,605.56	1.179
	TR	BILL		03/22/18	1.156	50,000	182	292,211.11	1.179
	TR	BILL		03/22/18	1.156	50,000	182	292,211.11	1.179
	YCD	NORDEA AB	1.560	03/22/18	1.560	50,000	94	203,666.67	1.582
	YCD	NORDEA AB	1.560	03/22/18	1.560	50,000	94	203,666.67	1.582
03/22/18 PURCHASES									
	CP	RABO NY		03/23/18	1.680	50,000			
	CP	GE CO		03/30/18	1.730	50,000			
	CP	GE CO		03/30/18	1.730	50,000			
	CP	TOKYO NY		04/23/18	1.890	50,000			
	CP	TOKYO NY		04/23/18	1.890	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	TR	NOTE	0.875	05/15/19	2.141	50,000			
	YCD	SUMITOMO	1.750	04/02/18	1.750	50,000			
	YCD	SUMITOMO	1.750	04/02/18	1.750	50,000			
	YCD	SE BANKEN	2.240	07/27/18	2.240	50,000			
	YCD	SE BANKEN	2.240	07/27/18	2.240	50,000			
03/23/18 REDEMPTIONS									
	CP	RABO NY		03/23/18	1.680	50,000	1	2,333.33	1.703
	CP	GE CO		03/23/18	1.550	50,000	4	8,611.11	1.572
	CP	GE CO		03/23/18	1.550	50,000	4	8,611.11	1.572
	CP	RABO NY		03/23/18	1.480	50,000	7	14,388.89	1.501
	CP	RABO NY		03/23/18	1.480	50,000	7	14,388.89	1.501
	CP	RABO NY		03/23/18	1.480	50,000	7	14,388.89	1.501
	CP	RABO NY		03/23/18	1.480	50,000	18	37,000.00	1.502
	CP	RABO NY		03/23/18	1.480	50,000	18	37,000.00	1.502
	CP	GE CO		03/23/18	1.540	50,000	31	66,305.56	1.563
	CP	GE CO		03/23/18	1.540	50,000	31	66,305.56	1.563
	CP	GE CO		03/23/18	1.540	50,000	31	66,305.56	1.563
	CP	SOC GEN NY		03/23/18	1.540	50,000	64	136,888.89	1.566
	CP	SOC GEN NY		03/23/18	1.540	50,000	64	136,888.89	1.566
	CP	TOKYO NY		03/23/18	1.670	50,000	70	162,361.11	1.699
	CP	TOKYO NY		03/23/18	1.670	50,000	70	162,361.11	1.699
	CP	COCA COLA		03/23/18	1.350	50,000	148	277,500.00	1.376

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/23/18	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	1.600	03/23/18	1.600	50,000	25	55,555.56	1.622
	YCD	TOKYO-MIT	1.600	03/23/18	1.600	50,000	25	55,555.56	1.622
	YCD	SWEDBANK	1.430	03/23/18	1.430	50,000	30	59,583.33	1.450
	YCD	SWEDBANK	1.430	03/23/18	1.430	50,000	30	59,583.33	1.450
	YCD	TOKYO-MIT	1.620	03/23/18	1.620	50,000	50	112,500.00	1.643
	YCD	TOKYO-MIT	1.620	03/23/18	1.620	50,000	50	112,500.00	1.643
	YCD	NORINCHUK	1.600	03/23/18	1.600	50,000	64	142,222.22	1.622
	YCD	NORINCHUK	1.600	03/23/18	1.600	50,000	64	142,222.22	1.622
03/23/18	**PURCHASES**								
	CP	COCA COLA		09/26/18	2.270	50,000			
	YCD	NORINCHUK	1.890	04/23/18	1.890	50,000			
	YCD	NORINCHUK	1.890	04/23/18	1.890	50,000			
	YCD	TOKYO-MIT	1.900	05/01/18	1.900	50,000			
	YCD	TOKYO-MIT	1.900	05/01/18	1.900	50,000			
03/26/18	**NO REDEMPTIONS**								
03/26/18	**PURCHASES**								
	CP	RABO NY		03/27/18	1.680	50,000			
	CP	RABO NY		03/27/18	1.680	50,000			
	CP	TOKYO NY		04/23/18	1.880	50,000			
	CP	TOKYO NY		04/23/18	1.880	50,000			
	CP	RABO NY		06/22/18	2.190	50,000			
	CP	DISNEY		07/10/18	2.050	50,000			
	DN	FHLB		09/04/18	1.820	50,000			
	DN	FHLB		09/04/18	1.820	50,000			
	SBA	POOL #510153	1.750	03/25/43	1.750	50,000			
	TR	NOTE	0.875	05/15/19	2.142	50,000			
	TR	NOTE	0.875	05/15/19	2.142	50,000			
	YCD	NORINCHUK	1.880	05/02/18	1.880	50,000			
	YCD	NORINCHUK	1.880	05/02/18	1.880	50,000			
	YCD	DNB	1.780	05/08/18	1.780	50,000			
	YCD	DNB	1.780	05/08/18	1.780	50,000			
	YCD	SOC GEN	1.950	05/29/18	1.950	50,000			
	YCD	SOC GEN	1.950	05/29/18	1.950	50,000			
	YCD	CR AG CIB	2.170	06/29/18	2.170	50,000			
	YCD	CR AG CIB	2.170	06/29/18	2.170	50,000			
	YCD	NORDEA AB	2.240	07/27/18	2.240	50,000			
	YCD	NORDEA AB	2.240	07/27/18	2.240	50,000			
03/27/18	**REDEMPTIONS**								
	CP	RABO NY		03/27/18	1.680	50,000	1	2,333.33	1.703
	CP	RABO NY		03/27/18	1.680	50,000	1	2,333.33	1.703

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/27/18	**REDEMPTIONS (Continued)**								
	CP	MIZUHO NY		03/27/18	1.610	50,000	29	64,847.22	1.634
	CP	MIZUHO NY		03/27/18	1.610	50,000	29	64,847.22	1.634
	CP	PEPSICO		03/27/18	1.500	50,000	34	70,833.33	1.523
	CP	PEPSICO		03/27/18	1.500	50,000	34	70,833.33	1.523
	YCD	MONTREAL	1.600	03/27/18	1.600	50,000	33	73,333.33	1.622
	YCD	MONTREAL	1.600	03/27/18	1.600	50,000	33	73,333.33	1.622
03/27/18	**PURCHASES**								
	CP	CR AG NY		05/11/18	1.870	50,000			
	CP	CR AG NY		05/11/18	1.870	50,000			
	CP	MIZUHO NY		05/30/18	2.000	50,000			
	CP	MIZUHO NY		05/30/18	2.000	50,000			
	CP	SOC GEN NY		06/22/18	2.220	50,000			
	CP	SOC GEN NY		06/22/18	2.220	50,000			
	CP	DISNEY		08/01/18	2.090	50,000			
	DN	IBRD		08/01/18	1.850	50,000			
	DN	IBRD		08/01/18	1.850	50,000			
	TR	NOTE	0.750	08/31/18	1.884	50,000			
	TR	NOTE	0.750	08/31/18	1.884	50,000			
	TR	BILL		02/28/19	1.975	50,000			
	TR	BILL		02/28/19	1.975	50,000			
	TR	BILL		02/28/19	1.975	50,000			
	YCD	NORDEA AB	1.800	05/07/18	1.800	50,000			
	YCD	NORDEA AB	1.800	05/07/18	1.800	50,000			
	YCD	RB CANADA	2.340	08/01/18	2.340	50,000			
	YCD	RB CANADA	2.340	08/01/18	2.340	50,000			
03/28/18	**REDEMPTIONS**								
	CP	GE CO		03/28/18	1.680	50,000	8	18,666.67	1.704
	CP	GE CO		03/28/18	1.680	50,000	8	18,666.67	1.704
	CP	GE CO		03/28/18	1.680	50,000	8	18,666.67	1.704
	CP	GE CO		03/28/18	1.680	50,000	8	18,666.67	1.704
	CP	GE CO		03/28/18	1.620	50,000	35	78,750.00	1.645
	CP	GE CO		03/28/18	1.620	50,000	35	78,750.00	1.645
	CP	DISNEY		03/28/18	1.500	50,000	104	216,666.67	1.527
	CP	CRC		03/28/18	1.600	50,000	107	237,777.78	1.630
	CP	CRC		03/28/18	1.600	50,000	107	237,777.78	1.630
	CP	SCOTIA NY		03/28/18	1.410	50,000	181	354,458.33	1.440
	CP	SCOTIA NY		03/28/18	1.410	50,000	181	354,458.33	1.440
	CP	JPM LLC		03/28/18	1.430	50,000	197	391,263.89	1.461
	CP	JPM LLC		03/28/18	1.430	50,000	197	391,263.89	1.461
	DEB	FNMA	0.875	03/28/18	1.167	30,000	321	307,645.83	1.169
	DEB	FNMA	0.875	03/28/18	1.070	50,000	335	491,306.94	1.073
	DN	FHLB		03/28/18	1.315	50,000	90	164,375.00	1.338
	DN	FHLB		03/28/18	1.315	50,000	90	164,375.00	1.338

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/28/18	**REDEMPTIONS (Continued)**								
	DN	FNMA		03/28/18	1.295	50,000	114	205,041.67	1.318
	DN	FNMA		03/28/18	1.295	50,000	114	205,041.67	1.318
	DN	FHLMC		03/28/18	1.100	50,000	208	317,777.78	1.122
	DN	FHLMC		03/28/18	1.100	50,000	208	317,777.78	1.122
	YCD	SVENSKA	1.580	03/28/18	1.580	50,000	36	79,000.00	1.602
	YCD	SVENSKA	1.580	03/28/18	1.580	50,000	36	79,000.00	1.602
	YCD	SCOTIA	1.730	03/28/18	1.730	50,000	90	216,250.00	1.754
	YCD	SCOTIA	1.730	03/28/18	1.730	50,000	90	216,250.00	1.754
	YCD	NB CANADA	1.600	03/28/18	1.600	50,000	106	235,555.56	1.622
	YCD	NB CANADA	1.600	03/28/18	1.600	50,000	106	235,555.56	1.622
	YCD	SE BANKEN	1.500	03/28/18	1.500	50,000	121	252,083.33	1.521
	YCD	SE BANKEN	1.500	03/28/18	1.500	50,000	121	252,083.33	1.521
03/28/18	**PURCHASES**								
	CP	JPM LLC		07/30/18	2.320	50,000			
	CP	JPM LLC		07/30/18	2.320	50,000			
	CP	JPM LLC		07/30/18	2.320	50,000			
	TR	NOTE	0.750	08/31/18	1.854	50,000			
	TR	NOTE	0.750	08/31/18	1.854	50,000			
	TR	NOTE	0.750	08/31/18	1.854	50,000			
	TR	NOTE	0.750	08/31/18	1.854	50,000			
	YCD	MONTREAL	1.880	04/23/18	1.880	50,000			
	YCD	MONTREAL	1.880	04/23/18	1.880	50,000			
	YCD	TORONTO	2.250	07/30/18	2.250	50,000			
	YCD	TORONTO	2.250	07/30/18	2.250	50,000			
	YCD	NB CANADA	2.330	08/01/18	2.330	50,000			
	YCD	NB CANADA	2.330	08/01/18	2.330	50,000			
03/29/18	**REDEMPTIONS**								
	TR	BILL		03/29/18	1.011	50,000	356	499,883.33	1.035
	TR	BILL		03/29/18	1.011	50,000	356	499,883.33	1.035
	TR	BILL		03/29/18	1.000	50,000	358	497,222.22	1.024
	TR	BILL		03/29/18	1.000	50,000	358	497,222.22	1.024
	TR	BILL		03/29/18	1.000	50,000	358	497,222.22	1.024
	TR	BILL		03/29/18	1.000	50,000	358	497,222.22	1.024
	TR	BILL		03/29/18	0.998	50,000	364	504,291.67	1.022
	TR	BILL		03/29/18	0.998	50,000	364	504,291.67	1.022
	TR	BILL		03/29/18	1.003	50,000	364	506,819.44	1.027
	TR	BILL		03/29/18	1.003	50,000	364	506,819.44	1.027
	TR	BILL		03/29/18	1.005	50,000	364	508,083.33	1.029
	TR	BILL		03/29/18	1.005	50,000	364	508,083.33	1.029
	TR	BILL		03/29/18	1.030	50,000	364	520,722.22	1.055
	TR	BILL		03/29/18	1.030	50,000	364	520,722.22	1.055

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/29/18	**PURCHASES**								
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.035	50,000			
	TR	BILL		03/28/19	2.040	50,000			
	TR	BILL		03/28/19	2.040	50,000			
	TR	BILL		03/28/19	2.043	50,000			
	TR	BILL		03/28/19	2.043	50,000			
	TR	BILL		03/28/19	2.048	50,000			
	TR	BILL		03/28/19	2.048	50,000			
03/30/18	**REDEMPTIONS**								
	CD	BOWEST	1.550	03/30/18	1.550	50,000	116	249,722.22	1.572
	CD	BOWEST	1.550	03/30/18	1.550	50,000	116	249,722.22	1.572
	CD	US BANK	1.220	03/30/18	1.220	50,000	199	337,194.44	1.237
	CD	US BANK	1.220	03/30/18	1.220	50,000	199	337,194.44	1.237
	CD	US BANK	1.220	03/30/18	1.220	50,000	199	337,194.44	1.237
	CD	BOWEST	1.530	03/30/18	1.530	50,000	199	422,875.00	1.551
	CD	BOWEST	1.530	03/30/18	1.530	50,000	199	422,875.00	1.551
	CP	GE CO		03/30/18	1.730	50,000	8	19,222.22	1.755
	CP	GE CO		03/30/18	1.730	50,000	8	19,222.22	1.755
	CP	CIBC HLD		03/30/18	1.570	50,000	107	233,319.44	1.599
	CP	CIBC HLD		03/30/18	1.570	50,000	107	233,319.44	1.599
	CP	TOYOTA		03/30/18	1.490	50,000	112	231,777.78	1.518
	CP	TOYOTA		03/30/18	1.490	50,000	112	231,777.78	1.518
	CP	LIBERTY		03/30/18	1.600	50,000	113	251,111.11	1.630
	CP	LIBERTY		03/30/18	1.600	50,000	113	251,111.11	1.630
	DN	IBRD		03/30/18	1.310	50,000	108	196,500.00	1.333
	DN	IBRD		03/30/18	1.310	50,000	108	196,500.00	1.333
	DN	IBRD		03/30/18	1.300	50,000	122	220,277.78	1.324
	DN	IBRD		03/30/18	1.300	50,000	122	220,277.78	1.324
	DN	FHLMC		03/30/18	1.180	50,000	155	254,027.78	1.202
	DN	FHLMC		03/30/18	1.180	50,000	155	254,027.78	1.202
	DN	FHLMC		03/30/18	1.100	50,000	210	320,833.33	1.122
	DN	FHLMC		03/30/18	1.100	50,000	210	320,833.33	1.122
	YCD	TOKYO-MIT	1.620	03/30/18	1.620	50,000	37	83,250.00	1.643
	YCD	TOKYO-MIT	1.620	03/30/18	1.620	50,000	37	83,250.00	1.643
	YCD	MONTREAL	1.500	03/30/18	1.500	50,000	63	131,250.00	1.521
	YCD	MONTREAL	1.500	03/30/18	1.500	50,000	63	131,250.00	1.521
	YCD	NAT AUB	1.540	03/30/18	1.540	50,000	106	226,722.22	1.561
	YCD	NAT AUB	1.540	03/30/18	1.540	50,000	106	226,722.22	1.561
	YCD	BARCLAYS	1.580	03/30/18	1.580	50,000	108	237,000.00	1.602
	YCD	BARCLAYS	1.580	03/30/18	1.580	50,000	108	237,000.00	1.602

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/30/18	**REDEMPTIONS (Continued)**								
	YCD	CIBC	1.460	03/30/18	1.460	50,000	116	235,222.22	1.480
	YCD	CIBC	1.460	03/30/18	1.460	50,000	116	235,222.22	1.480
	YCD	DNB	1.480	03/30/18	1.480	50,000	120	246,666.67	1.501
	YCD	DNB	1.480	03/30/18	1.480	50,000	120	246,666.67	1.501
	YCD	SWEDBANK	1.490	03/30/18	1.490	50,000	120	248,333.33	1.511
	YCD	SWEDBANK	1.490	03/30/18	1.490	50,000	120	248,333.33	1.511
	YCD	SVENSKA	1.500	03/30/18	1.500	50,000	120	250,000.00	1.521
	YCD	SVENSKA	1.500	03/30/18	1.500	50,000	120	250,000.00	1.521
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000	183	366,000.00	1.460
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000	183	366,000.00	1.460
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000	183	366,000.00	1.460
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000	183	373,625.00	1.490
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000	183	373,625.00	1.490

03/30/18 NO PURCHASES

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB-CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
New Omni Bank, NA	11/30/17	1.440	13,000,000.00	05/31/18
New Omni Bank, NA	12/13/17	1.440	3,000,000.00	06/13/18
New Omni Bank, NA	12/14/17	1.480	5,000,000.00	06/13/18
New Omni Bank, NA	02/22/18	1.810	7,000,000.00	08/23/18
BREA				
American First Credit Union	03/13/18	1.700	27,000,000.00	06/13/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
Pacific Western Bank	11/16/17	1.390	50,000,000.00	05/17/18
Pacific Western Bank	01/24/18	1.620	40,000,000.00	07/25/18
Pacific Western Bank	02/21/18	1.810	50,000,000.00	08/22/18
Pacific Western Bank	03/14/18	1.860	40,000,000.00	09/12/18
BUENA PARK				
Uniti Bank	01/04/18	1.540	3,000,000.00	07/05/18
Uniti Bank	02/09/18	1.710	3,000,000.00	08/10/18
Uniti Bank	03/07/18	1.830	2,000,000.00	09/05/18
CERRITOS				
First Choice Bank	01/04/18	1.410	20,000,000.00	04/04/18
First Choice Bank	03/16/18	1.750	20,000,000.00	06/15/18
CHICO				
Golden Valley Bank	02/02/18	1.460	8,000,000.00	05/04/18
Tri Counties Bank	03/07/18	1.670	50,000,000.00	06/06/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
DOWNEY				
Financial Partners Credit Union	01/04/18	1.450	10,000,000.00	04/04/18
EL CENTRO				
Community Valley Bank	02/16/18	1.790	3,000,000.00	08/17/18
EL MONTE				
Cathay Bank	02/16/18	1.600	25,000,000.00	05/18/18
Cathay Bank	02/21/18	1.830	25,000,000.00	08/22/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	12/01/17	1.470	5,000,000.00	06/01/18
SAFE Credit Union	01/10/18	1.590	20,000,000.00	07/11/18
GARDENA				
Northrop Grumman Federal Credit Union	02/08/18	1.540	25,000,000.00	05/10/18
GARDEN GROVE				
US Metro Bank	02/21/18	1.580	5,000,000.00	05/23/18
US Metro Bank	12/13/17	1.420	10,000,000.00	06/13/18
US Metro Bank	01/18/18	1.570	5,000,000.00	07/19/18
US Metro Bank	02/15/18	1.760	5,000,000.00	08/16/18
GLENDALE				
Americas United Bank	01/17/18	1.590	4,500,000.00	07/18/18
GOLETA				
Community West Bank	01/18/18	1.450	13,000,000.00	04/19/18
Community West Bank	02/14/18	1.590	13,000,000.00	05/16/18
Community West Bank	03/01/18	1.690	14,000,000.00	05/31/18
Community West Bank	01/10/18	1.590	13,000,000.00	07/11/18
IRVINE				
Banc of California, NA	01/18/18	1.460	100,000,000.00	04/19/18
Banc of California, NA	02/22/18	1.640	50,000,000.00	05/24/18
Banc of California, NA	03/21/18	1.800	100,000,000.00	06/20/18
CommerceWest Bank	01/11/18	1.450	5,000,000.00	04/12/18
CommerceWest Bank	01/26/18	1.440	5,000,000.00	04/27/18
CommerceWest Bank	03/09/18	1.680	5,000,000.00	06/08/18
Commercial Bank of California	01/25/18	1.640	25,000,000.00	07/26/18
First Foundation Bank	01/04/18	1.430	44,000,000.00	04/04/18
First Foundation Bank	01/19/18	1.470	50,000,000.00	04/20/18
First Foundation Bank	03/01/18	1.870	47,000,000.00	08/30/18
First Foundation Bank	03/16/18	1.930	2,000,000.00	09/14/18
Pacific Enterprise Bank	11/30/17	1.460	25,000,000.00	05/31/18
Pacific Premier Bank	11/16/17	1.410	10,000,000.00	05/17/18
Pacific Premier Bank	12/07/17	1.490	25,000,000.00	06/07/18
LODI				
Farmers & Merchants Bk Cen CA	01/10/18	1.430	60,000,000.00	04/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18
Bank of Hope	11/29/17	1.460	90,000,000.00	05/30/18
Bank of Hope	12/08/17	1.490	75,000,000.00	06/08/18
Bank of Hope	01/12/18	1.600	45,000,000.00	07/13/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
Commonwealth Business Bank	03/16/18	1.750	10,000,000.00	06/15/18
Commonwealth Business Bank	02/16/18	1.790	18,000,000.00	08/17/18
Commonwealth Business Bank	03/09/18	1.860	8,500,000.00	09/07/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
CTBC Bank Corp. (USA)	11/29/17	1.460	25,000,000.00	05/30/18
CTBC Bank Corp. (USA)	01/25/18	1.640	60,000,000.00	07/26/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Hanmi Bank	11/15/17	1.360	50,000,000.00	05/16/18
Hanmi Bank	02/01/18	1.650	30,000,000.00	08/02/18
Manufacturers Bank	01/05/18	1.420	100,000,000.00	04/05/18
Manufacturers Bank	01/12/18	1.450	50,000,000.00	04/13/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Manufacturers Bank	03/08/18	1.700	50,000,000.00	06/07/18
Open Bank	01/04/18	1.410	14,000,000.00	04/04/18
Open Bank	02/07/18	1.490	10,000,000.00	05/09/18
Open Bank	03/08/18	1.680	10,000,000.00	06/07/18
Open Bank	03/21/18	1.770	10,000,000.00	06/20/18
Opus Bank	01/26/18	1.470	10,000,000.00	04/27/18
Pacific City Bank	01/05/18	1.400	30,000,000.00	04/05/18
Pacific City Bank	02/07/18	1.490	40,000,000.00	05/09/18
Pacific City Bank	03/08/18	1.680	30,000,000.00	06/07/18
Pacific Commerce Bank	03/16/18	1.910	10,000,000.00	09/14/18
Preferred Bank	03/23/18	1.750	30,000,000.00	06/22/18
Preferred Bank	03/15/18	1.880	15,000,000.00	09/13/18
Preferred Bank	03/16/18	1.910	20,000,000.00	09/13/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Premier Business Bank	03/28/18	1.740	10,000,000.00	06/13/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	03/08/18	1.700	1,000,000.00	06/07/18
OAKLAND				
Beneficial State Bank	01/04/18	1.570	15,000,000.00	07/05/18
Beneficial State Bank	01/12/18	1.610	25,000,000.00	07/13/18
California Bank of Commerce	01/10/18	1.430	13,500,000.00	04/11/18
California Bank of Commerce	02/07/18	1.510	5,000,000.00	05/09/18
California Bank of Commerce	11/09/17	1.350	5,000,000.00	05/10/18
California Bank of Commerce	03/09/18	1.700	10,000,000.00	06/08/18
Community Bank of the Bay	12/01/17	1.470	5,000,000.00	06/01/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18
Metropolitan Bank	02/22/18	1.830	1,000,000.00	08/23/18
Metropolitan Bank	03/08/18	1.870	4,000,000.00	09/06/18
ORANGE				
Grandpoint Bank	01/04/18	1.430	25,000,000.00	04/05/18
Grandpoint Bank	01/25/18	1.390	25,000,000.00	04/05/18
Grandpoint Bank	01/11/18	1.470	50,000,000.00	04/12/18
Grandpoint Bank	02/01/18	1.470	50,000,000.00	05/03/18
Grandpoint Bank	03/01/18	1.690	25,000,000.00	05/31/18
PALOS VERDES ESTATES				
Malaga Bank	01/04/18	1.410	5,000,000.00	04/04/18
Malaga Bank	01/19/18	1.450	46,000,000.00	04/20/18
Malaga Bank	01/26/18	1.440	9,000,000.00	04/27/18
Malaga Bank	02/01/18	1.450	10,000,000.00	05/03/18
Malaga Bank	03/21/18	1.770	20,000,000.00	06/20/18
PASADENA				
American Plus Bank, NA	01/12/18	1.430	20,000,000.00	04/13/18
American Plus Bank, NA	11/16/17	1.390	4,240,000.00	05/17/18
American Plus Bank, NA	02/28/18	1.640	1,500,000.00	05/30/18
American Plus Bank, NA	12/15/17	1.480	10,000,000.00	06/20/18
American Plus Bank, NA	01/10/18	1.570	3,000,000.00	07/11/18
American Plus Bank, NA	01/24/18	1.620	3,000,000.00	07/25/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	01/11/18	1.470	50,000,000.00	04/12/18
East West Bank	01/17/18	1.460	175,000,000.00	04/18/18
East West Bank	02/02/18	1.480	75,000,000.00	05/04/18
EverTrust Bank	02/14/18	1.570	10,000,000.00	05/16/18
EverTrust Bank	03/02/18	1.650	20,000,000.00	06/01/18
EverTrust Bank	03/21/18	1.770	30,000,000.00	06/20/18
Wescom Central Credit Union	01/04/18	1.440	25,000,000.00	04/06/18
Wescom Central Credit Union	01/24/18	1.460	50,000,000.00	04/25/18
Wescom Central Credit Union	02/15/18	1.630	50,000,000.00	05/17/18
Wescom Central Credit Union	03/15/18	1.750	50,000,000.00	06/14/18
PORTERVILLE				
Bank of the Sierra	01/10/18	1.430	20,000,000.00	04/11/18
Bank of the Sierra	01/19/18	1.470	20,000,000.00	04/20/18
Bank of the Sierra	02/01/18	1.470	20,000,000.00	05/03/18
Bank of the Sierra	02/23/18	1.660	20,000,000.00	05/25/18
Bank of the Sierra	03/02/18	1.670	20,000,000.00	06/01/18
Bank of the Sierra	03/08/18	1.700	20,000,000.00	06/07/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	01/17/18	1.460	2,500,000.00	04/18/18
American River Bank	02/01/18	1.470	2,500,000.00	05/03/18
American River Bank	11/16/17	1.410	6,500,000.00	05/17/18
American River Bank	12/07/17	1.490	7,500,000.00	06/07/18
American River Bank	12/14/17	1.500	2,500,000.00	06/14/18
American River Bank	01/04/18	1.560	4,500,000.00	07/05/18
American River Bank	02/14/18	1.790	3,000,000.00	08/15/18
REDDING				
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
Cornerstone Community Bank	02/16/18	1.790	1,500,000.00	08/17/18
Cornerstone Community Bank	02/28/18	1.830	7,000,000.00	08/29/18
REDWOOD CITY				
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
Provident Credit Union	01/18/18	1.430	40,000,000.00	04/19/18
Provident Credit Union	01/24/18	1.430	40,000,000.00	04/25/18
Provident Credit Union	11/15/17	1.360	20,000,000.00	05/16/18
Provident Credit Union	11/30/17	1.440	20,000,000.00	05/31/18
Provident Credit Union	12/08/17	1.470	20,000,000.00	06/08/18
Provident Credit Union	12/13/17	1.440	20,000,000.00	06/13/18
RICHMOND				
Mechanics Bank	01/10/18	1.440	20,000,000.00	04/11/18
Mechanics Bank	01/18/18	1.460	20,000,000.00	04/19/18
Mechanics Bank	02/08/18	1.540	20,000,000.00	05/10/18
Mechanics Bank	03/08/18	1.710	20,000,000.00	06/07/18
RIVERSIDE				
Provident Savings Bank	01/10/18	1.430	5,000,000.00	04/11/18
ROCKLIN				
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
Five Star Bank	11/30/17	1.440	25,000,000.00	05/31/18
Five Star Bank	12/13/17	1.440	18,000,000.00	06/13/18
Five Star Bank	01/04/18	1.540	7,000,000.00	07/05/18
ROSEMEAD				
Pacific Alliance Bank	01/10/18	1.410	4,000,000.00	04/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	01/31/18	1.430	4,000,000.00	05/02/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
Merchants National Bank of Sacramento	01/04/18	1.490	2,000,000.00	05/30/18
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
Schools Financial Credit Union	02/28/18	1.640	30,000,000.00	05/30/18
SAN DIEGO				
Bank of Southern California	01/24/18	1.450	10,000,000.00	04/25/18
Bofl Federal Bank	01/24/18	1.430	25,000,000.00	04/25/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
California Coast Credit Union	11/29/17	1.440	25,000,000.00	05/30/18
California Coast Credit Union	12/06/17	1.440	25,000,000.00	06/06/18
California Coast Credit Union	01/18/18	1.590	25,000,000.00	07/19/18
California Coast Credit Union	02/28/18	1.830	25,000,000.00	08/29/18
Mission Federal Credit Union	01/12/18	1.430	10,000,000.00	04/13/18
San Diego County Credit Union	01/05/18	1.380	50,000,000.00	04/05/18
San Diego County Credit Union	01/11/18	1.430	50,000,000.00	04/12/18
San Diego County Credit Union	02/14/18	1.550	50,000,000.00	05/16/18
San Diego County Credit Union	03/01/18	1.650	50,000,000.00	05/31/18
San Diego County Credit Union	03/08/18	1.660	50,000,000.00	06/07/18
San Diego County Credit Union	03/15/18	1.700	50,000,000.00	06/14/18
Western Alliance Bank	11/09/17	1.330	65,000,000.00	05/10/18
Western Alliance Bank	11/15/17	1.360	75,000,000.00	05/16/18
Western Alliance Bank	12/08/17	1.470	50,000,000.00	06/08/18
SAN FRANCISCO				
Bank of San Francisco	12/15/17	1.500	5,000,000.00	06/15/18
Beacon Business Bank	03/16/18	1.930	3,000,000.00	09/14/18
Mission National Bank	01/04/18	1.430	15,000,000.00	04/04/18
Mission National Bank	01/25/18	1.460	5,000,000.00	04/26/18
Presidio Bank	01/31/18	1.430	10,000,000.00	05/02/18
Presidio Bank	02/15/18	1.800	10,000,000.00	08/16/18
Trans Pacific National Bank	01/19/18	1.470	2,000,000.00	04/20/18
SAN JOSE				
Meriwest Credit Union	01/18/18	1.460	50,000,000.00	04/19/18
SAN RAMON				
Tri-Valley Bank	03/09/18	1.650	7,000,000.00	05/09/18
Tri-Valley Bank	02/15/18	1.620	6,000,000.00	05/17/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA CLARITA				
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18
SANTA ROSA				
Poppy Bank	12/06/17	1.440	50,000,000.00	06/06/18
Poppy Bank	12/13/17	1.440	45,000,000.00	06/13/18
Poppy Bank	02/22/18	1.810	30,000,000.00	08/23/18
Summit State Bank	01/12/18	1.450	14,000,000.00	04/13/18
Summit State Bank	01/19/18	1.470	7,500,000.00	04/20/18
Summit State Bank	01/31/18	1.430	8,000,000.00	05/02/18
Summit State Bank	03/02/18	1.670	12,000,000.00	06/01/18
Summit State Bank	03/16/18	1.770	7,000,000.00	06/15/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/29/17	1.460	19,000,000.00	05/30/18
VACAVILLE				
Travis Credit Union	01/26/18	1.460	25,000,000.00	04/27/18
Travis Credit Union	01/10/18	1.450	25,000,000.00	05/11/18
Travis Credit Union	01/05/18	1.470	50,000,000.00	05/25/18
Travis Credit Union	12/01/17	1.470	50,000,000.00	06/01/18
WATSONVILLE				
Santa Cruz County Bank	01/12/18	1.430	10,000,000.00	04/13/18
Santa Cruz County Bank	02/15/18	1.780	10,000,000.00	08/16/18
WEST SACRAMENTO				
Community Business Bank	12/07/17	1.320	3,000,000.00	04/05/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS MARCH 2018			**5,031,740,000.00**	

BANK DEMAND DEPOSITS
MARCH 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 407,786	$ 3,371,457
2	217,465	3,285,312
3	217,465	3,285,312
4	217,465	3,285,312
5	449,758	3,150,202
6	431,226	2,538,431
7	789,059	3,886,866
8	391,257	3,913,558
9	325,314	3,765,879
10	325,314	3,765,879
11	325,314	3,765,879
12	399,660	2,565,174
13	367,579	2,379,314
14	427,161	5,270,821
15	387,197	4,091,280
16	408,305	4,222,258
17	408,305	4,222,258
18	408,305	4,222,258
19	447,887	2,841,138
20	432,118	2,328,654
21	570,256	2,743,413
22	400,284	2,387,814
23	437,603	2,577,082
24	437,603	2,577,082
25	437,603	2,577,082
26	339,750	2,577,822
27	343,988	2,531,421
28	397,822	2,889,919
29	450,809	3,028,289
30	501,138	2,870,602
31	501,138	2,871,358

AVERAGE DOLLAR DAYS $406,514 a/

a/ **The prescribed bank balance for March was $396,859. This consisted of $334,739 in compensating balances for services, balances for uncollected funds of $63,163 and a deduction of $1,043 for March delayed deposit credit.**

DESIGNATION BY POOLED MONEY INVESTMENT BOARD OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 21, 2018, has determined and designated the amount of money available for deposit and investment as of March 14, 2018, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: 334,700,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	3/19/2018	3/23/2018	$ (1,692,500,000)	$ (8,378,530,000)	$ 5,098,700,000	$ (3,279,830,000)
(2)	3/26/2018	3/30/2018	$ (2,270,300,000)	$ (10,648,830,000)	$ 5,098,700,000	$ (5,550,130,000)
(3)	4/2/2018	4/6/2018	$ (1,565,981,000)	$ (12,214,811,000)	$ 5,098,700,000	$ (7,116,111,000)
(4)	4/9/2018	4/13/2018	$ 2,824,819,000	$ (9,389,992,000)	$ 5,098,700,000	$ (4,291,292,000)
(5)	4/16/2018	4/20/2018	$ 4,426,519,000	$ (4,963,473,000)	$ 5,098,700,000	$ 135,227,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 334,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: March 21, 2018
* Government Code

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 4/30/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,244,662.47
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,938,304.01
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,197.05
	LAIF TOTAL	$43,222,163.53

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 4/30/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
05/15/18	FHLMC 3.10 (CALLABL	107757	FEDERAL HOME LOAN MT(	3.100	05/15/23	100.000	50,000,000.00	50,000,000.00	0.00
05/14/18	FHLMC 3.10 (CALLABL	107758	FEDERAL HOME LOAN MT(	3.100	05/15/23	100.000	25,000,000.00	25,000,000.00	0.00
05/15/18	FHLMC 3.10 (CALLABL	107759	FEDERAL HOME LOAN MT(	3.100	05/15/23	100.000	25,000,000.00	25,000,000.00	0.00
05/15/18	FHLMC 3.125 (CALLAB	107772	FEDERAL HOME LOAN MT(	3.125	05/15/23	100.000	25,000,000.00	25,000,000.00	0.00
05/16/18	FHLMC 3.125 (CALLAB	107773	FEDERAL HOME LOAN MT(	3.125	05/16/23	100.000	25,000,000.00	25,000,000.00	0.00
05/16/18	FHLMC 3.125 (CALLAB	107775	FEDERAL HOME LOAN MT(	3.125	05/16/23	100.000	25,000,000.00	25,000,000.00	0.00
05/16/18	FHLMC 3.15 (CALLABL	107801	FEDERAL HOME LOAN MT(	3.150	05/16/23	100.000	25,000,000.00	25,000,000.00	0.00
05/15/18	FHLMC 3.15 (CALLABL	107802	FEDERAL HOME LOAN MT(	3.150	05/15/23	100.000	25,000,000.00	25,000,000.00	0.00
05/17/18	FHLMC 3.15 (CALLABL	107846	FEDERAL HOME LOAN MT(	3.150	05/17/23	100.000	25,000,000.00	25,000,000.00	0.00
05/17/18	FHLMC 3.10 (CALLABL	107876	FEDERAL HOME LOAN MT(	3.100	05/15/23	99.700	15,000,000.00	14,955,000.00	2,583.33
05/01/18	FHLB 6.75 (CALLABLE	107632	FEDERAL HOME LOAN BK	6.750	05/01/23	100.000	25,000,000.00	25,000,000.00	0.00
05/01/18	FHLMC 6.75 (CALLABL	107642	FEDERAL HOME LOAN MT(	6.750	05/01/23	100.000	25,000,000.00	25,000,000.00	0.00
05/02/18	FHLB 7.25 (CALLABLE	107695	FEDERAL HOME LOAN BK	7.250	05/02/23	100.000	50,000,000.00	50,000,000.00	0.00
05/01/18	CANCARA ASSET SEC L	107887	CANCARA ASSET SEC LLC	2.250	08/01/18	99.425	25,000,000.00	24,856,250.00	0.00
						PSI Non-Trading Total	**$390,000,000.00**	**$389,811,250.00**	**$2,583.33**
						Totals	**$390,000,000.00**	**$389,811,250.00**	**$2,583.33**