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

September 28, 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 AUGUST 2018**

The Report of Investments for the month of August 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 August 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-len 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 AUGUST 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 AUGUST 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 AUGUST 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 AUGUST 31, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 8/31/18		
At Cost	$ 27,663,562,961	$ 163,140,331
At Market	$ 27,267,836,494	$ 158,397,027
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.87%	30.65%
United States Government and Agency Obligations	72.57%	41.48%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	20.17%	0.00%
Municipal Obligations	0.09%	2.48%
Corporate and Deposit Notes	0.30%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.39%
1-60 days	27.73%	
61 days-1 year	13.79%	56.04%
Over 1 year	58.48%	43.96%
Weighted Average Days to Maturity	667	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 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 August 31, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	20.17%
Corporate and Deposit Notes	A-1+	P-1	F1	0.14%
	AA-	A1	AA-	0.16%
Los Angeles County Securities	AA+	Aa1	AA	0.09%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.51%
	AA-	Aa3	AA-	0.36%
U.S. Agency Securities	AA+	Aaa	AAA	67.35%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.90%
U.S. Treasury Bills	AA+	Aaa	AAA	4.32%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.39%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.48%
Negotiable Certificates of Deposit	A-1	P-1	F1+	30.65%
U.S. Agency Securities	AA+	Aaa	AAA	41.48%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
AUGUST 31, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 8/31/18	$ 27,663,562,961
Market Value at 8/31/18	$ 27,267,836,494
Average Daily Balance	$ 27,759,338,224
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 32,128
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 44,743,145
Earnings for the Past 12 Months	$ 505,387,673
Earnings Rate for the Month	1.89%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	49,113,369.08	
Bank of the West - Concentration	$	75,282,758.61	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	101,105,273.12	(B)
Union Bank- Concentration	$	1,183,611.33	
Wells Fargo - Concentration	$	521,463.89	
Total Ledger Balance for all Banks	$	227,206,476.03	

(A) $75 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 AUGUST 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 August 2018

Total Deposits	$ 3,439,917,616.51
Total Disbursements	$ 4,612,746,276.57
Discretionary Funds Liquidity Withdrawal Ratio:	
As of August 31, 2018	1.49

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
September	$ 5,796,587,000.00	$ 4,022,600,000.00	$ 4,578,900,000.00	$ 5,240,287,000.00
October	$ 1,880,155,000.00	$ 5,994,200,000.00	$ 5,176,800,000.00	$ 7,937,842,000.00
November	$ 1,007,075,000.00	$ 6,091,700,000.00	$ 4,282,600,000.00	$ 10,754,017,000.00
December	$ 1,108,488,000.00	$ 9,609,600,000.00	$ 6,214,300,000.00	$ 15,257,805,000.00
January	$ 425,000,000.00	$ 4,005,000,000.00	$ 6,303,000,000.00	$ 13,384,805,000.00
February	$ 350,000,000.00	$ 3,386,400,000.00	$ 4,627,500,000.00	$ 12,493,705,000.00

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 August 2018, the Treasurer placed $200 million in the Bank of the West Money Market Plus Account and $107.58 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 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 AUGUST 2018
COMPLIANCE REPORT

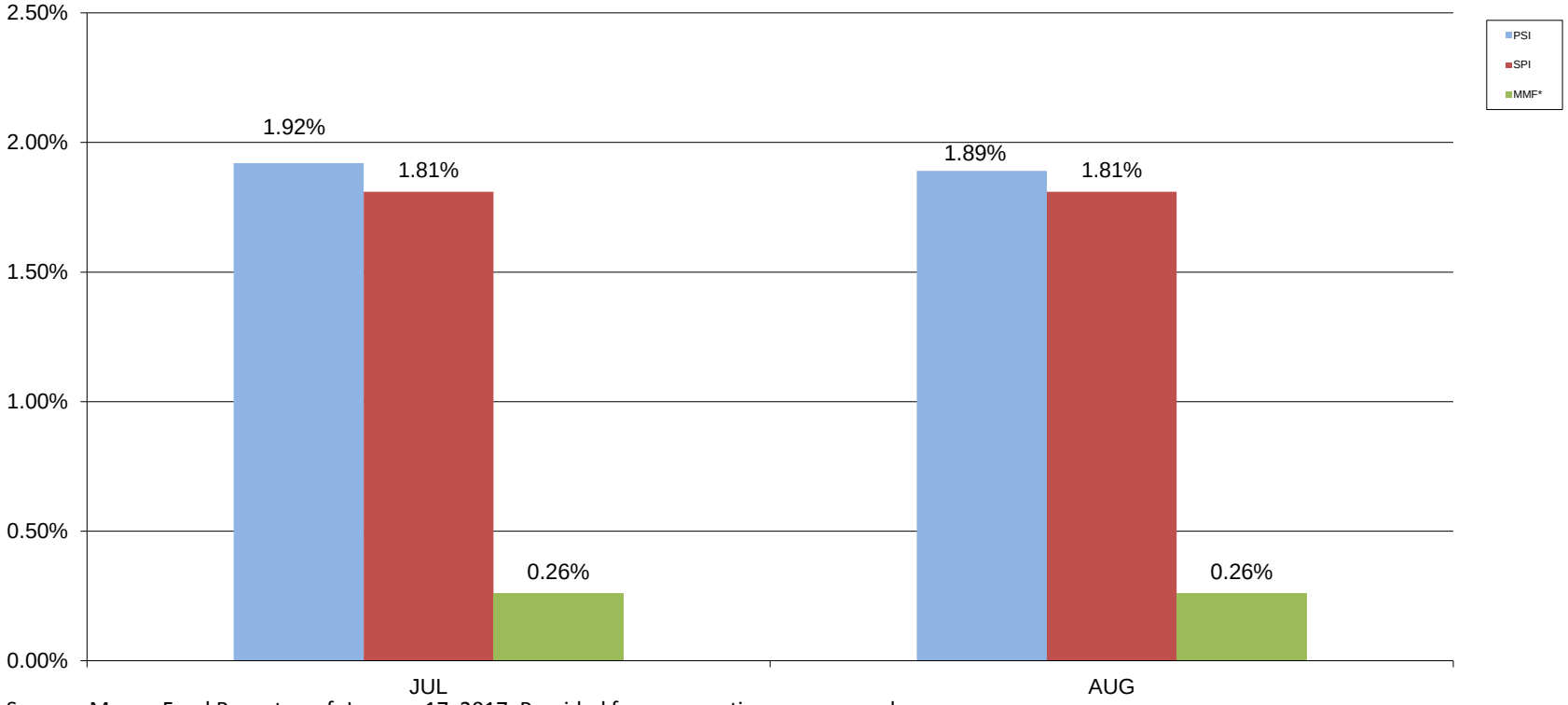
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 8/31/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
8/1/2018	$ 28,736,912,963.55	$163,140,294.13
8/2/2018	28,650,440,542.64	163,140,294.13
8/3/2018	28,367,575,459.75	163,140,294.13
8/4/2018	28,367,575,459.75	163,140,294.13
8/5/2018	28,367,575,459.75	163,140,294.13
8/6/2018	28,098,598,902.85	163,140,294.13
8/7/2018	27,931,423,387.70	163,140,294.13
8/8/2018	27,900,973,134.23	163,140,294.13
8/9/2018	27,851,549,781.82	163,140,294.13
8/10/2018	27,868,068,944.18	163,140,294.13
8/11/2018	27,868,068,944.18	163,140,294.13
8/12/2018	27,868,068,944.18	163,140,294.13
8/13/2018	27,802,605,801.66	163,140,294.13
8/14/2018	27,754,848,599.14	163,140,294.13
8/15/2018	27,517,226,626.50	163,140,294.13
8/16/2018	27,415,465,329.22	163,140,294.13
8/17/2018	27,499,964,986.01	163,140,294.13
8/18/2018	27,499,964,986.01	163,140,294.13
8/19/2018	27,499,964,986.01	163,140,294.13
8/20/2018	27,207,443,688.88	163,140,294.13
8/21/2018	27,305,782,625.68	163,140,294.13
8/22/2018	27,326,022,953.07	163,140,294.13
8/23/2018	27,316,074,237.87	163,140,294.13
8/24/2018	27,216,200,801.77	163,140,294.13
8/25/2018	27,216,200,801.77	163,140,294.13
8/26/2018	27,216,200,801.77	163,140,294.13
8/27/2018	27,516,049,713.03	163,140,294.13
8/28/2018	27,529,035,956.35	163,140,294.13
8/29/2018	28,249,327,374.93	163,140,294.13
8/30/2018	27,910,709,776.58	163,140,294.13
8/31/2018	27,663,562,961.22	163,140,331.05
	$ 27,759,338,223.61	**$ 163,140,295.32**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2018-19
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 8/31/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,370,013	$250,387
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	12,373,132	37
Prior Accrual Adjustment		-
Total Revenues	$44,743,145	$250,424
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,876
	-	$5,876
NET INCOME	$44,743,145	$244,548

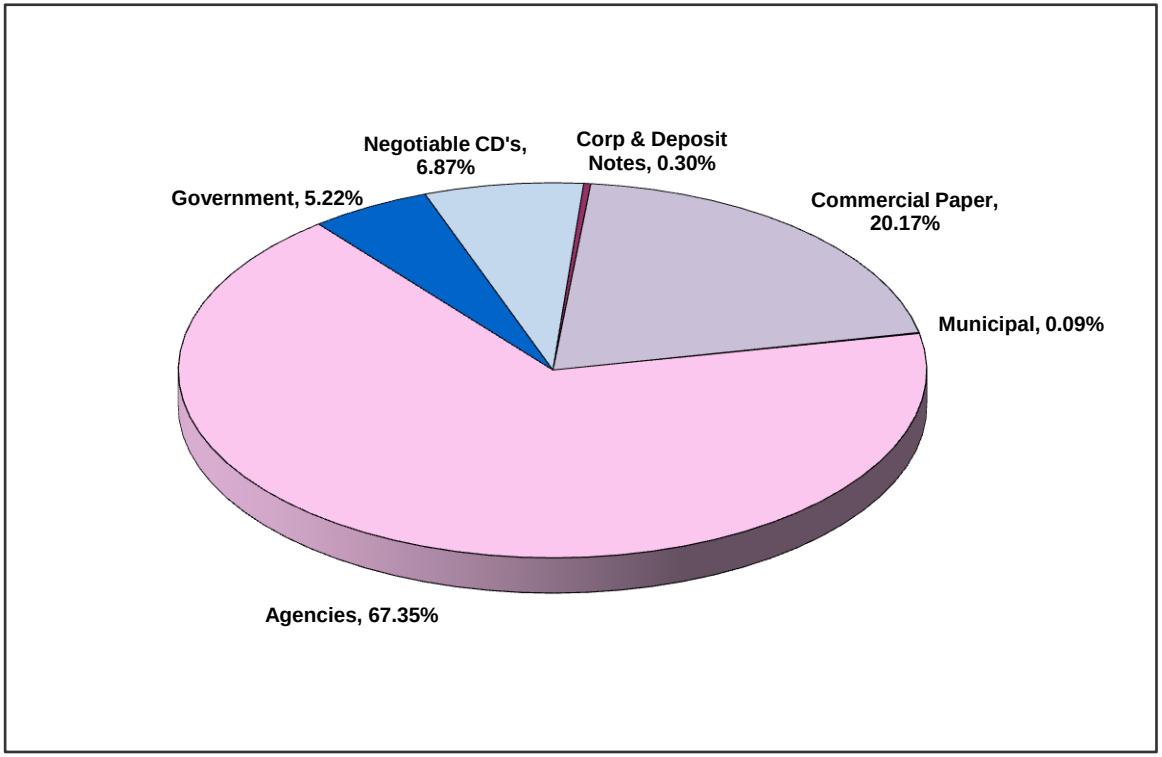
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of August 31, 2018
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.07%	
Los Angeles County and Related Entities	38.43%	
Consolidated Sanitation Districts		3.16%
Metropolitan Transportation Authority		1.07%
Miscellaneous Agencies Pooled Investments		2.14%
South Coast Air Quality Management District		2.62%
Miscellaneous		0.02%
Subtotal	90.50%	9.01%
County Bond Proceeds and Repayment Funds		0.49%
Grand Total	90.50%	9.50%

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



	In Thousands
Negotiable CD's	1,900,008
Corp & Deposit Notes	84,273
Bankers Acceptance	-
Commercial Paper	5,579,922
Municipal	25,000
Agencies	18,631,736
Other	-
Government	1,442,624
Total	$ 27,663,563

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: August 1, 2018 to August 31, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108646	FFCB 3.24 (CALLABLE	08/14/18	08/14/23	3.240	10,000,000.00	10,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108647	FFCB 3.24 (CALLABLE	08/14/18	08/14/23	3.240	10,000,000.00	10,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	108648	FFCB 3.24 (CALLABLE	08/14/18	08/14/23	3.240	10,000,000.00	10,000,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108649	FFCB 3.24 (CALLABLE	08/14/18	08/14/23	3.240	10,000,000.00	10,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	108659	FFCB 3.24 (CALLABLE	08/14/18	08/14/23	3.240	9,625,000.00	9,625,000.00	-	CITIBANK	KEYBANC CAP MKTS INC
	FFCB TOTAL					**49,625,000.00**	**49,625,000.00**	-		
NTRD	108791	FHLMC 3.25 (CALLABL	08/30/18	08/28/23	3.250	25,000,000.00	25,000,000.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLMC TOTAL					**25,000,000.00**	**25,000,000.00**	-		
NTRD	108608	THUNDER BAY FUNDING	08/01/18	09/17/18	2.050	25,000,000.00	24,933,090.28	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108610	AUTOBAHN FUNDING CO	08/01/18	09/04/18	1.970	30,000,000.00	29,944,183.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108611	ATLANTIC ASSET SEC	08/01/18	09/05/18	1.980	20,000,000.00	19,961,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108612	SHEFFIELD RECEIVABL	08/01/18	09/10/18	2.000	20,000,000.00	19,955,555.56	-	CITIBANK	BARCLAYS CAP INC
NTRD	108614	LA FAYETTE ASSET SE	08/01/18	09/14/18	2.000	25,000,000.00	24,938,888.89	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108615	REGENCY MARKETS NO.	08/01/18	09/21/18	2.050	1,500,000.00	1,495,643.75	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108616	NATIXIS NY BRANCH C	08/01/18	08/13/18	1.910	50,000,000.00	49,968,166.67	-	CITIBANK	UBS SEC LLC
NTRD	108617	NATIXIS NY BRANCH C	08/01/18	08/15/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108618	ATLANTIC ASSET SEC	08/01/18	09/18/18	1.990	24,000,000.00	23,936,320.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108619	AUTOBAHN FUNDING CO	08/02/18	09/04/18	1.970	50,000,000.00	49,909,708.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108620	NATIXIS NY BRANCH C	08/02/18	08/15/18	1.910	50,000,000.00	49,965,513.89	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108622	NATIXIS NY BRANCH C	08/02/18	08/21/18	1.910	25,000,000.00	24,974,798.61	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108623	SANTANDER UK PLC CP	08/02/18	10/01/18	2.030	30,000,000.00	29,898,500.00	-	CITIBANK	MFR SEC- INC
NTRD	108624	LA FAYETTE ASSET SE	08/02/18	11/13/18	2.260	6,806,000.00	6,761,991.65	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108625	NATIXIS NY BRANCH C	08/03/18	08/16/18	1.910	50,000,000.00	49,965,513.89	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108626	THUNDER BAY FUNDING	08/06/18	08/30/18	1.980	30,048,000.00	30,008,336.64	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108627	SANTANDER UK PLC CP	08/03/18	08/06/18	1.900	50,000,000.00	49,992,083.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108630	EMERSON ELECTRIC CO	08/03/18	09/05/18	1.945	30,000,000.00	29,946,512.50	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108632	SANTANDER UK PLC CP	08/03/18	08/21/18	1.910	25,000,000.00	24,976,125.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108633	LA FAYETTE ASSET SE	08/03/18	11/13/18	2.260	5,244,000.00	5,210,420.92	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108634	AUTOBAHN FUNDING CO	08/06/18	09/05/18	1.970	50,000,000.00	49,917,916.67	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108635	SHEFFIELD RECEIVABL	08/06/18	09/07/18	1.990	45,000,000.00	44,920,400.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108636	AUTOBAHN FUNDING CO	08/06/18	09/05/18	1.970	10,000,000.00	9,983,583.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108637	AUTOBAHN FUNDING CO	08/06/18	09/06/18	1.980	15,000,000.00	14,974,425.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108638	ATLANTIC ASSET SEC	08/06/18	11/09/18	2.230	21,433,000.00	21,306,872.75	-	CITIBANK	MFR SEC- INC
NTRD	108639	NATIXIS NY BRANCH C	08/07/18	08/14/18	1.910	50,000,000.00	49,981,430.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108640	AUTOBAHN FUNDING CO	08/07/18	09/07/18	1.970	50,000,000.00	49,915,180.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108641	AUTOBAHN FUNDING CO	08/07/18	09/10/18	1.970	35,000,000.00	34,934,880.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108642	CANCARA ASSET SEC L	08/07/18	11/07/18	2.250	9,500,000.00	9,445,375.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108643	SHEFFIELD RECEIVABL	08/07/18	09/06/18	1.960	20,706,000.00	20,672,180.20	-	CITIBANK	MFR SEC- INC
NTRD	108645	SHEFFIELD RECEIVABL	08/08/18	09/06/18	1.960	29,294,000.00	29,247,748.03	-	CITIBANK	MFR SEC- INC
NTRD	108650	REGENCY MARKETS NO.	08/08/18	09/10/18	2.050	50,000,000.00	49,906,041.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108651	REGENCY MARKETS NO.	08/08/18	09/10/18	2.050	38,470,000.00	38,397,708.46	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108653	SHEFFIELD RECEIVABL	08/08/18	09/14/18	1.980	25,000,000.00	24,949,125.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108654	SANTANDER UK PLC CP	08/08/18	10/09/18	2.030	24,464,000.00	24,378,471.14	-	CITIBANK	MFR SEC- INC
NTRD	108655	REGENCY MARKETS NO.	08/09/18	09/06/18	2.040	50,000,000.00	49,920,666.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108656	REGENCY MARKETS NO.	08/09/18	09/06/18	2.040	50,000,000.00	49,920,666.67	-	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	108657	REGENCY MARKETS NO.	08/09/18	09/06/18	2.040	50,000,000.00	49,920,666.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108658	REGENCY MARKETS NO.	08/09/18	09/06/18	2.040	50,000,000.00	49,920,666.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108660	REGENCY MARKETS NO.	08/09/18	09/06/18	2.050	50,000,000.00	49,920,277.78	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108661	REGENCY MARKETS NO.	08/09/18	09/06/18	2.050	50,000,000.00	49,920,277.78	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108662	NATIXIS NY BRANCH C	08/09/18	08/23/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	UBS SEC LLC
NTRD	108663	EXXON MOBIL CORP CP	08/09/18	08/28/18	1.930	50,000,000.00	49,949,069.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108664	NATIXIS NY BRANCH C	08/09/18	08/31/18	1.910	50,000,000.00	49,941,638.89	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108665	CHARIOT FUNDING LLC	08/09/18	08/27/18	1.920	50,000,000.00	49,952,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108667	ATLANTIC ASSET SEC	08/09/18	09/13/18	2.010	1,000,000.00	998,045.83	-	CITIBANK	BARCLAYS CAP INC
NTRD	108668	THUNDER BAY FUNDING	08/09/18	10/02/18	2.050	2,000,000.00	1,993,850.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108669	SANTANDER UK PLC CP	08/09/18	11/23/18	2.220	25,000,000.00	24,836,583.33	-	CITIBANK	MFR SEC- INC
NTRD	108670	LA FAYETTE ASSET SE	08/09/18	11/13/18	2.250	6,531,000.00	6,491,814.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108671	PROCTER & GAMBLE CO	08/10/18	09/10/18	1.950	50,000,000.00	49,916,041.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108672	EMERSON ELECTRIC CO	08/10/18	09/11/18	1.950	46,800,000.00	46,718,880.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108673	EXXON MOBIL CORP CP	08/10/18	09/04/18	1.920	50,000,000.00	49,933,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108674	ATLANTIC ASSET SEC	08/10/18	09/14/18	1.970	13,699,000.00	13,672,762.61	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108676	EXXON MOBIL CORP CP	08/10/18	09/05/18	1.920	30,000,000.00	29,958,400.00	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108677	AUTOBAHN FUNDING CO	08/10/18	09/10/18	1.960	40,000,000.00	39,932,488.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108678	ATLANTIC ASSET SEC	08/10/18	09/14/18	1.980	20,000,000.00	19,961,500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108679	SANTANDER UK PLC CP	08/10/18	10/09/18	2.020	10,807,000.00	10,770,616.43	-	CITIBANK	MFR SEC- INC
NTRD	108680	LA FAYETTE ASSET SE	08/13/18	09/21/18	2.000	25,000,000.00	24,945,833.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108681	ATLANTIC ASSET SEC	08/13/18	09/04/18	2.000	27,250,000.00	27,216,694.44	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108682	AUTOBAHN FUNDING CO	08/13/18	09/12/18	1.950	50,000,000.00	49,918,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108683	REGENCY MARKETS NO.	08/13/18	08/23/18	1.990	50,000,000.00	49,972,361.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108684	EXXON MOBIL CORP CP	08/13/18	09/04/18	1.910	50,000,000.00	49,941,638.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108687	AUTOBAHN FUNDING CO	08/13/18	09/14/18	1.960	32,000,000.00	31,944,248.89	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108688	LA FAYETTE ASSET SE	08/13/18	11/13/18	2.260	15,005,000.00	14,918,337.79	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108689	CAFCO LLC CP	08/13/18	11/19/18	2.240	4,655,000.00	4,626,614.84	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108690	NATIXIS NY BRANCH C	08/14/18	09/04/18	1.910	35,000,000.00	34,961,004.17	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108691	AUTOBAHN FUNDING CO	08/14/18	09/14/18	1.960	25,000,000.00	24,957,805.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108693	ATLANTIC ASSET SEC	08/14/18	09/17/18	1.990	16,681,000.00	16,649,648.99	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108694	LA FAYETTE ASSET SE	08/14/18	09/19/18	1.980	12,213,000.00	12,188,818.26	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108695	THUNDER BAY FUNDING	08/15/18	09/20/18	1.980	40,084,000.00	40,004,633.68	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108697	REGENCY MARKETS NO.	08/15/18	09/17/18	2.040	31,479,000.00	31,420,134.27	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108698	AUTOBAHN FUNDING CO	08/15/18	09/14/18	1.950	25,000,000.00	24,959,375.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108700	SHEFFIELD RECEIVABL	08/15/18	09/21/18	1.970	50,000,000.00	49,898,763.89	-	CITIBANK	BARCLAYS CAP INC
NTRD	108701	ATLANTIC ASSET SEC	08/15/18	09/25/18	1.980	25,000,000.00	24,943,625.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108702	LA FAYETTE ASSET SE	08/15/18	09/19/18	2.010	7,787,000.00	7,771,782.90	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108703	ATLANTIC ASSET SEC	08/15/18	09/19/18	1.980	22,000,000.00	21,957,650.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108704	CIESCO LLC CP	08/15/18	10/18/18	2.100	10,374,000.00	10,335,270.40	-	CITIBANK	MFR SEC- INC
NTRD	108705	MONT BLANC CAPITAL	08/17/18	09/14/18	2.050	19,689,000.00	19,657,606.98	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108706	NATIXIS NY BRANCH C	08/16/18	09/05/18	1.910	50,000,000.00	49,946,944.44	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108709	AUTOBAHN FUNDING CO	08/16/18	09/17/18	1.970	35,000,000.00	34,938,711.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108710	SHEFFIELD RECEIVABL	08/16/18	11/15/18	2.230	20,108,000.00	19,994,652.32	-	CITIBANK	MFR SEC- INC
NTRD	108711	AUTOBAHN FUNDING CO	08/17/18	09/05/18	1.950	50,000,000.00	49,948,541.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108712	EXXON MOBIL CORP CP	08/17/18	09/05/18	1.920	50,000,000.00	49,949,333.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108714	EXXON MOBIL CORP CP	08/17/18	09/12/18	1.930	50,000,000.00	49,930,305.56	-	CITIBANK	LOOP CAP MKTS LLC

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NTRD	108715	ATLANTIC ASSET SEC	08/17/18	09/28/18	1.970	40,000,000.00	39,908,066.67	-	CITIBANK	MFR SEC- INC
NTRD	108716	SHEFFIELD RECEIVABL	08/17/18	09/19/18	1.980	40,000,000.00	39,927,400.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108717	SHEFFIELD RECEIVABL	08/17/18	10/16/18	2.080	16,000,000.00	15,944,533.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108718	THUNDER BAY FUNDING	08/17/18	11/01/18	2.150	5,386,000.00	5,361,553.54	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108719	SHEFFIELD RECEIVABL	08/20/18	09/17/18	1.980	50,000,000.00	49,923,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108720	REGENCY MARKETS NO.	08/20/18	09/19/18	2.050	50,000,000.00	49,914,583.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108721	REGENCY MARKETS NO.	08/20/18	09/19/18	2.050	25,000,000.00	24,957,291.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108722	NATIXIS NY BRANCH C	08/20/18	09/07/18	1.910	50,000,000.00	49,952,250.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108723	LA FAYETTE ASSET SE	08/20/18	09/13/18	1.980	21,686,000.00	21,657,374.48	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108724	SANTANDER UK PLC CP	08/20/18	10/19/18	2.020	13,919,000.00	13,872,139.37	-	CITIBANK	MFR SEC- INC
NTRD	108725	THUNDER BAY FUNDING	08/21/18	09/11/18	1.960	42,500,000.00	42,451,408.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108726	AUTOBAHN FUNDING CO	08/21/18	09/20/18	1.960	25,000,000.00	24,959,166.67	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108727	EXXON MOBIL CORP CP	08/21/18	09/17/18	1.940	50,000,000.00	49,927,250.00	-	CITIBANK	MFR SEC- INC
NTRD	108728	NATIXIS NY BRANCH C	08/21/18	09/10/18	1.910	50,000,000.00	49,946,944.44	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108729	LA FAYETTE ASSET SE	08/21/18	09/10/18	1.950	15,000,000.00	14,983,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108730	ATLANTIC ASSET SEC	08/21/18	09/10/18	1.940	25,000,000.00	24,973,055.56	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108731	ATLANTIC ASSET SEC	08/21/18	09/21/18	1.970	50,000,000.00	49,915,180.56	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108732	THUNDER BAY FUNDING	08/21/18	09/18/18	1.980	48,000,000.00	47,926,080.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108733	LA FAYETTE ASSET SE	08/21/18	10/22/18	2.100	6,552,000.00	6,528,303.60	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108734	NATIXIS NY BRANCH C	08/22/18	08/31/18	1.910	50,000,000.00	49,976,125.00	-	CITIBANK	UBS SEC LLC
NTRD	108735	ATLANTIC ASSET SEC	08/22/18	09/12/18	1.930	15,000,000.00	14,983,112.50	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108736	EXXON MOBIL CORP CP	08/22/18	09/18/18	1.940	50,000,000.00	49,927,250.00	-	CITIBANK	MFR SEC- INC
NTRD	108737	NATIXIS NY BRANCH C	08/22/18	08/31/18	1.910	50,000,000.00	49,976,125.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108740	OLD LINE FUNDING LL	08/23/18	10/01/18	2.010	20,000,000.00	19,956,450.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108741	ATLANTIC ASSET SEC	08/22/18	10/15/18	2.070	26,093,000.00	26,011,981.24	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108742	REGENCY MARKETS NO.	08/23/18	09/07/18	2.000	25,000,000.00	24,979,166.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108743	AUTOBAHN FUNDING CO	08/23/18	09/28/18	1.960	50,000,000.00	49,902,000.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108744	AUTOBAHN FUNDING CO	08/23/18	09/11/18	1.930	50,000,000.00	49,949,069.44	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108745	REGENCY MARKETS NO.	08/23/18	09/11/18	2.000	32,786,000.00	32,751,392.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108746	SANTANDER UK PLC CP	08/23/18	10/01/18	2.000	50,000,000.00	49,891,666.67	-	CITIBANK	MFR SEC- INC
NTRD	108747	ATLANTIC ASSET SEC	08/23/18	10/15/18	2.070	12,346,000.00	12,308,375.57	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108750	OLD LINE FUNDING LL	08/27/18	09/14/18	1.930	25,000,000.00	24,975,875.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108751	THUNDER BAY FUNDING	08/27/18	10/01/18	2.010	25,000,000.00	24,951,145.83	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108754	EXXON MOBIL CORP CP	08/27/18	09/18/18	1.950	50,000,000.00	49,940,416.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108755	ATLANTIC ASSET SEC	08/27/18	09/14/18	1.930	35,000,000.00	34,966,225.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108756	AUTOBAHN FUNDING CO	08/27/18	09/14/18	1.940	50,000,000.00	49,951,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108758	ATLANTIC ASSET SEC	08/27/18	08/30/18	1.900	50,000,000.00	49,992,083.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108759	SANTANDER UK PLC CP	08/27/18	10/01/18	1.990	50,000,000.00	49,903,263.89	-	CITIBANK	MFR SEC- INC
NTRD	108760	ATLANTIC ASSET SEC	08/27/18	09/21/18	1.950	21,851,000.00	21,821,410.10	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	108762	LA FAYETTE ASSET SE	08/27/18	09/17/18	1.970	50,000,000.00	49,942,541.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108763	AUTOBAHN FUNDING CO	08/27/18	09/10/18	1.910	25,000,000.00	24,981,430.56	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	108764	LA FAYETTE ASSET SE	08/27/18	10/22/18	2.100	30,935,000.00	30,833,945.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108765	EXXON MOBIL CORP CP	08/28/18	09/24/18	1.950	50,000,000.00	49,926,875.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108768	ATLANTIC ASSET SEC	08/29/18	10/01/18	1.980	50,000,000.00	49,909,250.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108769	ATLANTIC ASSET SEC	08/28/18	09/14/18	1.940	50,000,000.00	49,954,194.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108770	SANTANDER UK PLC CP	08/28/18	10/05/18	1.990	50,000,000.00	49,894,972.22	-	CITIBANK	MFR SEC- INC
NTRD	108771	LA FAYETTE ASSET SE	08/28/18	09/28/18	1.970	40,000,000.00	39,932,144.44	-	CITIBANK	LOOP CAP MKTS LLC

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Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108772	ATLANTIC ASSET SEC	08/28/18	09/20/18	1.950	25,000,000.00	24,968,854.17	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108773	ATLANTIC ASSET SEC	08/28/18	10/23/18	2.080	10,718,000.00	10,683,321.32	-	CITIBANK	MFR SEC- INC
NTRD	108774	LA FAYETTE ASSET SE	08/28/18	10/24/18	2.080	15,821,000.00	15,768,896.17	-	CITIBANK	MFR SEC- INC
NTRD	108775	ATLANTIC ASSET SEC	08/29/18	10/01/18	1.980	46,000,000.00	45,916,510.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108777	ATLANTIC ASSET SEC	08/29/18	09/14/18	1.950	25,000,000.00	24,978,333.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108778	SANTANDER UK PLC CP	08/29/18	08/30/18	1.910	50,000,000.00	49,997,347.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108779	ATLANTIC ASSET SEC	08/29/18	09/26/18	1.960	25,000,000.00	24,961,888.89	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108780	EXXON MOBIL CORP CP	08/29/18	09/25/18	1.950	50,000,000.00	49,926,875.00	-	CITIBANK	MFR SEC- INC
NTRD	108781	AUTOBAHN FUNDING CO	08/29/18	09/19/18	1.940	25,000,000.00	24,971,708.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108782	MONT BLANC CAPITAL	08/29/18	08/30/18	1.920	50,000,000.00	49,997,333.33	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	108784	ATLANTIC ASSET SEC	08/29/18	09/20/18	1.940	50,000,000.00	49,940,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108785	NATIXIS NY BRANCH C	08/29/18	09/12/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108786	LA FAYETTE ASSET SE	08/29/18	09/12/18	1.930	15,000,000.00	14,988,741.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108787	LA FAYETTE ASSET SE	08/29/18	09/14/18	1.930	12,340,000.00	12,329,415.02	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108788	NATIXIS NY BRANCH C	08/29/18	09/12/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108789	LA FAYETTE ASSET SE	08/29/18	10/24/18	2.090	34,179,000.00	34,067,880.27	-	CITIBANK	MFR SEC- INC
NTRD	108790	CAFCO LLC CP	08/29/18	12/04/18	2.230	13,539,000.00	13,457,649.41	-	CITIBANK	MFR SEC- INC
NTRD	108793	AUTOBAHN FUNDING CO	08/30/18	10/01/18	1.980	50,000,000.00	49,912,000.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108794	AUTOBAHN FUNDING CO	08/30/18	09/20/18	1.940	25,000,000.00	24,971,708.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108796	AUTOBAHN FUNDING CO	08/30/18	10/01/18	2.010	25,000,000.00	24,955,333.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108797	SHEFFIELD RECEIVABL	08/30/18	12/03/18	2.230	9,729,000.00	9,671,747.54	-	CITIBANK	MFR SEC- INC
NTRD	108799	AUTOBAHN FUNDING CO	08/31/18	10/01/18	1.990	20,000,000.00	19,965,727.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108800	TORONTO DOMINION BA	08/31/18	10/01/18	1.990	50,000,000.00	49,914,319.44	-	CITIBANK	MFR SEC- INC
NTRD	108801	THUNDER BAY FUNDING	08/31/18	10/02/18	1.980	39,071,000.00	39,002,235.04	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108803	ATLANTIC ASSET SEC	08/31/18	10/23/18	2.090	29,000,000.00	28,910,768.61	-	CITIBANK	MFR SEC- INC
NTRD	108804	MONT BLANC CAPITAL	08/31/18	12/05/18	2.290	5,675,000.00	5,640,344.67	-	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**5,205,753,000.00**	**5,197,393,951.20**	**-**		
NTRD	108766	UST BILL	08/29/18	09/20/18	0.000	50,000,000.00	49,941,868.06	-	CITIBANK	MFR SEC- INC
NTRD	108767	UST BILL	08/29/18	09/20/18	0.000	50,000,000.00	49,941,868.06	-	CITIBANK	MFR SEC- INC
	US TBILLS TOTAL					**100,000,000.00**	**99,883,736.12**	**-**		
NTRD	108748	MUFG UNION BANK NA	08/24/18	10/15/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108749	MUFG UNION BANK NA	08/24/18	10/19/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108761	MUFG UNION BANK NA	08/27/18	10/19/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108783	MUFG UNION BANK NA	08/29/18	10/22/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
	NCD1 TOTAL					**200,000,000.00**	**200,000,000.00**	**-**		
NTRD	108613	SOCIETE GENERALE NY	08/01/18	10/01/18	2.090	50,000,000.00	50,000,844.25	-	CITIBANK	MFR SEC- INC
NTRD	108621	SVENSKA HANDELSBANK	08/02/18	09/26/18	1.990	50,000,000.00	50,000,761.59	-	CITIBANK	MFR SEC- INC
NTRD	108628	BARCLAYS BANK PLC N	08/03/18	11/01/18	2.300	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108629	DNB BANK ASA NY CD	08/03/18	09/05/18	1.930	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108631	TORONTO DOMINION BA	08/03/18	09/28/18	2.000	50,000,000.00	50,000,775.38	-	CITIBANK	MFR SEC- INC
NTRD	108644	BANK OF MONTREAL CH	08/08/18	09/10/18	2.020	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108652	BANK OF MONTREAL CH	08/08/18	09/04/18	2.000	50,000,000.00	50,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108666	NORDEA BANK AB NY C	08/09/18	09/07/18	1.960	50,000,000.00	50,000,402.15	-	CITIBANK	MFR SEC- INC
NTRD	108675	CREDIT AGRICOLE CIB	08/10/18	11/23/18	2.230	50,000,000.00	50,001,448.95	-	CITIBANK	MFR SEC- INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: August 1, 2018 to August 31, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108685	BANK OF MONTREAL CH	08/13/18	09/05/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108686	BANK OF MONTREAL CH	08/13/18	09/04/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	108692	NORDEA BANK AB NY C	08/14/18	09/14/18	1.960	50,000,000.00	50,000,000.00	-	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	108699	DNB BANK ASA NY CD	08/15/18	09/04/18	1.920	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108707	NORDEA BANK AB NY C	08/16/18	09/14/18	1.960	50,000,000.00	50,000,000.00	-	CITIBANK	MIZUHO SEC INC
NTRD	108708	DNB BANK ASA NY CD	08/16/18	09/05/18	1.920	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108713	DNB BANK ASA NY CD	08/17/18	09/07/18	1.920	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108738	BARCLAYS BANK PLC N	08/22/18	09/21/18	2.050	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108739	BARCLAYS BANK PLC N	08/23/18	09/28/18	2.050	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108757	BANK OF MONTREAL CH	08/27/18	09/28/18	2.010	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108776	NORDEA BANK AB NY C	08/29/18	09/28/18	1.970	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108795	BARCLAYS BANK PLC N	08/30/18	09/28/18	2.050	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108802	NORDEA BANK AB NY C	08/31/18	09/28/18	1.970	50,000,000.00	50,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
	YANK1 TOTAL					**1,100,000,000.00**	**1,100,004,232.32**	-		
	NTRD-PSI NON-TRADING TOTAL					**6,680,378,000.00**	**6,671,906,919.64**	-		
	PSI TOTAL					**6,680,378,000.00**	**6,671,906,919.64**	-		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of August 31, 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	1,900,007,758.07	1,900,320,198.35	$312,440.28	50,000,000.00	49,880,933.75	($119,066.25)
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	5,579,921,805.50	5,579,640,703.52	($281,101.98)	0.00	0.00	$0.00
Governments	1,442,623,846.21	1,435,982,899.00	($6,640,947.21)	0.00	0.00	$0.00
Agencies	18,631,736,447.76	18,242,936,200.75	($388,800,247.01)	67,669,118.46	63,044,880.60	($4,624,237.86)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	84,273,103.68	83,956,492.62	($316,611.06)	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	41,426,212.59	41,426,212.59	$0.00
TOTAL	$27,663,562,961.22	$27,267,836,494.24	($395,726,466.98)	$163,140,331.05	$158,397,026.94	($4,743,304.11)

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 0.09% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of August 31, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	98.483000
108735	ATLANTIC ASSET SEC LLC C	99.935667
108598	SANTANDER UK PLC CP	99.846000
108666	NORDEA BANK AB NY CD	100.000733
108707	NORDEA BANK AB NY CD	100.001105
108802	NORDEA BANK AB NY CD	99.999223

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: August 1, 2018 to August 31, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/2018	25.000.000.00	24.999.201.28	24.973.475.00
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,933,200.00
91804	FFCB 1.14 (CALLABLE	1.1400	09/04/2018	39,815,000.00	39,815,000.00	39,815,000.00
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34.475.000.00	34.475.000.00	34,258,359.10
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,998,398.46	24,819,975.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,497,165.25	43,186,756.50
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/2018	25.000.000.00	25.000.000.00	24,952,900.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.994.888.18	24.809.075.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,994,888.18	24,809,075.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,994,888.18	24,809,075.00
94778	FFCB 1.51	1.5100	09/04/2018	21.805.000.00	21.805.000.00	21,805,000.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,985,557.85	24,662,975.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,662,975.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24,662,975.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/2018	25.000.000.00	25.000.000.00	24.943.150.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25,000,000.00	24,998,734.03	24,934,800.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,691,006.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20,691,006.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,483,610.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25,000,000.00	24,996,261.41	24,876,200.00
100627	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24,560,450.00
100628	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24.560.450.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,525,286.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,813,304.70
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50.000.000.00	49.975.342.47	48,666,150.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25.000.000.00	25.000.000.00	24.640.425.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,993,056.96	24,560,450.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12.390.000.00	12.386.905.88	12,062,544.69
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19.410.000.00	19.405.152.82	18.897.013.11
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,602,675.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,991,003.64	49,221,750.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47.540.000.00	47.531.446.26	46,800,039.90
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50.000.000.00	50.000.000.00	48.572.950.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,031,700.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25.000.000.00	25.000.000.00	24,286,475.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	49.990.006.85	49.031.700.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,031,700.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,986,938.66	24,323,925.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24,509,525.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24.509.525.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,019,050.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33.600.000.00	33.585.933.33	32,691,355.20
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35.500.000.00	35.476.777.95	34,539,973.50
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,978,926.60	48,501,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,986,829.13	24,250,750.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26.440.000.00	26.426.140.78	25,724,983.08
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30.000.000.00	29.979.442.22	29.100.900.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,502,675.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10.900.000.00	10.900.000.00	10,683,166.30
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.502.675.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,502,675.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,502,675.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46.645.000.00	46.607.014.42	45,729,871.75
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25.000.000.00	24.986.651.15	24.319.600.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,986,651.15	24,319,600.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,682,542.70	20,089,321.30
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25.000.000.00	24.976.311.84	24,329,600.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: August 1, 2018 to August 31, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,031,150.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,515,575.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25.000.000.00	25.000.000.00	24,515,575.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,050,080.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,994,967.70	26,358,804.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25.000.000.00	24.988.466.51	24,406,300.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30.000.000.00	29.985.329.38	29.287.560.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,593,553.48	23,177,371.20
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,637,623.94	44,210,016.40
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25.000.000.00	24.979.689.23	24,211,400.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,983,798.97	24,309,525.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,986,123.91	24,309,525.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25.000.000.00	24.986.131.92	24,309,525.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30.000.000.00	29.983.659.93	29.171.430.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,509,025.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,989,942.28	48,094,578.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25.000.000.00	25.000.000.00	24,338,600.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,983,067.64	32,126,952.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,749,377.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41.500.000.00	41.496.582.73	40,733,163.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50.000.000.00	50.000.000.00	48.916.150.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,436,000.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,436,000.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50.000.000.00	50.000.000.00	48,197,100.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25.000.000.00	25.000.000.00	24.458.075.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,330,011.20
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25.000.000.00	25.000.000.00	24,436,000.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35.500.000.00	35.492.243.85	34.858.941.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,780,562.83	27,040,531.80
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,225,400.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25.000.000.00	25.000.000.00	24,112,700.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35.000.000.00	35.000.000.00	33.757.780.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,178.71	27,201,642.90
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.992.497.26	24,053,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32.120.000.00	32.105.649.65	30.903.968.92
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,984,200.98	24,053,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,103,575.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24,103,575.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.103.575.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,103,575.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.984.903.58	24,053,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11.175.000.00	11.161.474.00	10,751,691.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,206.48	22,528,217.32
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,514.56	31,198,152.88
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50.000.000.00	49.984.534.26	47,982,750.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50.000.000.00	49.984.127.32	48.580.550.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,959,815.63	41,403,754.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25.000.000.00	24.985.274.04	24,525,300.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26.125.000.00	26.109.611.38	25.628.938.50
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	48,089,800.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,273,825.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	24.993.275.15	24,273,825.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	49.993.698.60	48.089.800.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,130.98	21,895,285.94
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50.000.000.00	50.000.000.00	48,143,900.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2.275.000.00	2.275.000.00	2,190,547.45
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,972,861.06	24,277,925.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,890,423.13	37,632,295.68

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,928,829.16	24,275,875.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	48,814,550.00
103222	FFCB 2.01	2.0100	12/08/2021	50.000.000.00	50.000.000.00	48,766,350.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,987,460.76	49,127,200.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,995,987.42	15,720,704.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15.000.000.00	15.000.000.00	14,644,365.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.000.000.00	10.000.000.00	9.796.810.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,904,574.91
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,805,467.81	48,919,750.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5.800.000.00	5.777.434.28	5,674,691.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,731,025.63	33,092,911.50
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,948,920.79	13,697,530.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25.000.000.00	25.000.000.00	24,397,350.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25.000.000.00	25.000.000.00	24.397.350.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,533,360.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,533,360.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20.000.000.00	20.000.000.00	19,533,360.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,977,110.72	41,399,206.70
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,764,110.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25.000.000.00	25.000.000.00	24,669,425.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30.000.000.00	30.000.000.00	29.280.480.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	38,946,560.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,489,243.05
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25.000.000.00	25.000.000.00	24,356,275.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20.000.000.00	20.000.000.00	19.485.020.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,613,765.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40.000.000.00	40.000.000.00	39,034,320.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42.205.000.00	42.205.000.00	41.186.086.89
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,363,982.92	21,747,608.34
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,400,625.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25.000.000.00	25.000.000.00	24,400,625.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40.000.000.00	39.968.861.04	39.065.920.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,535,720.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23.650.000.00	23.626.211.73	23,146,728.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20.000.000.00	20.000.000.00	19.620.740.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,449,700.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,449,700.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24.360.000.00	24.340.807.31	23,683,449.72
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25.000.000.00	25.000.000.00	24.250.950.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,105.30	10,551,757.86
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25.000.000.00	25.000.000.00	24,353,300.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21.350.000.00	21.350.000.00	20,797,718.20
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,815,110.66	28,290,297.85
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,602,540.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19,602,540.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10.000.000.00	10.000.000.00	9.801.270.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,991,138.01	9,831,900.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25.000.000.00	25.000.000.00	24,552,150.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25.000.000.00	25.000.000.00	24.928.800.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,395,000.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	33,774,376.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19.750.000.00	19.750.000.00	19,730,072.25
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25.000.000.00	25.000.000.00	25.000.600.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,014,175.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14.490.000.00	14.490.000.00	14,498,215.83
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17.890.000.00	17.890.000.00	17,893,828.46
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,194,046.68
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,920.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,920.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,003,920.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	10,003,920.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,628,773.00
FFCB				**4,938,179,000.00**	**4,936,734,632.24**	**4,829,328,077.56**
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45.200.000.00	45.199.479.09	45.067.790.00
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50,000,000.00	49,999,423.78	49,853,750.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28,000,000.00	27,999,354.63	27,918,100.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45.900.000.00	45.897.551.64	45,751,192.20
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,997,332.94	49,837,900.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37,945,000.00	37,943,072.35	37,821,982.31
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25.000.000.00	25.000.000.00	24,726,050.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25.000.000.00	25.000.000.00	24.576.900.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,102.96	5,824,248.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,820.60	1,164,849.60
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34.500.000.00	34.492.684.33	33,560,565.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,368,300.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,988,040.18	48,736,600.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25.000.000.00	25.000.000.00	24,319,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31.200.000.00	31.200.000.00	30.423.931.20
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,138,725.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,000,921.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16.950.000.00	16.950.000.00	16,366,055.55
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50.000.000.00	50.000.000.00	48.164.200.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,690,723.00	28,497,994.55
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24.000.000.00	24.000.000.00	23,042,976.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25.000.000.00	24.984.994.52	23.990.700.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,136,500.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,568,548.50
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50.000.000.00	50.000.000.00	47,966,100.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17.500.000.00	17.500.000.00	16.817.255.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,276,425.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25.000.000.00	25.000.000.00	24,276,425.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50.000.000.00	50.000.000.00	48.270.050.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,338,100.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,290,425.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25.000.000.00	25.000.000.00	24,298,450.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25.000.000.00	25.000.000.00	24.310.625.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,310,625.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24.200.000.00	24.200.000.00	23,524,844.20
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15.000.000.00	15.000.000.00	14,581,515.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,318,375.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,853,828.30	48,666,450.00
103224	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.853.828.30	48,666,450.00
103225	FHLB 1.875	1.8750	11/29/2021	25.000.000.00	24.926.914.14	24.333.225.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,902,335.17	48,666,450.00
103227	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.902.335.17	48,666,450.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25.000.000.00	25.000.000.00	24.523.300.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,602,308.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,508,075.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18.400.000.00	18.400.000.00	18,013,636.80
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20.000.000.00	19.993.049.52	19.644.700.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,470,025.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13.500.000.00	13.500.000.00	13,218,120.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25.000.000.00	25.000.000.00	24,232,975.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,542,320.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,297,950.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,280,975.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,712,390.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25.000.000.00	25.000.000.00	24,356,800.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,448,325.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,459,375.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24,353,750.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24.343.175.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,378,275.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,422,725.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25.000.000.00	25.000.000.00	24,424,075.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,420,800.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,422,525.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24,592,000.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25.000.000.00	25.000.000.00	24.421.375.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,428,400.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,425,300.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25.000.000.00	25.000.000.00	24,427,225.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,434,800.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,575,475.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25.000.000.00	25.000.000.00	24,575,475.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25.000.000.00	25.000.000.00	24.598.425.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,495,450.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,506,675.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25.000.000.00	25.000.000.00	24,499,275.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25.000.000.00	25.000.000.00	24.507.500.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,512,175.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40.975.000.00	40.798.576.14	39,682,976.30
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25.000.000.00	25.000.000.00	24.535.950.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,514,375.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,509,800.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25.000.000.00	25.000.000.00	24,514,475.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25.000.000.00	25.000.000.00	24.605.575.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,674,725.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25.000.000.00	25.000.000.00	24,529,000.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15.000.000.00	15.000.000.00	14.716.725.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,523,950.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,671,500.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6.950.000.00	6.950.000.00	6,858,677.00
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25.000.000.00	25.000.000.00	24.888.025.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	24,900,550.00
107146	FHLB 3.06 [CALLABLE	3.0600	03/20/2023	25.000.000.00	25.000.000.00	24,901,900.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25.000.000.00	25.000.000.00	24,896,650.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	24,913,275.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,887,375.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25.000.000.00	25.000.000.00	24,914,175.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25.000.000.00	25.000.000.00	24.836.975.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,890,875.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25.000.000.00	25.000.000.00	24,931,150.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	24.804.925.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	24,876,000.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	24,927,400.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25.000.000.00	25.000.000.00	24,920,175.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50.000.000.00	50.000.000.00	49.585.400.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	24,841,725.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21.150.000.00	21.150.000.00	21,016,099.35
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49,810,300.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,800,050.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,000,050.00

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107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	49,823,050.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,807,150.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49,805,350.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25,000,000.00	25,000,000.00	24,998,525.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15,000,000.00	14,985,530.68	14,937,210.00
FHLB				**3,276,765,000.00**	**3,275,957,977.44**	**3,214,764,505.56**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,942,140.76	49,333,800.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,942,140.76	49,333,800.00
99543	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.963.508.54	49,333,800.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,963,508.54	49,333,800.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,973,544.88	49,333,800.00
99759	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.973.544.88	49,333,800.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50.000.000.00	49.880.231.06	49.448.450.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,880,231.06	49,448,450.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,834,891.96	44,400,420.00
100383	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.826.984.69	49,333,800.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,609,450.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,627,925.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25.000.000.00	25.000.000.00	24,627,925.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49.750.000.00	49.750.000.00	49.331.801.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,994,126.13	48,847,550.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,063,200.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50.000.000.00	50.000.000.00	48,831,850.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25.000.000.00	25.000.000.00	24.547.450.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,623,458.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25.000.000.00	24.996.617.89	24,425,950.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25.000.000.00	25.000.000.00	24.516.900.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,440,900.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,523,075.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10.000.000.00	10.000.000.00	9,776,360.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25.000.000.00	25.000.000.00	24.523.075.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,460,175.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25.000.000.00	25.000.000.00	24,490,400.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.456.800.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,456,800.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,228,400.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48,456,800.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.458.500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,597,800.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50.000.000.00	50.000.000.00	48,637,950.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48,456,800.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,456,800.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,353,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50.000.000.00	50.000.000.00	48,438,100.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25.000.000.00	25.000.000.00	24.203.050.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,404,875.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25.000.000.00	25.000.000.00	24,381,950.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25.000.000.00	25.000.000.00	24.399.850.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,200,200.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,200,200.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48,217,750.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.216.250.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,217,750.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48,217,750.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48,217,750.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,216,250.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,256,700.00

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102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,301,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,157,625.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50.000.000.00	50.000.000.00	48,244,950.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,282,750.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,165,600.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25.000.000.00	25.000.000.00	24,140,150.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25.000.000.00	24.995.934.91	24.285.850.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,176,900.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,782,700.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50.000.000.00	49.967.110.11	49,333,100.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,992,106.44	11,839,944.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,074,284.16
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25.000.000.00	25.000.000.00	24,461,075.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25.000.000.00	25.000.000.00	24.451.750.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,423,950.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,426,025.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25.000.000.00	25.000.000.00	24,445,550.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,377,450.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,070,322.50
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25.000.000.00	25.000.000.00	24,344,175.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17.510.000.00	17.510.000.00	17.184.384.04
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,013,207.36
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,225,320.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24,313,275.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25.000.000.00	25.000.000.00	24.396.250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,305,400.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50.000.000.00	50.000.000.00	48,523,050.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24.309.200.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,366,625.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,287,075.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25.000.000.00	25.000.000.00	24,293,075.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25.000.000.00	25.000.000.00	24.297.175.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,288,975.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25.000.000.00	25.000.000.00	24,348,425.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25.000.000.00	25.000.000.00	24.322.925.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,316,650.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,318,575.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25.000.000.00	25.000.000.00	24,485,925.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25.000.000.00	25.000.000.00	24.359.775.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,358,125.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25.000.000.00	25.000.000.00	24,361,775.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25.000.000.00	25.000.000.00	24,356,950.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,342,425.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,337,650.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25.000.000.00	25.000.000.00	24,290,250.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25.000.000.00	25.000.000.00	24.342.575.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,383,225.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24,390,575.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24.387.950.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,392,325.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,388,475.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24,395,625.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25.000.000.00	25.000.000.00	24.406.400.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,434,725.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25.000.000.00	25.000.000.00	24,442,800.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25.000.000.00	25.000.000.00	24,414,475.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,501,275.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,485,550.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,527,300.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,491,275.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50.000.000.00	49.405.654.70	48,541,100.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,544,375.35	48,541,100.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,918,875.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49,862,300.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50.000.000.00	50.000.000.00	49.859.900.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,861,550.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	49,999,650.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25.000.000.00	25.000.000.00	24,999,775.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,998,675.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	25,001,725.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25.000.000.00	25.000.000.00	25,000,925.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25.000.000.00	25.000.000.00	25.000.925.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	25,003,875.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	25,002,500.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25.000.000.00	25.000.000.00	25,005,000.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15,000,000.00	14,957,639.80	14,999,205.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	25,000,050.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25.000.000.00	25.000.000.00	24,983,125.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25.000.000.00	25.000.000.00	24.996.025.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/2023	25,000,000.00	25,000,000.00	25,002,250.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	25,002,350.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/2023	25.000.000.00	25.000.000.00	25,001,900.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17.615.000.00	17.615.000.00	17.609.521.74
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,143.32	10,001,807.49
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	24,981,900.00
FHLMC TOTAL				**4,387,221,000.00**	**4,385,250,435.78**	**4,293,598,110.79**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,848,450.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50.000.000.00	50.000.000.00	49,853,450.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20.900.000.00	20.898.950.70	20.835.168.20
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,854,050.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50.000.000.00	50.000.000.00	49,833,750.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50.000.000.00	50.000.000.00	49.835.550.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,827,800.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,830,900.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50.000.000.00	50.000.000.00	49,835,550.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15.000.000.00	15.000.000.00	14.950.665.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,838,650.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36.600.000.00	36.599.505.87	36,478,305.00
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25.000.000.00	25.000.000.00	24,960,800.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,960,800.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,933,500.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25.000.000.00	24.998.522.28	24,948,825.00
94799	FNMA 1.625	1.6250	11/27/2018	50.000.000.00	50.000.000.00	49.936.350.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,936,350.00
94801	FNMA 1.625	1.6250	11/27/2018	50.000.000.00	50.000.000.00	49,936,350.00
94990	FNMA 1.625	1.6250	11/27/2018	50.000.000.00	49.980.127.08	49.936.350.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,670,700.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,325,076.04	31,121,196.70
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50.000.000.00	49.978.306.38	49,898,650.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50.000.000.00	49.978.306.38	49.898.650.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,092,597.38	40,028,697.03
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25.000.000.00	25.000.000.00	24,462,225.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25.000.000.00	25.000.000.00	24,495,250.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,154,725.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,658,750.00

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100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,117,429.47	30,695,212.00
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,868,100.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50.000.000.00	49.991.690.01	49,713,050.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,070,250.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,613,500.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25.000.000.00	25.000.000.00	24,451,875.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25.000.000.00	24.997.317.46	24.296.200.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,527,725.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,103,475.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25.000.000.00	25.000.000.00	24,514,525.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,468,200.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,962,900.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25.000.000.00	25.000.000.00	24,406,975.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50.000.000.00	50.000.000.00	48.737.150.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,495,575.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,495,575.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50.000.000.00	50.000.000.00	48,856,150.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,428,075.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,825,180.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50.000.000.00	50.000.000.00	48,160,900.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25.000.000.00	25.000.000.00	24.292.500.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	23,997,625.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,239,225.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50.000.000.00	50.000.000.00	47,997,450.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	23.998.725.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,238,875.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25.000.000.00	25.000.000.00	24,252,075.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24.049.275.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	23,984,600.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,041,225.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25.000.000.00	25.000.000.00	24,020,350.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25.000.000.00	25.000.000.00	23.840.825.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,506,325.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24,130,375.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	24.994.194.95	24.130.375.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	23,937,775.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,187,200.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50.000.000.00	50.000.000.00	47,977,750.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46.212.000.00	46.205.160.58	44.499.244.64
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,061,500.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25.000.000.00	25.000.000.00	23,878,150.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25.000.000.00	25.000.000.00	24,386,250.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	23,826,250.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,701,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50.000.000.00	50.000.000.00	47,572,150.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35.000.000.00	34.997.843.65	33.508.895.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,939,050.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	50.000.000.00	47,617,750.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50.000.000.00	49.990.293.67	49.340.600.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,812,100.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,992,495.82	47,939,050.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	49.992.495.82	47,939,050.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14.070.000.00	14.067.888.34	13.490.048.67
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,993,691.12	47,843,100.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50.000.000.00	50.000.000.00	47,864,700.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50.000.000.00	50.000.000.00	47,864,700.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,086,650.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,127,550.00

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103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,171,275.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,854,276.25	49,255,850.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50.000.000.00	49.854.276.25	49,255,850.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,420,540.81	10,295,457.77
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,785,728.02	48,723,450.00
103247	FNMA 1.50	1.5000	06/22/2020	50.000.000.00	49.918.965.27	49,022,800.00
103248	FNMA 1.50	1.5000	06/22/2020	50.000.000.00	49.918.965.27	49.022.800.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,959,482.63	24,511,400.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,510,176.14	48,406,650.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50.000.000.00	49.974.232.89	49,367,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,974,232.89	49,367,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,991,239.20	16,784,950.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24,257,725.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24.257.725.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,257,725.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,488,575.00	31,828,076.83
FNMA				**3,635,543,000.00**	**3,633,842,583.62**	**3,554,358,621.84**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,773,150.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50.000.000.00	50.000.000.00	49,773,150.00
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50.000.000.00	50.000.000.00	49.760.600.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,751,400.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,794,100.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50.000.000.00	50.000.000.00	49,719,450.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50.000.000.00	50.000.000.00	49.723.450.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,717,550.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50.000.000.00	50.000.000.00	49,721,000.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50.000.000.00	50.000.000.00	49.722.550.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,788,975.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,774,275.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24,728,475.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.728.475.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,728,775.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24,728,775.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.727.350.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,718,650.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,711,350.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50.000.000.00	50.000.000.00	49,439,200.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.719.600.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,719,600.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50.000.000.00	50.000.000.00	49,427,500.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25.000.000.00	25.000.000.00	24,719,750.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,620,750.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,489,500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24,475,950.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24.475.950.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,474,375.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24,412,350.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24.412.350.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,381,975.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,406,450.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50.000.000.00	50.000.000.00	47,475,250.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10.000.000.00	10.000.000.00	9.495.050.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,772,575.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25.000.000.00	25.000.000.00	23,718,825.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25.000.000.00	24.991.867.47	23,962,425.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,248,050.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,042,125.00

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104788	FHLMC 4.65 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	23,953,675.00
105672	FHLB 4.50 (CALLABLE	2.5000	10/06/2022	25,000,000.00	25,000,000.00	23,983,450.00
105677	FHLB 4.50 (CALLABLE	2.5000	10/12/2022	25.000.000.00	25.000.000.00	23,908,475.00
105697	FHLMC 4.75 (CALLABL	2.0000	10/11/2022	25,000,000.00	25,000,000.00	24,018,125.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,931,025.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/2022	25.000.000.00	25.000.000.00	24,041,075.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15.000.000.00	15.000.000.00	14.671.110.00
107615	FHLMC 6.50 (CALLABL	3.8750	04/26/2023	50,000,000.00	50,000,000.00	49,094,750.00
107618	FHLMC 6.50 (CALLABL	3.8750	04/26/2023	50,000,000.00	50,000,000.00	49,098,350.00
107620	FHLB 6.50 (CALLABLE	3.8750	04/26/2023	50.000.000.00	50.000.000.00	49,106,450.00
107632	FHLB 6.75 (CALLABLE	4.0000	05/01/2023	25,000,000.00	25,000,000.00	24,578,025.00
107642	FHLMC 6.75 (CALLABL	4.0000	05/01/2023	25,000,000.00	25,000,000.00	24,574,375.00
107695	FHLB 7.25 (CALLABLE	7.2500	05/02/2023	50.000.000.00	50.000.000.00	49,127,300.00
107725	FHLB 7.25 (CALLABLE	4.0000	04/26/2023	50.000.000.00	50.000.000.00	49.143.250.00
107800	FHLMC 7.75 (CALLABL	4.5000	04/26/2023	50,000,000.00	50,000,000.00	49,357,600.00
107911	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	50,000,000.00	50,000,000.00	49,297,700.00
107977	FHLMC 8.00 (CALLABL	5.0000	05/23/2023	25.000.000.00	25.000.000.00	24,719,825.00
108563	FHLMC 6.00 (CALLABL	4.0000	04/26/2023	25,000,000.00	25,000,000.00	24,590,400.00
MCPN				**1,925,000,000.00**	**1,924,991,867.47**	**1,891,176,060.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50.000.000.00	50.000.000.00	47.950.300.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,803,825.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,699,350.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25.000.000.00	25.000.000.00	24,629,500.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50.000.000.00	50.000.000.00	48.269.400.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/2021	50,000,000.00	50,000,000.00	47,813,650.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50.000.000.00	50.000.000.00	47,679,650.00
104067	FHLMC 4.25 (CALLABL	2.0000	03/28/2022	25.000.000.00	25.000.000.00	24.153.825.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	24,048,800.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	24,043,400.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25.000.000.00	25.000.000.00	23,975,950.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25.000.000.00	25.000.000.00	24.820.025.00
107574	FHLB 6.00 (CALLABLE	6.0000	04/26/2023	50,000,000.00	50,000,000.00	49,981,900.00
MCSA				**450,000,000.00**	**450,000,000.00**	**434,869,575.00**
107944	LA FAYETTE ASSET SE	2.3500	09/04/2018	23,339,000.00	23,334,429.45	23,333,862.85
108146	MONT BLANC CAPITAL	2.2700	09/04/2018	25,000,000.00	24,995,270.83	24,994,497.25
108155	CIESCO LLC CP	2.2300	09/04/2018	12.358.000.00	12.355.703.47	12,355,279.88
108168	CIESCO LLC CP	2.2300	09/04/2018	12.642.000.00	12.639.650.69	12.639.217.37
108169	CRC FUNDING LLC CP	2.2500	09/10/2018	12,000,000.00	11,993,250.00	11,993,450.04
108201	LA FAYETTE ASSET SE	2.2700	09/05/2018	5.466.000.00	5.464.621.35	5,464,493.79
108215	THUNDER BAY	2.2200	09/05/2018	39.200.000.00	39.190.330.67	39,189,388.95
108229	CIESCO LLC CP	2.2300	09/11/2018	16,304,000.00	16,293,900.58	16,294,026.52
108244	LA FAYETTE ASSET SE	2.3000	09/11/2018	22,133,000.00	22,118,859.47	22,119,460.80
108247	LA FAYETTE ASSET SE	2.2900	09/11/2018	12.465.000.00	12.457.070.88	12,457,374.91
108256	LA FAYETTE ASSET SE	2.3000	09/11/2018	5.947.000.00	5.943.200.53	5.943.362.10
108266	MONT BLANC CAPITAL	2.3000	09/13/2018	10,184,000.00	10,176,192.27	10,176,615.48
108275	LA FAYETTE ASSET SE	2.3000	09/18/2018	7.192.000.00	7.184.188.69	7,184,725.29
108285	LA FAYETTE ASSET SE	2.3000	09/11/2018	10.570.000.00	10.563.246.94	10.563.534.12
108288	LA FAYETTE ASSET SE	2.3000	09/18/2018	16,291,000.00	16,273,306.16	16,274,521.65
108294	CAFCO LLC CP	2.2200	09/14/2018	50,000,000.00	49,959,916.67	49,960,391.50
108295	LA FAYETTE ASSET SE	2.3000	09/18/2018	9.511.000.00	9.500.670.00	9,501,379.62
108306	ATLANTIC ASSET SEC	2.2600	09/06/2018	9.990.000.00	9.986.864.25	9.986.761.54
108307	ATLANTIC ASSET SEC	2.2600	09/06/2018	2,510,000.00	2,509,212.14	2,509,186.33
108311	CANCARA ASSET SEC L	2.2800	09/19/2018	27.000.000.00	26.969.220.00	26,970,887.25
108322	CIESCO LLC CP	2.2500	09/11/2018	3.396.000.00	3.393.877.50	3,393,922.60
108323	CAFCO LLC CP	2.2600	09/18/2018	1,700,000.00	1,698,185.72	1,698,257.50
108359	MONT BLANC CAPITAL	2.3200	10/03/2018	11,066,000.00	11,043,179.45	11,045,002.27

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108370	CREDIT AGRICOLE CIB	2.2500	09/25/2018	37,248,000.00	37,192,128.00	37,199,293.03
108383	CIESCO LLC CP	2.2700	09/25/2018	25,000,000.00	24,962,166.67	24,964,514.00
108384	MONT BLANC CAPITAL	2.3200	10/03/2018	16.332.000.00	16.298.319.79	16,301,010.03
108386	MONT BLANC CAPITAL	2.3200	10/03/2018	2,328,000.00	2,323,199.15	2,323,582.62
108390	ATLANTIC ASSET SEC	2.2100	09/14/2018	870,000.00	869,305.69	869,327.06
108391	ATLANTIC ASSET SEC	2.2500	09/14/2018	365.000.00	364.703.44	364,717.67
108403	ATLANTIC ASSET SEC	2.2800	10/02/2018	14.180.000.00	14.152.159.94	14.153.845.84
108411	ATLANTIC ASSET SEC	2.2600	10/02/2018	25,000,000.00	24,951,347.23	24,953,889.00
108423	REGENCY MARKETS NO.	2.2000	09/21/2018	10,000,000.00	9,987,777.78	9,988,146.70
108424	SANTANDER UK PLC CP	2.0500	09/04/2018	24.893.000.00	24.888.747.45	24,887,744.84
108430	SANTANDER UK PLC CP	2.0300	09/05/2018	14,737,000.00	14,733,675.99	14,733,104.86
108441	SANTANDER UK PLC CP	2.0600	09/07/2018	22,529,000.00	22,521,265.04	22,520,632.95
108447	SANTANDER UK PLC CP	2.0300	09/10/2018	18.579.000.00	18.569.571.16	18,569,091.26
108466	LA FAYETTE ASSET SE	2.2800	10/10/2018	4.589.000.00	4.577.665.17	4.578.328.01
108479	SHEFFIELD RECEIVABL	2.0800	09/12/2018	50,000,000.00	49,968,222.22	49,966,583.50
108489	ATLANTIC ASSET SEC	2.3200	11/15/2018	8,612,000.00	8,570,375.33	8,571,474.77
108496	OLD LINE FUNDING LL	2.0800	09/18/2018	21.640.000.00	21.618.744.71	21,618,057.04
108507	LA FAYETTE ASSET SE	2.2400	10/15/2018	25,632,000.00	25,561,825.28	25,564,395.60
108513	CREDIT AGRICOLE CIB	2.2300	10/18/2018	27,636,000.00	27,555,540.86	27,562,082.82
108522	CREDIT AGRICOLE CIB	2.0600	09/19/2018	50.000.000.00	49.948.500.00	49,951,154.00
108523	LA FAYETTE ASSET SE	2.2600	10/15/2018	3.267.000.00	3.257.975.82	3.258.383.29
108532	LA FAYETTE ASSET SE	2.2500	10/15/2018	3,070,000.00	3,061,557.50	3,061,902.88
108540	CAFCO LLC CP	2.0000	09/05/2018	3,000,000.00	2,999,333.33	2,999,197.92
108541	CREDIT AGRICOLE CIB	2.0300	09/25/2018	33.000.000.00	32.955.340.00	32,956,847.88
108542	LA FAYETTE ASSET SE	2.2300	10/15/2018	9.276.000.00	9.250.717.75	9.251.534.55
108551	SANTANDER UK PLC CP	2.0000	09/21/2018	21,690,000.00	21,665,900.00	21,665,213.75
108552	OLD LINE FUNDING LL	2.0400	09/20/2018	25.000.000.00	24.973.083.33	24,971,791.75
108557	SHEFFIELD RECEIVABL	2.0000	09/04/2018	25.000.000.00	24.995.833.33	24.994.497.25
108568	CREDIT AGRICOLE CIB	2.0100	09/26/2018	31,906,000.00	31,861,464.54	31,862,471.28
108570	LA FAYETTE ASSET SE	1.9800	09/06/2018	23,955,000.00	23,948,412.38	23,947,066.82
108575	SHEFFIELD RECEIVABL	2.0200	09/12/2018	25.000.000.00	24.984.569.44	24,983,291.75
108576	SHEFFIELD RECEIVABL	2.0700	09/20/2018	17.500.000.00	17.480.881.25	17.480.273.65
108577	ATLANTIC ASSET SEC	2.0700	10/02/2018	25,000,000.00	24,955,437.50	24,953,889.00
108585	DANSKE CORP CP	2.2300	11/05/2018	50.000.000.00	49.798.680.56	49,794,850.00
108590	SANTANDER UK PLC CP	2.0000	09/25/2018	42.699.000.00	42.642.068.00	42.640.496.39
108592	SHEFFIELD RECEIVABL	1.9900	09/05/2018	25,000,000.00	24,994,472.22	24,993,111.00
108594	THUNDER BAY	2.1300	10/22/2018	39,500,000.00	39,380,808.75	39,378,300.50
108598	SANTANDER UK PLC CP	2.0100	09/28/2018	21.343.000.00	21.310.825.43	21,310,131.78
108599	SHEFFIELD RECEIVABL	1.9800	09/05/2018	50.000.000.00	49.989.000.00	49.986.222.00
108605	SHEFFIELD RECEIVABL	2.2700	11/01/2018	20,000,000.00	19,923,072.22	19,926,598.80
108606	DANSKE CORP CP	2.2300	11/02/2018	11.975.000.00	11.929.009.35	11,928,288.52
108607	SANTANDER UK PLC CP	2.2600	11/30/2018	6.710.000.00	6.672.088.50	6,671,989.53
108608	THUNDER BAY	2.0500	09/17/2018	25,000,000.00	24,977,222.22	24,976,861.00
108610	AUTOBAHN FUNDING	1.9700	09/04/2018	30,000,000.00	29,995,075.00	29,993,396.70
108611	ATLANTIC ASSET SEC	1.9800	09/05/2018	20.000.000.00	19.995.600.00	19,994,613.80
108612	SHEFFIELD RECEIVABL	2.0000	09/10/2018	20.000.000.00	19.990.000.00	19.988.894.40
108614	LA FAYETTE ASSET SE	2.0000	09/14/2018	25,000,000.00	24,981,944.44	24,980,448.50
108615	REGENCY MARKETS NO.	2.0500	09/21/2018	1.500.000.00	1.498.291.67	1,498,222.01
108618	ATLANTIC ASSET SEC	1.9900	09/18/2018	24.000.000.00	23.977.446.67	23.975.844.00
108619	AUTOBAHN FUNDING	1.9700	09/04/2018	50,000,000.00	49,991,791.67	49,988,994.50
108623	SANTANDER UK PLC CP	2.0300	10/01/2018	30,000,000.00	29,949,250.00	29,948,488.20
108624	LA FAYETTE ASSET SE	2.2600	11/13/2018	6.806.000.00	6.774.809.62	6,775,067.89
108630	EMERSON ELECTRIC CO	1.9450	09/05/2018	30.000.000.00	29.993.516.67	29.991.966.60
108633	LA FAYETTE ASSET SE	2.2600	11/13/2018	5,244,000.00	5,219,967.91	5,220,166.91
108634	AUTOBAHN FUNDING	1.9700	09/05/2018	50.000.000.00	49.989.055.56	49,986,222.00
108635	SHEFFIELD RECEIVABL	1.9900	09/07/2018	45.000.000.00	44.985.075.00	44,982,587.70
108636	AUTOBAHN FUNDING	1.9700	09/05/2018	10,000,000.00	9,997,811.11	9,997,244.40
108637	AUTOBAHN FUNDING	1.9800	09/06/2018	15,000,000.00	14,995,875.00	14,995,032.45

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108638	ATLANTIC ASSET SEC	2.2300	11/09/2018	21,433,000.00	21,341,391.79	21,341,189.39
108640	AUTOBAHN FUNDING	1.9700	09/07/2018	50,000,000.00	49,983,583.33	49,980,653.00
108641	AUTOBAHN FUNDING	1.9700	09/10/2018	35.000.000.00	34.982.762.50	34,980,565.20
108642	CANCARA ASSET SEC L	2.2500	11/07/2018	9,500,000.00	9,460,218.75	9,460,109.50
108643	SHEFFIELD RECEIVABL	1.9600	09/06/2018	20,706,000.00	20,700,363.37	20,699,142.79
108645	SHEFFIELD RECEIVABL	1.9600	09/06/2018	29.294.000.00	29.286.025.52	29,284,298.71
108650	REGENCY MARKETS NO.	2.0500	09/10/2018	50.000.000.00	49.974.375.00	49.972.236.00
108651	REGENCY MARKETS NO.	2.0500	09/10/2018	38,470,000.00	38,450,284.13	38,448,638.38
108653	SHEFFIELD RECEIVABL	1.9800	09/14/2018	25,000,000.00	24,982,125.00	24,980,448.50
108654	SANTANDER UK PLC CP	2.0300	10/09/2018	24.464.000.00	24.411.579.09	24,410,385.19
108655	REGENCY MARKETS NO.	2.0400	09/06/2018	50,000,000.00	49,985,833.33	49,983,441.50
108656	REGENCY MARKETS NO.	2.0400	09/06/2018	50,000,000.00	49,985,833.33	49,983,441.50
108657	REGENCY MARKETS NO.	2.0400	09/06/2018	50.000.000.00	49.985.833.33	49,983,441.50
108658	REGENCY MARKETS NO.	2.0400	09/06/2018	50.000.000.00	49.985.833.33	49.983.441.50
108660	REGENCY MARKETS NO.	2.0500	09/06/2018	50,000,000.00	49,985,763.89	49,983,441.50
108661	REGENCY MARKETS NO.	2.0500	09/06/2018	50,000,000.00	49,985,763.89	49,983,441.50
108667	ATLANTIC ASSET SEC	2.0100	09/13/2018	1.000.000.00	999.330.00	999,283.92
108668	THUNDER BAY	2.0500	10/02/2018	2,000,000.00	1,996,469.44	1,996,325.34
108669	SANTANDER UK PLC CP	2.2200	11/23/2018	25,000,000.00	24,872,041.66	24,870,966.75
108670	LA FAYETTE ASSET SE	2.2500	11/13/2018	6.531.000.00	6.501.202.31	6,501,317.72
108671	PROCTER & GAMBLE	1.9500	09/10/2018	50.000.000.00	49.975.625.00	49.973.416.50
108672	EMERSON ELECTRIC CO	1.9500	09/11/2018	46,800,000.00	46,774,650.00	46,772,329.50
108673	EXXON MOBIL CORP CP	1.9200	09/04/2018	50,000,000.00	49,992,000.00	49,989,522.00
108674	ATLANTIC ASSET SEC	1.9700	09/14/2018	13.699.000.00	13.689.254.68	13,688,403.82
108676	EXXON MOBIL CORP CP	1.9200	09/05/2018	30.000.000.00	29.993.600.00	29.992.129.20
108677	AUTOBAHN FUNDING	1.9600	09/10/2018	40,000,000.00	39,980,400.00	39,977,788.80
108678	ATLANTIC ASSET SEC	1.9800	09/14/2018	20.000.000.00	19.985.700.00	19,984,530.00
108679	SANTANDER UK PLC CP	2.0200	10/09/2018	10.807.000.00	10.783.957.07	10.783.315.59
108680	LA FAYETTE ASSET SE	2.0000	09/21/2018	25,000,000.00	24,972,222.22	24,970,366.75
108681	ATLANTIC ASSET SEC	2.0000	09/04/2018	27,250,000.00	27,245,458.33	27,244,144.25
108682	AUTOBAHN FUNDING	1.9500	09/12/2018	50.000.000.00	49.970.208.33	49,966,583.50
108684	EXXON MOBIL CORP CP	1.9100	09/04/2018	50.000.000.00	49.992.041.67	49.989.522.00
108687	AUTOBAHN FUNDING	1.9600	09/14/2018	32,000,000.00	31,977,351.11	31,974,974.08
108688	LA FAYETTE ASSET SE	2.2600	11/13/2018	15.005.000.00	14.936.235.42	14,936,804.83
108689	CAFCO LLC CP	2.2400	11/19/2018	4.655.000.00	4.632.118.09	4.632.345.65
108690	NATIXIS NY BRANCH C	1.9100	09/04/2018	35,000,000.00	34,994,429.17	34,992,537.30
108691	AUTOBAHN FUNDING	1.9600	09/14/2018	25,000,000.00	24,982,305.56	24,980,448.50
108693	ATLANTIC ASSET SEC	1.9900	09/17/2018	16.681.000.00	16.666.246.58	16,665,190.58
108694	LA FAYETTE ASSET SE	1.9800	09/19/2018	12.213.000.00	12.200.909.13	12.199.940.88
108695	THUNDER BAY	1.9800	09/20/2018	40,084,000.00	40,042,112.22	40,040,152.51
108697	REGENCY MARKETS NO.	2.0400	09/17/2018	31.479.000.00	31.450.459.04	31,448,972.50
108698	AUTOBAHN FUNDING	1.9500	09/14/2018	25.000.000.00	24.982.395.83	24,980,448.50
108700	SHEFFIELD RECEIVABL	1.9700	09/21/2018	50,000,000.00	49,945,277.78	49,940,733.50
108701	ATLANTIC ASSET SEC	1.9800	09/25/2018	25,000,000.00	24,967,000.00	24,964,427.00
108702	LA FAYETTE ASSET SE	2.0100	09/19/2018	7.787.000.00	7.779.174.06	7,778,673.52
108703	ATLANTIC ASSET SEC	1.9800	09/19/2018	22.000.000.00	21.978.220.00	21.976.557.24
108704	CIESCO LLC CP	2.1000	10/18/2018	10,374,000.00	10,345,557.95	10,344,676.13
108705	MONT BLANC CAPITAL	2.0500	09/14/2018	19.689.000.00	19.674.424.67	19,673,602.02
108706	NATIXIS NY BRANCH C	1.9100	09/05/2018	50.000.000.00	49.989.388.89	49.986.673.50
108709	AUTOBAHN FUNDING	1.9700	09/17/2018	35,000,000.00	34,969,355.56	34,966,613.85
108710	SHEFFIELD RECEIVABL	2.2300	11/15/2018	20,108,000.00	20,014,581.58	20,014,397.26
108711	AUTOBAHN FUNDING	1.9500	09/05/2018	50.000.000.00	49.989.166.67	49,986,222.00
108712	EXXON MOBIL CORP CP	1.9200	09/05/2018	50.000.000.00	49.989.333.33	49.986.882.00
108714	EXXON MOBIL CORP CP	1.9300	09/12/2018	50,000,000.00	49,970,513.89	49,968,066.50
108715	ATLANTIC ASSET SEC	1.9700	09/28/2018	40.000.000.00	39.940.900.00	39,935,848.80
108716	SHEFFIELD RECEIVABL	1.9800	09/19/2018	40.000.000.00	39.960.400.00	39,957,228.80
108717	SHEFFIELD RECEIVABL	2.0800	10/16/2018	16,000,000.00	15,958,400.00	15,957,414.24
108718	THUNDER BAY	2.1500	11/01/2018	5,386,000.00	5,366,378.50	5,365,936.23

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108719	SHEFFIELD RECEIVABL	1.9800	09/17/2018	50,000,000.00	49,956,000.00	49,952,305.50
108720	REGENCY MARKETS NO.	2.0500	09/19/2018	50,000,000.00	49,948,750.00	49,946,536.00
108721	REGENCY MARKETS NO.	2.0500	09/19/2018	25.000.000.00	24.974.375.00	24,973,268.00
108722	NATIXIS NY BRANCH C	1.9100	09/07/2018	50,000,000.00	49,984,083.33	49,981,333.50
108723	LA FAYETTE ASSET SE	1.9800	09/13/2018	21,686,000.00	21,671,687.24	21,670,275.26
108724	SANTANDER UK PLC CP	2.0200	10/19/2018	13.919.000.00	13.881.511.50	13,879,972.66
108725	THUNDER BAY	1.9600	09/11/2018	42.500.000.00	42.476.861.11	42.474.651.30
108726	AUTOBAHN FUNDING	1.9600	09/20/2018	25,000,000.00	24,974,138.89	24,971,819.50
108727	EXXON MOBIL CORP CP	1.9400	09/17/2018	50,000,000.00	49,956,888.89	49,954,312.50
108728	NATIXIS NY BRANCH C	1.9100	09/10/2018	50.000.000.00	49.976.125.00	49,973,319.50
108729	LA FAYETTE ASSET SE	1.9500	09/10/2018	15,000,000.00	14,992,687.50	14,991,670.80
108730	ATLANTIC ASSET SEC	1.9400	09/10/2018	25,000,000.00	24,987,875.00	24,986,340.25
108731	ATLANTIC ASSET SEC	1.9700	09/21/2018	50.000.000.00	49.945.277.78	49,940,733.50
108732	THUNDER BAY	1.9800	09/18/2018	48.000.000.00	47.955.120.00	47.952.888.00
108733	LA FAYETTE ASSET SE	2.1000	10/22/2018	6,552,000.00	6,532,507.80	6,531,813.29
108735	ATLANTIC ASSET SEC	1.9300	09/12/2018	15,000,000.00	14,991,154.17	14,990,350.01
108736	EXXON MOBIL CORP CP	1.9400	09/18/2018	50.000.000.00	49.954.194.44	49,951,525.00
108740	OLD LINE FUNDING LL	2.0100	10/01/2018	20,000,000.00	19,966,500.00	19,964,470.60
108741	ATLANTIC ASSET SEC	2.0700	10/15/2018	26,093,000.00	26,026,984.71	26,024,179.71
108742	REGENCY MARKETS NO.	2.0000	09/07/2018	25.000.000.00	24.991.666.67	24,990,326.50
108743	AUTOBAHN FUNDING	1.9600	09/28/2018	50.000.000.00	49.926.500.00	49.920.122.00
108744	AUTOBAHN FUNDING	1.9300	09/11/2018	50,000,000.00	49,973,194.44	49,969,414.00
108745	REGENCY MARKETS NO.	2.0000	09/11/2018	32,786,000.00	32,767,785.56	32,765,944.15
108746	SANTANDER UK PLC CP	2.0000	10/01/2018	50.000.000.00	49.916.666.67	49,914,147.00
108747	ATLANTIC ASSET SEC	2.0700	10/15/2018	12.346.000.00	12.314.764.62	12.313.437.43
108750	OLD LINE FUNDING LL	1.9300	09/14/2018	25,000,000.00	24,982,576.39	24,980,380.50
108751	THUNDER BAY	2.0100	10/01/2018	25.000.000.00	24.958.125.00	24,955,588.25
108754	EXXON MOBIL CORP CP	1.9500	09/18/2018	50.000.000.00	49.953.958.34	49.951.525.00
108755	ATLANTIC ASSET SEC	1.9300	09/14/2018	35,000,000.00	34,975,606.94	34,972,927.50
108756	AUTOBAHN FUNDING	1.9400	09/14/2018	50,000,000.00	49,964,972.22	49,960,897.00
108759	SANTANDER UK PLC CP	1.9900	10/01/2018	50.000.000.00	49.917.083.33	49,914,147.00
108760	ATLANTIC ASSET SEC	1.9500	09/21/2018	21.851.000.00	21.827.328.08	21.825.099.35
108762	LA FAYETTE ASSET SE	1.9700	09/17/2018	50,000,000.00	49,956,222.22	49,952,305.50
108763	AUTOBAHN FUNDING	1.9100	09/10/2018	25.000.000.00	24.988.062.50	24,986,118.00
108764	LA FAYETTE ASSET SE	2.1000	10/22/2018	30.935.000.00	30.842.968.38	30.839.689.27
108765	EXXON MOBIL CORP CP	1.9500	09/24/2018	50,000,000.00	49,937,708.33	49,934,633.50
108768	ATLANTIC ASSET SEC	1.9800	10/01/2018	50,000,000.00	49,917,500.00	49,910,746.00
108769	ATLANTIC ASSET SEC	1.9400	09/14/2018	50.000.000.00	49.964.972.22	49,961,325.00
108770	SANTANDER UK PLC CP	1.9900	10/05/2018	50.000.000.00	49.906.027.78	49.902.389.00
108771	LA FAYETTE ASSET SE	1.9700	09/28/2018	40,000,000.00	39,940,900.00	39,936,097.60
108772	ATLANTIC ASSET SEC	1.9500	09/20/2018	25.000.000.00	24.974.270.84	24,971,861.00
108773	ATLANTIC ASSET SEC	2.0800	10/23/2018	10.718.000.00	10.685.798.37	10,684,279.67
108774	LA FAYETTE ASSET SE	2.0800	10/24/2018	15,821,000.00	15,772,552.58	15,770,214.59
108775	ATLANTIC ASSET SEC	1.9800	10/01/2018	46,000,000.00	45,924,100.00	45,917,886.32
108777	ATLANTIC ASSET SEC	1.9500	09/14/2018	25.000.000.00	24.982.395.83	24,980,662.50
108779	ATLANTIC ASSET SEC	1.9600	09/26/2018	25.000.000.00	24.965.972.22	24.962.932.00
108780	EXXON MOBIL CORP CP	1.9500	09/25/2018	50,000,000.00	49,935,000.00	49,931,771.00
108781	AUTOBAHN FUNDING	1.9400	09/19/2018	25.000.000.00	24.975.750.00	24,973,268.00
108784	ATLANTIC ASSET SEC	1.9400	09/20/2018	50.000.000.00	49.948.805.55	49.943.722.00
108785	NATIXIS NY BRANCH C	1.9100	09/12/2018	50,000,000.00	49,970,819.44	49,967,966.50
108786	LA FAYETTE ASSET SE	1.9300	09/12/2018	15,000,000.00	14,991,154.17	14,989,975.05
108787	LA FAYETTE ASSET SE	1.9300	09/14/2018	12.340.000.00	12.331.399.70	12,330,349.38
108788	NATIXIS NY BRANCH C	1.9100	09/12/2018	50.000.000.00	49.970.819.44	49.967.966.50
108789	LA FAYETTE ASSET SE	2.0900	10/24/2018	34,179,000.00	34,073,833.11	34,069,285.41
108790	CAFCO LLC CP	2.2300	12/04/2018	13.539.000.00	13.460.165.41	13,458,433.61
108793	AUTOBAHN FUNDING	1.9800	10/01/2018	50.000.000.00	49.917.500.00	49,911,176.50
108794	AUTOBAHN FUNDING	1.9400	09/20/2018	25,000,000.00	24,974,402.77	24,971,819.50
108796	AUTOBAHN FUNDING	2.0100	10/01/2018	25,000,000.00	24,958,125.00	24,955,588.25

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108797	SHEFFIELD RECEIVABL	2.2300	12/03/2018	9,729,000.00	9,672,952.85	9,670,902.21
108799	AUTOBAHN FUNDING	1.9900	10/01/2018	20,000,000.00	19,966,833.34	19,964,470.60
108800	TORONTO DOMINION	1.9900	10/01/2018	50,000,000.00	49,917,083.33	49,913,716.50
108801	THUNDER BAY	1.9800	10/02/2018	39,071,000.00	39,004,383.95	38,999,213.68
108803	ATLANTIC ASSET SEC	2.0900	10/23/2018	29,000,000.00	28,912,452.22	28,908,761.94
108804	MONT BLANC CAPITAL	2.2900	12/05/2018	5,675,000.00	5,640,705.66	5,640,450.60
CPD				**5,586,030,000.00**	**5,579,921,805.50**	**5,579,640,703.52**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,975,431.52	24,690,827.75
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,297,672.16	19,268,565.27
BNOT3 TOTAL				**44,660,000.00**	**44,273,103.68**	**43,959,393.02**
108008	TOYOTA MOTOR	2.3738	05/15/2019	40,000,000.00	40,000,000.00	39,997,099.60
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**39,997,099.60**
106293	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,928,055.64	49,900,002.00
106294	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,928,055.64	49,900,002.00
UST NOTE TOTAL				**100,000,000.00**	**99,856,111.28**	**99,800,004.00**
105724	UST BILL	1.2600	09/13/2018	50,000,000.00	49,979,000.00	49,976,125.00
105725	UST BILL	1.2600	09/13/2018	50,000,000.00	49,979,000.00	49,976,125.00
105726	UST BILL	1.2600	09/13/2018	50,000,000.00	49,979,000.00	49,976,125.00
105727	UST BILL	1.2600	09/13/2018	50,000,000.00	49,979,000.00	49,976,125.00
105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,924,305.55	49,899,021.00
105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,924,305.55	49,899,021.00
105982	UST BILL	1.3800	10/11/2018	50,000,000.00	49,923,333.34	49,899,021.00
105983	UST BILL	1.3800	10/11/2018	50,000,000.00	49,923,333.34	49,899,021.00
105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,923,472.22	49,899,021.00
105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,923,472.22	49,899,021.00
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,853,138.90	49,815,946.00
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,853,138.90	49,815,946.00
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,696,458.34	49,642,882.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,696,458.34	49,642,882.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,499,999.99	49,454,250.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,499,999.99	49,454,250.00
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,511,249.99	49,454,250.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,511,249.99	49,454,250.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,511,249.99	49,454,250.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,511,249.99	49,454,250.00
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,090,541.66	49,070,283.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,090,541.66	49,070,283.00
108766	UST BILL	1.9030	09/20/2018	50,000,000.00	49,949,795.14	49,957,500.00
108767	UST BILL	1.9030	09/20/2018	50,000,000.00	49,949,795.14	49,957,500.00
US TBILLS TOTAL				**1,200,000,000.00**	**1,193,683,090.24**	**1,192,997,348.00**
104946	LACCAL BANS	5.0000	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	2.6200	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	2.6200	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	2.7370	03/27/2020	50,000,000.00	50,000,000.00	50,152,399.50
107422	NORDEA BANK AB NY F	2.7370	03/27/2020	50,000,000.00	50,000,000.00	50,152,399.50
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,304,799.00**
108580	MUFG UNION BANK NA	2.0600	09/17/2018	50,000,000.00	50,000,000.00	50,003,188.00
108581	MUFG UNION BANK NA	2.0600	09/17/2018	50,000,000.00	50,000,000.00	50,003,188.00
108748	MUFG UNION BANK NA	2.0600	10/15/2018	50,000,000.00	50,000,000.00	50,002,131.50
108749	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	50,000,623.00

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108761	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	50,000,647.00
108783	MUFG UNION BANK NA	2.0600	10/22/2018	50,000,000.00	50,000,000.00	49,999,335.00
NEG CDS TOTAL				**300,000,000.00**	**300,000,000.00**	**300,009,112.50**
106315	WESTPAC BANKING	1.8600	11/29/2018	50,000,000.00	50,001,213.35	49,948,808.50
106357	WESTPAC BANKING	1.8800	12/03/2018	50.000.000.00	50.001.267.51	49,948,207.50
108404	SOCIETE GENERALE NY	2.2800	10/01/2018	50.000.000.00	50.000.414.29	50.015.722.00
108562	SVENSKA	2.2100	10/30/2018	50,000,000.00	50,000,814.72	50,012,922.00
108582	DNB BANK ASA NY CD	2.2100	10/30/2018	50,000,000.00	50,000,000.00	50,013,754.50
108583	DNB BANK ASA NY CD	2.2100	10/30/2018	50.000.000.00	50.000.000.00	50,013,754.50
108588	SVENSKA	2.2200	11/01/2018	50,000,000.00	50,000,842.21	50,013,089.50
108589	SVENSKA	2.2200	11/01/2018	50,000,000.00	50,000,842.21	50,013,089.50
108613	SOCIETE GENERALE NY	2.0900	10/01/2018	50.000.000.00	50.000.415.20	50,007,723.50
108621	SVENSKA	1.9900	09/26/2018	50.000.000.00	50.000.346.18	50.000.174.00
108628	BARCLAYS BANK PLC N	2.3000	11/01/2018	50,000,000.00	50,000,000.00	50,010,734.00
108629	DNB BANK ASA NY CD	1.9300	09/05/2018	50,000,000.00	50,000,000.00	50,000,140.00
108631	TORONTO DOMINION	2.0000	09/28/2018	50.000.000.00	50.000.373.84	50,000,073.50
108644	BANK OF MONTREAL	2.0200	09/10/2018	50,000,000.00	50,000,000.00	50,000,895.00
108652	BANK OF MONTREAL	2.0000	09/04/2018	50,000,000.00	50,000,000.00	50,000,392.00
108666	NORDEA BANK AB NY C	1.9600	09/07/2018	50.000.000.00	50.000.083.20	50,000,366.40
108675	CREDIT AGRICOLE CIB	2.2300	11/23/2018	50.000.000.00	50.001.145.36	50.005.242.00
108685	BANK OF MONTREAL	1.9500	09/05/2018	50,000,000.00	50,000,000.00	50,000,112.00
108686	BANK OF MONTREAL	1.9500	09/04/2018	50,000,000.00	50,000,000.00	50,000,117.50
108692	NORDEA BANK AB NY C	1.9600	09/14/2018	50.000.000.00	50.000.000.00	50,000,198.00
108699	DNB BANK ASA NY CD	1.9200	09/04/2018	50.000.000.00	50.000.000.00	50.000.074.50
108707	NORDEA BANK AB NY C	1.9600	09/14/2018	50,000,000.00	50,000,000.00	50,000,552.25
108708	DNB BANK ASA NY CD	1.9200	09/05/2018	50.000.000.00	50.000.000.00	50,000,079.50
108713	DNB BANK ASA NY CD	1.9200	09/07/2018	50.000.000.00	50.000.000.00	50.000.093.00
108738	BARCLAYS BANK PLC N	2.0500	09/21/2018	50,000,000.00	50,000,000.00	50,000,931.50
108739	BARCLAYS BANK PLC N	2.0500	09/28/2018	50,000,000.00	50,000,000.00	50,000,235.50
108757	BANK OF MONTREAL	2.0100	09/28/2018	50.000.000.00	50.000.000.00	49,999,167.00
108776	NORDEA BANK AB NY C	1.9700	09/28/2018	50.000.000.00	50.000.000.00	49.999.758.50
108795	BARCLAYS BANK PLC N	2.0500	09/28/2018	50,000,000.00	50,000,000.00	50,000,267.50
108802	NORDEA BANK AB NY C	1.9700	09/28/2018	50,000,000.00	50,000,000.00	49,999,611.70
YANKEE CDS TOTAL				**1,500,000,000.00**	**1,500,007,758.07**	**1,500,006,286.85**
NTRD TOTAL				**27,508,398,000.00**	**27,489,519,365.32**	**27,099,809,697.24**
	NTRD HISTORICAL				**27,462,850,904.75**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,958,951.21	24,841,250.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,958,951.21**	**24,841,250.00**
102351	USTN 1.125	1.1250	07/31/2021	50.000.000.00	49.960.941.80	47,814,453.00
103017	USTN 1.125	1.1250	09/30/2021	50.000.000.00	49.607.323.40	47.685.547.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,516,379.49	47,685,547.00
UST NOTE TOTAL				**150,000,000.00**	**149,084,644.69**	**143,185,547.00**
TRADE TOTAL				**175,000,000.00**	**174,043,595.90**	**168,026,797.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**27,683,398,000.00**	**27,663,562,961.22**	**27,267,836,494.24**
	PSI HISTORICAL TOTAL				**27,636,341,826.63**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: August 1, 2018 to August 31, 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	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,471,250.00
FHLB				**15,000,000.00**	**15,000,000.00**	**14,471,250.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,471,250.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,575,065.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,534,880.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**15,109,945.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,109,945.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	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 AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,798,675.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	466,793.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,292.62	1,306,320.00
FFCB TOTAL				**7,000,000.00**	**6,993,292.62**	**6,571,788.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,611,830.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,623,196.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,895,250.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,853,405.40
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,983,681.40**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,586,666.10
FHLM				**3,976,000.00**	**3,976,000.00**	**3,586,666.10**
PHHPA TOTAL				**32,176,000.00**	**32,169,292.62**	**29,142,135.50**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,825.84	576,953.40
FHLB				**600,000.00**	**599,825.84**	**576,953.40**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,744,596.70
FNMA				**3,900,000.00**	**3,900,000.00**	**3,744,596.70**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,825.84**	**4,321,550.10**
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,990,413.50
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,413.50**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,980,980.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,980,980.00**
SCP61-SCAQMD				**15,000,000.00**	**15,000,000.00**	**14,971,393.50**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: August 1, 2018 to August 31, 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	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,961,960.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,960.00**
SCP66-SCAQMD				**10,000,000.00**	**10,000,000.00**	**9,961,960.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,990,413.50
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,413.50**
SCP6F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,413.50**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,995,206.75
NEG CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,995,206.75**
SCP6U-SCAQMD TOTAL				**5,000,000.00**	**5,000,000.00**	**4,995,206.75**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,961,960.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,960.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,960.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2018	38,126,770.91	38,126,770.91	38,126,770.91
SCAQM TOTAL				**38,126,770.91**	**38,126,770.91**	**38,126,770.91**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2018	3,260,058.64	3,260,058.64	3,260,058.64
SLIM TOTAL				**3,260,058.64**	**3,260,058.64**	**3,260,058.64**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2018	39,383.04	39,383.04	39,383.04
WASIA TOTAL				**39,383.04**	**39,383.04**	**39,383.04**
SPI TOTAL				**163,147,212.59**	**163,140,331.05**	**158,397,026.94**
	SPI HISTORICAL TOTAL				**163,139,412.59**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2018
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 8/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,483,715.70
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	720,960.72
05/17/00	C.I. 2658M	146,906.51
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$39,353,544.08

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	7,662,221.43
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,017,642.24
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	334,036,657.62
02/09/93	DISNEY PROJECT 1993	17,557,010.93
03/21/12	DISNEY PROJECT, 2012	4,214,059.46
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,835,191.16
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,749,119.24
	U.S. BANK - TRUSTEE TOTAL	$441,081,994.19

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,219,019.29
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,158,369.91
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,944,999.24
	ZIONS BANK - TRUSTEE TOTAL	$25,322,388.44

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,478.10
	TREASURER TOTAL	$302,478.10

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 8/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.37	05/15/19	40,000,000.00	40,000,000.00	Cpn rate=Qtrly US$LIBOR+6bp.
CORP NT-FR TOTAL				**40,000,000.00**	**40,000,000.00**	
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.74	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.74	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			**140,000,000.00**	**140,000,000.00**	
BAN						
104946	LACCAL BANS	5.00	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	2.62	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.62	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				**165,000,000.00**	**165,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 8/31/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	5.000%
105895	LACCAL	10/16/17	10,000,000.00	2.620%
107432	LACCAL	03/28/18	10,000,000.00	2.620%
			$ 25,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 8/31/18
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	1,900,007,758.07	62.00	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	5,579,921,805.50	20.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,293,539,201.52	96.00	DAYS	149,084,644.69	1,106.00	DAYS
AGENCIES	18,606,777,496.55	960.00	DAYS	24,958,951.21	562.00	DAYS
MUNICIPALS	25,000,000.00	596.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,273,103.68	457.00	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	$27,489,519,365.32	665.00	DAYS	$174,043,595.90	1,028.00	DAYS

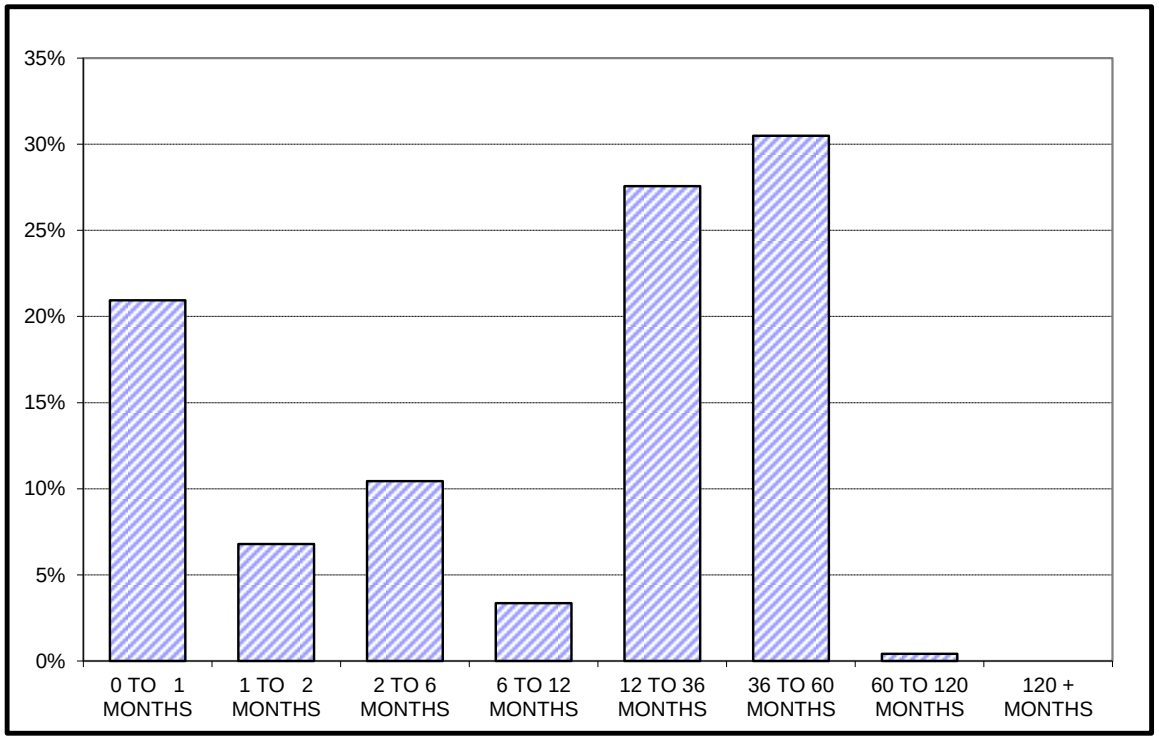
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 8/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	09/01/18-09/30/18	$5,793,443,954.06	20.94
1 TO 2 MONTHS	10/01/18-10/31/18	$1,877,527,428.42	6.79
2 TO 3 MONTHS	11/01/18-11/30/18	$1,005,750,352.02	3.64
3 TO 4 MONTHS	12/01/18-12/31/18	$1,108,308,496.46	4.01
4 TO 5 MONTHS	01/01/19-01/31/19	$424,389,178.09	1.54
5 TO 6 MONTHS	02/01/19-02/28/19	$347,036,689.95	1.25
6 TO 12 MONTHS	03/01/19-08/31/19	$926,971,849.73	3.35
12 TO 24 MONTHS	09/01/19-08/31/20	$3,690,739,595.84	13.34
24 TO 36 MONTHS	09/01/20-08/31/21	$3,937,477,494.15	14.23
36 TO 48 MONTHS	09/01/21-08/31/22	$4,526,892,266.23	16.36
48 TO 60 MONTHS	09/01/22-08/31/23	$3,911,912,412.96	14.14
60 TO 120 MONTHS	09/01/23-08/31/28	$113,113,243.31	0.41
120+ MONTHS	09/01/28 -	$0.00	0.00
Portfolio Total:		**$27,663,562,961.22**	**100.00**
AVCCD			
48 TO 60 MONTHS	09/01/22-08/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	09/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	09/01/23-08/31/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	09/01/28-	$32,169,292.62	100.00
Portfolio Total:		**$32,169,292.62**	
SANIT			
24 TO 36 MONTHS	09/01/20-08/31/21	$4,499,825.84	100.00
Portfolio Total:		**$4,499,825.84**	
SCAQM			
3 TO 4 MONTHS	12/01/18-12/31/18	$38,126,770.91	100.00
Portfolio Total:		**$38,126,770.91**	
SCP61			
3 TO 4 MONTHS	12/01/18-12/31/18	$10,000,000.00	66.67
6 TO 12 MONTHS	03/01/19-08/31/19	$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 8/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	03/01/19-08/31/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
3 TO 4 MONTHS	12/01/18-12/31/18	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
3 TO 4 MONTHS	12/01/18-12/31/18	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
6 TO 12 MONTHS	03/01/19-08/31/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
3 TO 4 MONTHS	12/01/18-12/31/18	$3,260,058.64	100.00
Portfolio Total:		**$3,260,058.64**	
WASIA			
3 TO 4 MONTHS	12/01/18-12/31/18	$39,383.04	100.00
Portfolio Total:		**$39,383.04**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 5,793,444	20.94%
1 TO 2 MONTHS	1,877,527	6.79%
2 TO 6 MONTHS	2,885,485	10.44%
6 TO 12 MONTHS	926,972	3.35%
12 TO 36 MONTHS	7,628,217	27.57%
36 TO 60 MONTHS	8,438,805	30.50%
60 TO 120 MONTHS	113,113	0.41%
120 + MONTHS	-	0.00%
	$ 27,663,563	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 8/31/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,260,058.64
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,126,770.91
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,383.04
	LAIF TOTAL	$41,426,212.59

POOLED MONEY INVESTMENT ACCOUNT

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

	July 2018	July 2017	Change
Average Daily Portfolio ($)	89,340,659	76,806,123	+12,534,536
Accrued Earnings ($)	147,503	68,539	+78,964
Effective Yield (%)	1.944	1.051	+0.893
Average Life-Month End (In Days)	194	192	+2
Total Security Transactions			
Amount ($)	27,228,967	23,304,468	+3,924,499
Number	546	467	+79
Total Time Deposit Transactions			
Amount ($)	3,217,000	4,192,000	-975,000
Number	127	143	-16
Average Workday Investment Activity ($)	1,449,808	1,374,823	+74,985
Prescribed Demand Account Balances For Services ($)	346,900	462,100	-115,200

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

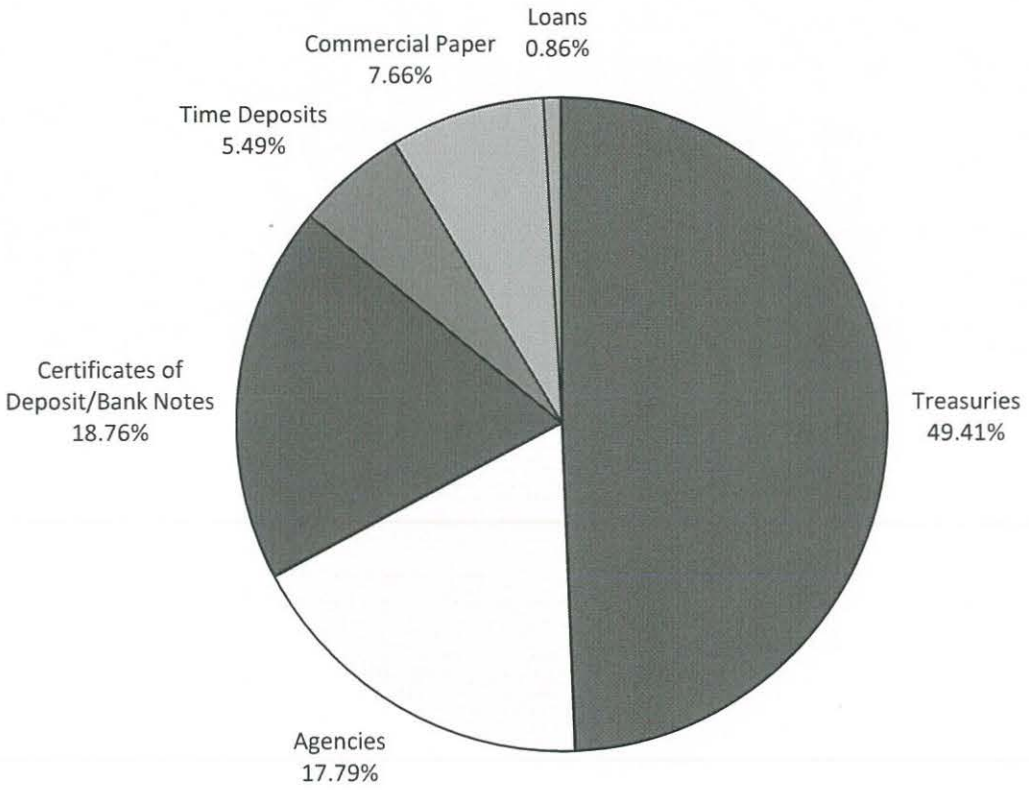
(Dollars In Thousands)

July 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	16,198,106	18.00	+0.53
Bonds	0	0.00	0
Notes	28,255,620	31.41	+1.28
Strips	0	0.00	0
Total Government	44,453,726	49.41	+1.81
Agency Debentures	3,553,419	3.95	-0.12
Certificates of Deposit	16,075,000	17.87	+0.05
Bank Notes	800,000	0.89	-0.12
Repurchases	0	0.00	0
Agency Discount Notes	12,248,884	13.61	-0.87
Time Deposits	4,939,240	5.49	-0.01
GNMAs	0	0.00	0
Commercial Paper	6,891,415	7.66	-0.78
Remics	29,123	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	777,728	0.86	+0.03
GF Loans	0	0.00	0
Other	200,000	0.23	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	89,968,535	100.00	

INVESTMENT ACTIVITY	JULY 2018		JUNE 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	546	27,228,967	711	35,337,042
Other	4	54,647	24	740,679
Time Deposits	127	3,217,000	97	2,418,000
Total	677	30,500,614	832	38,495,721
PMIA Monthly Average Effective Yield (%)		1.944	1.854	
Year to Date Yield Last Day of Month (%)		1.944	1.376	

Pooled Money Investment Account
Portfolio Composition
$90.0 billion
07/31/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/02/18	REDEMPTIONS								
	BN	BOFA	1.750	07/02/18	1.750	50,000	195	473,958.33	1.774
	BN	BOFA	1.750	07/02/18	1.750	50,000	195	473,958.33	1.774
	CD	FIRST REP	1.910	07/02/18	1.910	50,000	131	347,513.89	1.937
	CD	FIRST REP	1.910	07/02/18	1.910	50,000	131	347,513.89	1.937
	CP	CR AG NY		07/02/18	1.850	50,000	5	12,847.22	1.876
	CP	CR AG NY		07/02/18	1.850	50,000	5	12,847.22	1.876
	CP	JPM LLC		07/02/18	1.630	50,000	244	552,388.89	1.671
	CP	JPM LLC		07/02/18	1.630	50,000	244	552,388.89	1.671
	CP	JPM LLC		07/02/18	1.630	50,000	244	552,388.89	1.671
	DN	FHLB		07/02/18	1.740	50,000	73	176,416.67	1.770
	DN	FHLB		07/02/18	1.740	50,000	73	176,416.67	1.770
	DN	FNMA		07/02/18	1.790	50,000	105	261,041.67	1.824
	DN	FNMA		07/02/18	1.790	50,000	105	261,041.67	1.824
	DN	FHLMC		07/02/18	1.220	50,000	277	469,361.11	1.249
	DN	FHLMC		07/02/18	1.220	50,000	277	469,361.11	1.249
	DN	FHLMC		07/02/18	1.210	50,000	279	468,875.00	1.238
	DN	FHLMC		07/02/18	1.210	50,000	279	468,875.00	1.238
	DN	FHLMC		07/02/18	1.210	50,000	287	482,319.44	1.239
	DN	FHLMC		07/02/18	1.210	50,000	287	482,319.44	1.239
	DN	FHLMC		07/02/18	1.210	50,000	290	487,361.11	1.239
	DN	FHLMC		07/02/18	1.210	50,000	290	487,361.11	1.239
	DN	FHLMC		07/02/18	1.170	50,000	308	500,500.00	1.198
	DN	FHLMC		07/02/18	1.170	50,000	308	500,500.00	1.198
	DN	FHLMC		07/02/18	1.170	50,000	311	505,375.00	1.198
	DN	FHLMC		07/02/18	1.170	50,000	311	505,375.00	1.198
	DN	FHLMC		07/02/18	1.170	50,000	312	507,000.00	1.198
	DN	FHLMC		07/02/18	1.170	50,000	312	507,000.00	1.198
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000	7	18,666.67	1.947
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000	7	18,666.67	1.947
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000	7	18,666.67	1.947
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000	13	34,305.56	1.926
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000	13	34,305.56	1.926
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000	13	34,305.56	1.926
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000	17	46,041.67	1.977
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000	17	46,041.67	1.977
	YCD	SUMITOMO	1.820	07/02/18	1.820	50,000	24	60,666.67	1.845
	YCD	SUMITOMO	1.820	07/02/18	1.820	50,000	24	60,666.67	1.845
	YCD	KBC	1.920	07/02/18	1.920	50,000	25	66,666.67	1.947
	YCD	KBC	1.920	07/02/18	1.920	50,000	25	66,666.67	1.947
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000	32	86,666.67	1.977
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000	32	86,666.67	1.977
	YCD	ANZ	2.120	07/02/18	2.120	50,000	105	309,166.67	2.149
	YCD	ANZ	2.120	07/02/18	2.120	50,000	105	309,166.67	2.149
	YCD	NB CANADA	2.060	07/02/18	2.060	50,000	126	360,500.00	2.089
	YCD	NB CANADA	2.060	07/02/18	2.060	50,000	126	360,500.00	2.089

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/02/18	**REDEMPTIONS (Continued)**								
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000	181	447,472.22	1.805
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000	181	447,472.22	1.805
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000	181	447,472.22	1.805
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000	181	447,472.22	1.805
07/02/18	**PURCHASES**								
	CP	MUFG BK		07/18/18	1.990	50,000			
	CP	MUFG BK		07/18/18	1.990	50,000			
	CP	MIZUHO NY		08/08/18	2.060	50,000			
	CP	MIZUHO NY		08/08/18	2.060	50,000			
	YCD	CR AG CIB	1.900	07/24/18	1.900	50,000			
	YCD	CR AG CIB	1.900	07/24/18	1.900	50,000			
	YCD	NORINCHUK	2.000	08/03/18	2.000	50,000			
	YCD	NORINCHUK	2.000	08/03/18	2.000	50,000			
	YCD	SUMITOMO	2.000	08/06/18	2.000	50,000			
	YCD	SUMITOMO	2.000	08/06/18	2.000	50,000			
	YCD	SE BANKEN	2.000	09/07/18	2.000	50,000			
	YCD	SE BANKEN	2.000	09/07/18	2.000	50,000			
07/03/18	**NO REDEMPTIONS**								
07/03/18	**PURCHASES**								
	CP	SOC GEN NY		07/10/18	1.920	50,000			
	CP	SOC GEN NY		07/10/18	1.920	50,000			
	CP	SOC GEN NY		07/10/18	1.920	50,000			
	YCD	KBC	2.000	08/06/18	2.000	50,000			
	YCD	KBC	2.000	08/06/18	2.000	50,000			
	YCD	KBC	2.000	08/06/18	2.000	50,000			
07/05/18	**NO REDEMPTIONS**								
07/05/18	**PURCHASES**								
	CP	SOC GEN NY		07/18/18	1.930	50,000			
	CP	SOC GEN NY		07/18/18	1.930	50,000			
	CP	MUFG BK		08/10/18	2.100	50,000			
	CP	MUFG BK		08/10/18	2.100	50,000			
	CP	GE CO		09/24/18	2.230	50,000			
	CP	GE CO		09/24/18	2.230	50,000			
	CP	BNP NY		10/09/18	2.240	50,000			
	CP	BNP NY		10/09/18	2.240	50,000			
	CP	JPM LLC		02/01/19	2.500	50,000			
	CP	JPM LLC		02/01/19	2.500	50,000			
	CP	JPM LLC		02/01/19	2.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/05/18	**PURCHASES (Continued)**								
	DN	FNMA		09/04/18	1.850	50,000			
	DN	FNMA		09/04/18	1.850	50,000			
	DN	IBRD		11/05/18	2.000	50,000			
	DN	IBRD		11/05/18	2.000	50,000			
	DN	IBRD		01/02/19	2.060	50,000			
	DN	IBRD		01/02/19	2.060	50,000			
	TR	NOTE	1.375	07/31/19	2.369	50,000			
	TR	NOTE	1.375	07/31/19	2.369	50,000			
	TR	NOTE	1.375	07/31/19	2.369	50,000			
	TR	NOTE	1.375	07/31/19	2.369	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	TR	NOTE	2.500	06/30/20	2.543	50,000			
	YCD	CR AG CIB	1.910	08/08/18	1.910	50,000			
	YCD	CR AG CIB	1.910	08/08/18	1.910	50,000			
07/06/18	**NO REDEMPTIONS**								
07/06/18	**PURCHASES**								
	CP	RABO NY		07/09/18	1.890	50,000			
	CP	RABO NY		07/09/18	1.890	50,000			
	CP	RABO NY		07/09/18	1.890	50,000			
	CP	RABO NY		07/09/18	1.890	50,000			
	CP	RABO NY		07/09/18	1.890	50,000			
07/09/18	**REDEMPTIONS**								
	CP	RABO NY		07/09/18	1.890	50,000	3	7,875.00	1.917
	CP	RABO NY		07/09/18	1.890	50,000	3	7,875.00	1.917
	CP	RABO NY		07/09/18	1.890	50,000	3	7,875.00	1.917
	CP	RABO NY		07/09/18	1.890	50,000	3	7,875.00	1.917
	CP	RABO NY		07/09/18	1.890	50,000	3	7,875.00	1.917
07/09/18	**PURCHASES**								
	CP	RABO NY		07/10/18	1.900	50,000			
	CP	RABO NY		07/10/18	1.900	50,000			
	CP	GE CO		07/17/18	1.920	50,000			
	CP	GE CO		07/17/18	1.920	50,000			
	TR	NOTE	2.500	06/30/20	2.561	50,000			
	TR	NOTE	2.500	06/30/20	2.561	50,000			
	YCD FR	SCOTIA	2.519	10/09/19	2.519	50,000			
	YCD FR	SCOTIA	2.519	10/09/19	2.519	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/10/18	**REDEMPTIONS**								
	CD	FIRST REP	2.050	07/10/18	2.050	50,000	32	91,111.11	2.078
	CD	FIRST REP	2.050	07/10/18	2.050	50,000	32	91,111.11	2.078
	CD	CITIBANK	2.300	07/10/18	2.300	50,000	91	290,694.44	2.332
	CD	CITIBANK	2.300	07/10/18	2.300	50,000	91	290,694.44	2.332
	CP	RABO NY		07/10/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/10/18	1.900	50,000	1	2,638.89	1.926
	CP	SOC GEN NY		07/10/18	1.920	50,000	7	18,666.67	1.947
	CP	SOC GEN NY		07/10/18	1.920	50,000	7	18,666.67	1.947
	CP	SOC GEN NY		07/10/18	1.920	50,000	7	18,666.67	1.947
	CP	DISNEY		07/10/18	2.050	50,000	106	301,805.56	2.091
	CP	COCA COLA		07/10/18	1.750	50,000	166	403,472.22	1.789
	DN	FHLB		07/10/18	1.790	50,000	76	188,944.44	1.822
	DN	FHLB		07/10/18	1.790	50,000	76	188,944.44	1.822
	DN	FHLB		07/10/18	1.750	50,000	83	201,736.11	1.781
	DN	FHLB		07/10/18	1.750	50,000	83	201,736.11	1.781
	DN	FHLB		07/10/18	1.780	50,000	117	289,250.00	1.815
	DN	FHLB		07/10/18	1.780	50,000	117	289,250.00	1.815
	YCD	MUFG BK	1.970	07/10/18	1.970	50,000	22	60,194.44	1.997
	YCD	MUFG BK	1.970	07/10/18	1.970	50,000	22	60,194.44	1.997
	YCD	MUFG BK	2.210	07/10/18	2.210	50,000	82	251,694.44	2.241
	YCD	MUFG BK	2.210	07/10/18	2.210	50,000	82	251,694.44	2.241
	YCD	BNP	2.150	07/10/18	2.150	50,000	84	250,833.33	2.180
	YCD	BNP	2.150	07/10/18	2.150	50,000	84	250,833.33	2.180
	YCD	SOC GEN	2.150	07/10/18	2.150	50,000	119	355,347.22	2.180
	YCD	SOC GEN	2.150	07/10/18	2.150	50,000	119	355,347.22	2.180
07/10/18	**PURCHASES**								
	CP	MUFG BK		07/17/18	1.940	50,000			
	CP	MUFG BK		07/17/18	1.940	50,000			
	YCD	NORINCHUK	2.030	08/09/18	2.030	50,000			
	YCD	NORINCHUK	2.030	08/09/18	2.030	50,000			
07/11/18	**NO REDEMPTIONS**								
07/11/18	**PURCHASES**								
	CP	RABO NY		07/13/18	1.900	50,000			
	CP	RABO NY		07/13/18	1.900	50,000			
	CP	RABO NY		07/13/18	1.900	50,000			
	CP	CR AG NY		07/18/18	1.900	50,000			
	CP	CR AG NY		07/18/18	1.900	50,000			
	CP	GE CO		08/24/18	2.050	50,000			
	CP	GE CO		08/24/18	2.050	50,000			
	TR	NOTE	2.500	06/30/20	2.590	50,000			
	TR	NOTE	2.500	06/30/20	2.590	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/11/18	**PURCHASES (Continued)**								
	YCD	MUFG BK	2.020	08/03/18	2.020	50,000			
	YCD	MUFG BK	2.020	08/03/18	2.020	50,000			
	YCD	SUMITOMO	2.000	08/10/18	2.000	50,000			
	YCD	SUMITOMO	2.000	08/10/18	2.000	50,000			
	YCD	SUMITOMO	2.000	08/10/18	2.000	50,000			
	YCD	NORINCHUK	2.000	08/13/18	2.000	50,000			
	YCD	NORINCHUK	2.000	08/13/18	2.000	50,000			
07/12/18	**NO REDEMPTIONS**								
07/12/18	**PURCHASES**								
	CP	RABO NY		07/13/18	1.900	50,000			
	CP	CR AG NY		08/09/18	1.920	50,000			
	CP	CR AG NY		08/09/18	1.920	50,000			
	CP	NISSAN		08/29/18	2.020	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	YCD	MUFG BK	2.000	08/06/18	2.000	50,000			
	YCD	MUFG BK	2.000	08/06/18	2.000	50,000			
	YCD	SUMITOMO	1.980	08/08/18	1.980	50,000			
	YCD	SUMITOMO	1.980	08/08/18	1.980	50,000			
	YCD	TORONTO	2.020	08/31/18	2.020	50,000			
	YCD	TORONTO	2.020	08/31/18	2.020	50,000			
07/13/18	**REDEMPTIONS**								
	CD	CITIBANK	2.280	07/13/18	2.280	50,000	120	380,000.00	2.312
	CD	CITIBANK	2.280	07/13/18	2.280	50,000	120	380,000.00	2.312
	CD	CITIBANK	2.280	07/13/18	2.280	50,000	120	380,000.00	2.312
	CP	RABO NY		07/13/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/13/18	1.900	50,000	2	5,277.78	1.927
	CP	RABO NY		07/13/18	1.900	50,000	2	5,277.78	1.927
	CP	RABO NY		07/13/18	1.900	50,000	2	5,277.78	1.927
	CP	CR AG NY		07/13/18	2.240	50,000	85	264,444.44	2.283
	CP	CR AG NY		07/13/18	2.240	50,000	85	264,444.44	2.283
	DN	FHLB		07/13/18	1.750	50,000	86	209,027.78	1.782
	DN	FHLB		07/13/18	1.750	50,000	86	209,027.78	1.782
	YCD	SUMITOMO	1.900	07/13/18	1.900	50,000	17	44,861.11	1.926
	YCD	SUMITOMO	1.900	07/13/18	1.900	50,000	17	44,861.11	1.926
	YCD	NORINCHUK	1.970	07/13/18	1.970	50,000	36	98,500.00	1.997
	YCD	NORINCHUK	1.970	07/13/18	1.970	50,000	36	98,500.00	1.997

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/13/18	**PURCHASES**								
	CP	RABO NY		07/24/18	1.910	50,000			
	CP	RABO NY		07/24/18	1.910	50,000			
	TR	BILL		06/20/19	2.273	50,000			
	TR	BILL		06/20/19	2.273	50,000			
	YCD	SUMITOMO	1.980	08/09/18	1.980	50,000			
	YCD	NORINCHUK	2.000	08/20/18	2.000	50,000			
	YCD	NORINCHUK	2.000	08/20/18	2.000	50,000			
	YCD	MUFG BK	2.170	09/26/18	2.170	50,000			
	YCD	MUFG BK	2.170	09/26/18	2.170	50,000			
	YCD	SVENSKA	2.220	10/22/18	2.220	50,000			
	YCD	SVENSKA	2.220	10/22/18	2.220	50,000			
07/16/18	**NO REDEMPTIONS**								
07/16/18	**PURCHASES**								
	CD	BOWEST	2.310	11/28/18	2.310	50,000			
	CP	GE CO		08/29/18	2.040	50,000			
	CP	GE CO		08/29/18	2.040	50,000			
	CP	MIZUHO NY		10/22/18	2.210	50,000			
	CP	MIZUHO NY		10/22/18	2.210	50,000			
	DN	IBRD		12/03/18	2.010	50,000			
	DN	IBRD		12/03/18	2.010	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	TR	NOTE	2.500	06/30/20	2.605	50,000			
	YCD	BARCLAYS	2.160	09/24/18	2.160	50,000			
	YCD	BARCLAYS	2.160	09/24/18	2.160	50,000			
	YCD	CR AG CIB	2.260	10/09/18	2.260	50,000			
	YCD	CR AG CIB	2.260	10/09/18	2.260	50,000			
	YCD	FORTIS	2.300	11/28/18	2.300	50,000			
	YCD	FORTIS	2.300	11/28/18	2.300	50,000			
07/17/18	**REDEMPTIONS**								
	CP	MUFG BK		07/17/18	1.940	50,000	7	18,861.11	1.968
	CP	MUFG BK		07/17/18	1.940	50,000	7	18,861.11	1.968
	CP	GE CO		07/17/18	1.920	50,000	8	21,333.33	1.948
	CP	GE CO		07/17/18	1.920	50,000	8	21,333.33	1.948
	CP	SOC GEN NY		07/17/18	1.840	50,000	19	48,555.56	1.867
	CP	SOC GEN NY		07/17/18	1.840	50,000	19	48,555.56	1.867
	CP	MUFG BK		07/17/18	2.040	50,000	33	93,500.00	2.072
	CP	MUFG BK		07/17/18	2.040	50,000	33	93,500.00	2.072
	CP	MUFG BK		07/17/18	2.040	50,000	33	93,500.00	2.072

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/17/18	**PURCHASES**								
	CP	GE CO		10/09/18	2.230	50,000			
	CP	GE CO		10/09/18	2.230	50,000			
	YCD	RABOBANK		12/03/18	2.310	50,000			
07/18/18	**REDEMPTIONS**								
	CP	CR AG NY		07/18/18	1.900	50,000	7	18,472.22	1.927
	CP	CR AG NY		07/18/18	1.900	50,000	7	18,472.22	1.927
	CP	SOC GEN NY		07/18/18	1.930	50,000	13	34,847.22	1.958
	CP	SOC GEN NY		07/18/18	1.930	50,000	13	34,847.22	1.958
	CP	MUFG BK		07/18/18	1.990	50,000	16	44,222.22	2.019
	CP	MUFG BK		07/18/18	1.990	50,000	16	44,222.22	2.019
07/18/18	**PURCHASES**								
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000			
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000			
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000			
07/19/18	**REDEMPTIONS**								
	TR	BILL		07/19/18	1.197	50,000	357	593,512.50	1.228
	TR	BILL		07/19/18	1.197	50,000	357	593,512.50	1.228
	TR	BILL		07/19/18	1.206	50,000	358	599,650.00	1.238
	TR	BILL		07/19/18	1.206	50,000	358	599,650.00	1.238
	TR	BILL		07/19/18	1.208	50,000	358	600,395.83	1.239
	TR	BILL		07/19/18	1.193	50,000	364	602,875.00	1.224
	TR	BILL		07/19/18	1.193	50,000	364	602,875.00	1.224
	TR	BILL		07/19/18	1.192	50,000	364	602,875.00	1.224
	TR	BILL		07/19/18	1.196	50,000	364	604,644.44	1.227
	TR	BILL		07/19/18	1.196	50,000	364	604,644.44	1.227
07/19/18	**PURCHASES**								
	CD	US BANK	2.230	11/28/18	2.230	50,000			
	CD	US BANK	2.230	11/28/18	2.230	50,000			
	CP	MUFG BK		09/26/18	2.140	50,000			
	CP	MUFG BK		09/26/18	2.140	50,000			
	CP	CR AG NY		10/29/18	2.260	50,000			
	CP	CR AG NY		10/29/18	2.260	50,000			
	DN	FHLMC		04/02/19	2.130	50,000			
	DN	FHLMC		04/02/19	2.130	50,000			
	DN	FHLMC		04/02/19	2.130	50,000			
	DN	FHLMC		04/02/19	2.130	50,000			
	TR	BILL		01/17/19	2.115	50,000			
	TR	BILL		01/17/19	2.115	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/19/18	**PURCHASES (Continued)**								
	TR	BILL		07/18/19	2.318	50,000			
	TR	BILL		07/18/19	2.318	50,000			
	TR	BILL		07/18/19	2.325	50,000			
	TR	BILL		07/18/19	2.325	50,000			
	TR	BILL		07/18/19	2.325	50,000			
	TR	BILL		07/18/19	2.325	50,000			
	TR	BILL		07/18/19	2.332	50,000			
	TR	BILL		07/18/19	2.332	50,000			
	TR	NOTE	2.500	06/30/20	2.603	50,000			
	TR	NOTE	2.500	06/30/20	2.603	50,000			
	YCD	MONTREAL	2.240	10/22/18	2.240	50,000			
	YCD	MONTREAL	2.240	10/22/18	2.240	50,000			
	YCD	BNP	2.310	11/28/18	2.310	50,000			
	YCD	BNP	2.310	11/28/18	2.310	50,000			
	YCD	RABOBANK	2.350	12/17/18	2.350	50,000			
	YCD	RABOBANK	2.350	12/17/18	2.350	50,000			
	YCD	ANZ	2.330	02/01/19	2.330	50,000			
	YCD	ANZ	2.330	02/01/19	2.330	50,000			
07/20/18	**REDEMPTIONS**								
	CP	COCA COLA		07/20/18	2.030	50,000	92	259,388.89	2.069
	CP	LIBERTY		07/20/18	2.310	50,000	92	295,166.67	2.356
	CP	LIBERTY		07/20/18	2.310	50,000	92	295,166.67	2.356
	DN	FHLB		07/20/18	1.785	50,000	93	230,562.50	1.818
	DN	FHLB		07/20/18	1.785	50,000	93	230,562.50	1.818
	YCD	SWEDBANK	1.840	07/20/18	1.840	50,000	60	153,333.33	1.866
	YCD	SWEDBANK	1.840	07/20/18	1.840	50,000	60	153,333.33	1.866
	YCD	MUFG BK	2.220	07/20/18	2.220	50,000	85	262,083.33	2.251
	YCD	MUFG BK	2.220	07/20/18	2.220	50,000	85	262,083.33	2.251
07/20/18	**PURCHASES**								
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	GE CO		08/20/18	1.990	50,000			
	CP	GE CO		08/20/18	1.990	50,000			
07/23/18	**REDEMPTIONS**								
	CD	MUFG UNION	2.020	07/23/18	2.020	50,000	89	249,694.44	2.048
	CD	MUFG UNION	2.020	07/23/18	2.020	50,000	89	249,694.44	2.048
	CP	SOC GEN NY		07/23/18	2.250	50,000	96	300,000.00	2.295
	CP	SOC GEN NY		07/23/18	2.250	50,000	96	300,000.00	2.295

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/23/18	**REDEMPTIONS (Continued)**								
	CP	COCA COLA		07/23/18	2.030	50,000	101	284,763.89	2.070
	CP	JPM LLC		07/23/18	1.870	50,000	194	503,861.11	1.915
	CP	JPM LLC		07/23/18	1.870	50,000	194	503,861.11	1.915
	DN	FHLB		07/23/18	1.755	50,000	97	236,437.50	1.788
	DN	FHLB		07/23/18	1.755	50,000	97	236,437.50	1.788
	DN	FHLB		07/23/18	1.720	50,000	103	246,055.56	1.753
	DN	FHLB		07/23/18	1.720	50,000	103	246,055.56	1.753
	DN	FHLB		07/23/18	1.720	50,000	103	246,055.56	1.753
	DN	FHLB		07/23/18	1.720	50,000	103	246,055.56	1.753
	DN	FHLB		07/23/18	1.880	50,000	126	329,000.00	1.919
	DN	FHLB		07/23/18	1.880	50,000	126	329,000.00	1.919
	DN	FHLB		07/23/18	1.830	50,000	130	330,416.67	1.868
	DN	FHLB		07/23/18	1.830	50,000	130	330,416.67	1.868
	DN	FHLB		07/23/18	1.830	50,000	130	330,416.67	1.868
	DN	FHLB		07/23/18	1.830	50,000	130	330,416.67	1.868
	YCD	NORDEA AB	2.150	07/23/18	2.150	50,000	88	262,777.78	2.180
	YCD	NORDEA AB	2.150	07/23/18	2.150	50,000	88	262,777.78	2.180
	YCD	CR AG CIB	2.220	07/23/18	2.220	50,000	88	271,333.33	2.251
	YCD	CR AG CIB	2.220	07/23/18	2.220	50,000	88	271,333.33	2.251
	YCD	LLOYDS	2.190	07/23/18	2.190	50,000	89	270,708.33	2.220
	YCD	LLOYDS	2.190	07/23/18	2.190	50,000	89	270,708.33	2.220
	YCD	RB CANADA	1.880	07/23/18	1.880	50,000	180	470,000.00	1.906
	YCD	RB CANADA	1.880	07/23/18	1.880	50,000	180	470,000.00	1.906
07/23/18	**PURCHASES**								
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/24/18	1.900	50,000			
	CP	RABO NY		07/25/18	1.900	50,000			
	CP	RABO NY		07/25/18	1.900	50,000			
	CP	MUFG BK		10/29/18	2.310	50,000			
	CP	MUFG BK		10/29/18	2.310	50,000			
	YCD	KBC	1.950	08/08/18	1.950	50,000			
	YCD	KBC	1.950	08/08/18	1.950	50,000			
	YCD	DNB	1.920	08/13/18	1.920	50,000			
	YCD	DNB	1.920	08/13/18	1.920	50,000			
	YCD	NORDEA AB	1.960	08/24/18	1.960	50,000			
	YCD	NORDEA AB	1.960	08/24/18	1.960	50,000			
	YCD	SWEDBANK	2.230	10/24/18	2.230	50,000			
	YCD	SWEDBANK	2.230	10/24/18	2.230	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/24/18 REDEMPTIONS									
	CP	RABO NY		07/24/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/24/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/24/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/24/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/24/18	1.900	50,000	1	2,638.89	1.926
	CP	RABO NY		07/24/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		07/24/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		07/24/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		07/24/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		07/24/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		07/24/18	1.910	50,000	11	29,180.56	1.938
	CP	RABO NY		07/24/18	1.910	50,000	11	29,180.56	1.938
	CP	GE CTS		07/24/18	1.970	50,000	36	98,500.00	2.001
	CP	MUFG BK		07/24/18	2.050	50,000	39	111,041.67	2.083
	CP	MUFG BK		07/24/18	2.050	50,000	39	111,041.67	2.083
	CP	MUFG BK		07/24/18	2.050	50,000	39	111,041.67	2.083
	CP	MUFG BK		07/24/18	2.050	50,000	39	111,041.67	2.083
	CP	CR AG NY		07/24/18	1.980	50,000	63	173,250.00	2.014
	CP	CR AG NY		07/24/18	1.980	50,000	63	173,250.00	2.014
	CP	MUFG BK		07/24/18	2.030	50,000	64	180,444.44	2.066
	CP	MUFG BK		07/24/18	2.030	50,000	64	180,444.44	2.066
	YCD	CR AG CIB	1.900	07/24/18	1.900	50,000	22	58,055.56	1.926
	YCD	CR AG CIB	1.900	07/24/18	1.900	50,000	22	58,055.56	1.926
	YCD	KBC	2.000	07/24/18	2.000	50,000	34	94,444.44	2.028
	YCD	KBC	2.000	07/24/18	2.000	50,000	34	94,444.44	2.028
	YCD	KBC	2.000	07/24/18	2.000	50,000	35	97,222.22	2.028
	YCD	KBC	2.000	07/24/18	2.000	50,000	35	97,222.22	2.028
	YCD	NORDEA AB	2.000	07/24/18	2.000	50,000	35	97,222.22	2.028
	YCD	NORDEA AB	2.000	07/24/18	2.000	50,000	35	97,222.22	2.028
	YCD	DNB	1.930	07/24/18	1.930	50,000	36	96,500.00	1.957
	YCD	DNB	1.930	07/24/18	1.930	50,000	36	96,500.00	1.957
	YCD	NORINCHUK	2.050	07/24/18	2.050	50,000	36	102,500.00	2.078
	YCD	NORINCHUK	2.050	07/24/18	2.050	50,000	36	102,500.00	2.078
	YCD	DNB	1.920	07/24/18	1.920	50,000	39	104,000.00	1.947
	YCD	DNB	1.920	07/24/18	1.920	50,000	39	104,000.00	1.947
	YCD	MIZUHO	2.020	07/24/18	2.020	50,000	62	173,944.44	2.048
	YCD	MIZUHO	2.020	07/24/18	2.020	50,000	62	173,944.44	2.048
07/24/18 PURCHASES									
	TR	NOTE	2.500	06/30/20	2.635	50,000			
	TR	NOTE	2.500	06/30/20	2.635	50,000			
07/25/18 REDEMPTIONS									
	CP	RABO NY		07/25/18	1.900	50,000	2	5,277.78	1.927
	CP	RABO NY		07/25/18	1.900	50,000	2	5,277.78	1.927

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/25/18	**PURCHASES**								
	CP	MUFG BK		09/26/18	2.110	50,000			
	CP	MUFG BK		09/26/18	2.110	50,000			
	CP	JPM LLC		01/29/19	2.450	50,000			
	CP	JPM LLC		01/29/19	2.450	50,000			
	CP	JPM LLC		01/29/19	2.450	50,000			
	DN	FHLMC		04/02/19	2.150	50,000			
	DN	FHLMC		04/02/19	2.150	50,000			
	YCD	NORINCHUK	2.000	08/24/18	2.000	50,000			
	YCD	NORINCHUK	2.000	08/24/18	2.000	50,000			
	YCD	MIZUHO	2.030	09/24/18	2.030	50,000			
	YCD	MIZUHO	2.030	09/24/18	2.030	50,000			
07/26/18	**NO REDEMPTIONS**								
07/26/18	**PURCHASES**								
	CP	GE CO		08/09/18	1.940	50,000			
	CP	GE CO		08/09/18	1.940	50,000			
	CP	MUFG BK		10/01/18	2.130	50,000			
	CP	MUFG BK		10/01/18	2.130	50,000			
	CP	AM HONDA		10/22/18	2.200	40,000			
	DN	FHLMC		04/02/19	2.150	50,000			
	DN	FHLMC		04/02/19	2.150	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	TR	BILL		01/17/19	2.090	50,000			
	TR	BILL		01/17/19	2.090	50,000			
	TR	BILL		01/17/19	2.095	50,000			
	TR	BILL		01/17/19	2.095	50,000			
	TR	BILL		07/18/19	2.328	50,000			
	TR	BILL		07/18/19	2.328	50,000			
	TR	NOTE	2.500	06/30/20	2.652	50,000			
	TR	NOTE	2.500	06/30/20	2.652	50,000			
	YCD	KBC	2.000	08/28/18	2.000	50,000			
	YCD	KBC	2.000	08/28/18	2.000	50,000			
	YCD	NORDEA AB	1.960	08/29/18	1.960	50,000			
	YCD	NORDEA AB	1.960	08/29/18	1.960	50,000			
07/27/18	**REDEMPTIONS**								
	CP	GE CO		07/27/18	1.970	50,000	42	114,916.67	2.002
	CP	GE CO		07/27/18	1.970	50,000	42	114,916.67	2.002
	CP	MUFG BK		07/27/18	2.030	50,000	50	140,972.22	2.064
	CP	MUFG BK		07/27/18	2.030	50,000	50	140,972.22	2.064

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/27/18	**REDEMPTIONS (Continued)**								
	CP	CR AG NY		07/27/18	2.000	50,000	67	186,111.11	2.035
	CP	CR AG NY		07/27/18	2.000	50,000	67	186,111.11	2.035
	CP	SOC GEN NY		07/27/18	2.250	50,000	93	290,625.00	2.295
	CP	SOC GEN NY		07/27/18	2.250	50,000	93	290,625.00	2.295
	CP	JPM LLC		07/27/18	1.870	50,000	190	493,472.22	1.915
	CP	JPM LLC		07/27/18	1.870	50,000	190	493,472.22	1.915
	DEB	FHLB	1.250	07/27/18	1.260	50,000	364	628,263.89	1.260
	DN	FHLB		07/27/18	1.810	50,000	99	248,875.00	1.844
	DN	FHLB		07/27/18	1.810	50,000	99	248,875.00	1.844
	DN	FHLB		07/27/18	1.490	50,000	210	434,583.33	1.524
	DN	FHLB		07/27/18	1.490	50,000	210	434,583.33	1.524
	YCD	SWEDBANK	1.900	07/27/18	1.900	50,000	29	76,527.78	1.926
	YCD	SWEDBANK	1.900	07/27/18	1.900	50,000	29	76,527.78	1.926
	YCD	KBC	2.000	07/27/18	2.000	50,000	36	100,000.00	2.028
	YCD	KBC	2.000	07/27/18	2.000	50,000	36	100,000.00	2.028
	YCD	MIZUHO	2.020	07/27/18	2.020	50,000	70	196,388.89	2.048
	YCD	MIZUHO	2.020	07/27/18	2.020	50,000	70	196,388.89	2.048
	YCD	NORDEA AB	2.240	07/27/18	2.240	50,000	123	382,666.67	2.271
	YCD	NORDEA AB	2.240	07/27/18	2.240	50,000	123	382,666.67	2.271
	YCD	SE BANKEN	2.240	07/27/18	2.240	50,000	127	395,111.11	2.271
	YCD	SE BANKEN	2.240	07/27/18	2.240	50,000	127	395,111.11	2.271
07/27/18	**PURCHASES**								
	CP	GE CTS		10/09/18	2.090	50,000			
	CP	GE CTS		10/09/18	2.090	50,000			
	DN	FHLB		04/02/19	2.130	50,000			
	DN	FHLB		04/02/19	2.130	50,000			
	DN	FHLB		04/02/19	2.130	50,000			
	TR	BILL		07/18/19	2.333	50,000			
	TR	BILL		07/18/19	2.333	50,000			
	YCD	DNB	2.020	09/28/18	2.020	50,000			
	YCD	DNB	2.020	09/28/18	2.020	50,000			
	YCD	SWEDBANK	2.190	10/24/18	2.190	50,000			
	YCD	SWEDBANK	2.190	10/24/18	2.190	50,000			
	YCD	SE BANKEN	2.190	10/26/18	2.190	50,000			
	YCD	SE BANKEN	2.190	10/26/18	2.190	50,000			
	YCD	MIZUHO	2.270	10/29/18	2.270	50,000			
	YCD	MIZUHO	2.270	10/29/18	2.270	50,000			
	YCD	RABOBANK	2.340	12/27/18	2.340	50,000			
07/30/18	**REDEMPTIONS**								
	CD	FIRST REP	2.040	07/30/18	2.040	50,000	39	110,500.00	2.068
	CD	FIRST REP	2.040	07/30/18	2.040	50,000	39	110,500.00	2.068
	CD	MUFG UNION	2.020	07/30/18	2.020	50,000	102	286,166.67	2.048
	CD	MUFG UNION	2.020	07/30/18	2.020	50,000	102	286,166.67	2.048

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/30/18	**REDEMPTIONS (Continued)**								
	CP	MIZUHO NY		07/30/18	2.010	50,000	62	173,083.33	2.045
	CP	MIZUHO NY		07/30/18	2.010	50,000	62	173,083.33	2.045
	CP	CR AG NY		07/30/18	1.990	50,000	67	185,180.56	2.025
	CP	CR AG NY		07/30/18	1.990	50,000	67	185,180.56	2.025
	CP	MUFG BK		07/30/18	2.080	50,000	68	196,444.44	2.117
	CP	MUFG BK		07/30/18	2.080	50,000	68	196,444.44	2.117
	CP	LIBERTY		07/30/18	2.360	50,000	111	363,833.33	2.410
	CP	LIBERTY		07/30/18	2.360	50,000	111	363,833.33	2.410
	CP	JPM LLC		07/30/18	2.320	50,000	124	399,555.56	2.371
	CP	JPM LLC		07/30/18	2.320	50,000	124	399,555.56	2.371
	CP	JPM LLC		07/30/18	2.320	50,000	124	399,555.56	2.371
	CP	SCOTIA NY		07/30/18	2.260	50,000	137	430,027.78	2.311
	CP	SCOTIA NY		07/30/18	2.260	50,000	137	430,027.78	2.311
	DN	FHLB		07/30/18	1.880	50,000	45	117,500.00	1.911
	DN	FHLB		07/30/18	1.880	50,000	45	117,500.00	1.911
	DN	FHLB		07/30/18	1.880	50,000	70	182,777.78	1.913
	DN	FHLB		07/30/18	1.880	50,000	70	182,777.78	1.913
	DN	FHLB		07/30/18	1.765	50,000	103	252,493.06	1.799
	DN	FHLB		07/30/18	1.765	50,000	103	252,493.06	1.799
	YCD	SWEDBANK	1.900	07/30/18	1.900	50,000	41	108,194.44	1.926
	YCD	SWEDBANK	1.900	07/30/18	1.900	50,000	41	108,194.44	1.926
	YCD	SUMITOMO	2.010	07/30/18	2.010	50,000	67	187,041.67	2.038
	YCD	SUMITOMO	2.010	07/30/18	2.010	50,000	67	187,041.67	2.038
	YCD	MUFG BK	2.060	07/30/18	2.060	50,000	73	208,861.11	2.089
	YCD	MUFG BK	2.060	07/30/18	2.060	50,000	73	208,861.11	2.089
	YCD	CIBC	2.260	07/30/18	2.260	50,000	119	373,527.78	2.291
	YCD	CIBC	2.260	07/30/18	2.260	50,000	119	373,527.78	2.291
	YCD	TORONTO	2.250	07/30/18	2.250	50,000	124	387,500.00	2.281
	YCD	TORONTO	2.250	07/30/18	2.250	50,000	124	387,500.00	2.281
07/30/18	**PURCHASES**								
	CD	MUFG UNION	2.150	10/22/18	2.150	50,000			
	CD	MUFG UNION	2.150	10/22/18	2.150	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	TR	NOTE	2.500	06/30/20	2.668	50,000			
	TR	NOTE	2.500	06/30/20	2.668	50,000			
	YCD	SUMITOMO	2.260	10/26/18	2.260	50,000			
	YCD	SUMITOMO	2.260	10/26/18	2.260	50,000			
	YCD	MONTREAL	2.150	10/29/18	2.150	50,000			
	YCD	MONTREAL	2.150	10/29/18	2.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/31/18	**REDEMPTIONS**								
	TR	NOTE	0.750	07/31/18	1.237	50,000	369	623,284.27	1.239
	TR	NOTE	0.750	07/31/18	1.237	50,000	369	623,284.27	1.239
	TR	NOTE	0.750	07/31/18	1.111	50,000	469	713,203.56	1.115
	TR	NOTE	0.750	07/31/18	1.111	50,000	469	713,203.56	1.115
	TR	NOTE	0.750	07/31/18	0.799	50,000	700	766,304.35	0.800
	TR	NOTE	0.750	07/31/18	0.799	50,000	700	766,304.35	0.800
	TR	NOTE	0.750	07/31/18	0.799	50,000	700	766,304.35	0.800
	TR	NOTE	0.750	07/31/18	0.822	50,000	701	788,807.74	0.823
	TR	NOTE	0.750	07/31/18	0.822	50,000	701	788,807.74	0.823
	TR	NOTE	0.750	07/31/18	0.822	50,000	701	788,807.74	0.823
07/31/18	**PURCHASES**								
	CD	MUFG UNION	2.210	11/28/18	2.210	50,000			
	CD	MUFG UNION	2.210	11/28/18	2.210	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLB		12/03/18	2.030	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	DN	FHLMC		05/01/19	2.195	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.669	50,000			
	TR	NOTE	2.625	07/31/20	2.673	50,000			
	TR	NOTE	2.625	07/31/20	2.673	50,000			
	TR	NOTE	2.625	07/31/20	2.673	50,000			
	TR	NOTE	2.625	07/31/20	2.673	50,000			
	YCD	SUMITOMO	2.050	09/28/18	2.050	50,000			
	YCD	SUMITOMO	2.050	09/28/18	2.050	50,000			
	YCD	SWEDBANK	2.170	10/29/18	2.170	50,000			
	YCD	SWEDBANK	2.170	10/29/18	2.170	50,000			
	YCD	RB CANADA	2.430	01/29/19	2.430	50,000			
	YCD	RB CANADA	2.430	01/29/19	2.430	50,000			
	YCD	TORONTO	2.430	01/29/19	2.430	50,000			
	YCD	TORONTO	2.430	01/29/19	2.430	50,000			
	YCD	TORONTO	2.430	01/29/19	2.430	50,000			
	YCD	TORONTO	2.430	01/29/19	2.430	50,000			
	YCD	TORONTO	2.430	01/29/19	2.430	50,000			

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	02/22/18	1.810	7,000,000.00	08/23/18
New Omni Bank, NA	04/19/18	1.970	9,000,000.00	10/18/18
New Omni Bank, NA	05/31/18	2.010	3,000,000.00	11/29/18
New Omni Bank, NA	05/31/18	2.010	13,000,000.00	11/29/18
New Omni Bank, NA	06/13/18	2.070	8,000,000.00	12/12/18
BREA				
American First Credit Union	06/13/18	1.920	27,000,000.00	09/12/18
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
Pacific Western Bank	04/06/18	1.890	10,000,000.00	10/05/18
Pacific Western Bank	05/17/18	2.060	50,000,000.00	11/15/18
Pacific Western Bank	07/25/18	2.120	40,000,000.00	01/23/19
BUENA PARK				
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	06/15/18	1.930	20,000,000.00	09/14/18
First Choice Bank	07/05/18	1.920	20,000,000.00	10/04/18
CHICO				
Golden Valley Bank	05/04/18	1.840	8,000,000.00	08/03/18
Tri Counties Bank	06/06/18	1.910	50,000,000.00	09/05/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
DOWNEY				
Financial Partners Credit Union	07/05/18	1.970	10,000,000.00	10/04/18
EL CENTRO				
Community Valley Bank	02/16/18	1.790	3,000,000.00	08/17/18
EL MONTE				
Cathay Bank	02/21/18	1.830	25,000,000.00	08/22/18
Cathay Bank	05/18/18	2.060	25,000,000.00	11/16/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	06/01/18	2.070	5,000,000.00	11/30/18
SAFE Credit Union	07/11/18	2.110	20,000,000.00	01/09/19
GARDEN GROVE				
US Metro Bank	02/15/18	1.760	5,000,000.00	08/16/18
US Metro Bank	05/23/18	2.060	5,000,000.00	11/14/18
US Metro Bank	06/13/18	2.050	10,000,000.00	12/12/18
US Metro Bank	07/19/18	2.130	5,000,000.00	01/17/19
GARDENA				
Northrop Grumman Federal Credit Union	05/10/18	1.900	25,000,000.00	08/09/18
GLENDALE				
Americas United Bank	07/18/18	1.890	4,500,000.00	08/22/18
GOLETA				
Community West Bank	05/31/18	1.900	14,000,000.00	08/30/18
Community West Bank	07/19/18	2.020	13,000,000.00	10/18/18
Community West Bank	05/16/18	2.050	13,000,000.00	11/14/18
Community West Bank	07/11/18	2.110	13,000,000.00	01/09/19
IRVINE				
Banc of California, NA	05/24/18	2.140	50,000,000.00	11/15/18
Banc of California, NA	06/07/18	2.140	50,000,000.00	12/06/18
Banc of California, NA	06/20/18	2.110	100,000,000.00	12/13/18
Banc of California, NA	07/19/18	2.190	100,000,000.00	01/17/19
CommerceWest Bank	06/08/18	1.940	5,000,000.00	09/07/18
CommerceWest Bank	07/12/18	1.970	5,000,000.00	10/11/18
CommerceWest Bank	07/27/18	1.990	5,000,000.00	10/26/18
Commercial Bank of California	07/26/18	2.180	25,000,000.00	01/24/19
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
First Foundation Bank	04/04/18	1.930	44,000,000.00	10/03/18
First Foundation Bank	04/20/18	2.010	50,000,000.00	10/19/18
First Foundation Bank	06/13/18	2.100	20,000,000.00	12/12/18
Pacific Enterprise Bank	05/31/18	1.900	25,000,000.00	08/30/18
Pacific Premier Bank	05/17/18	2.060	10,000,000.00	11/15/18
Pacific Premier Bank	06/07/18	2.100	25,000,000.00	12/06/18
Pacific Premier Bank	07/05/18	2.060	50,000,000.00	12/13/18
Pacific Premier Bank	07/12/18	2.120	50,000,000.00	01/10/19
Pacific Premier Bank	07/20/18	2.140	50,000,000.00	01/18/19
Pacific Premier Bank	07/26/18	2.160	25,000,000.00	01/24/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bk Cen CA	07/11/18	2.110	60,000,000.00	01/09/19
LOS ANGELES				
Bank of Hope	04/05/18	1.930	90,000,000.00	10/04/18
Bank of Hope	05/30/18	2.060	90,000,000.00	11/28/18
Bank of Hope	06/08/18	2.120	75,000,000.00	12/07/18
Bank of Hope	07/13/18	2.130	45,000,000.00	01/11/19
Commonwealth Business Bank	05/10/18	1.870	5,000,000.00	08/09/18
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
Commonwealth Business Bank	07/27/18	1.990	15,000,000.00	10/26/18
Commonwealth Business Bank	06/15/18	2.070	10,000,000.00	12/14/18
Commonwealth Business Bank	07/06/18	2.100	15,000,000.00	01/04/19
CTBC Bank Corp. (USA)	04/04/18	1.930	50,000,000.00	10/03/18
CTBC Bank Corp. (USA)	05/30/18	2.060	25,000,000.00	11/28/18
CTBC Bank Corp. (USA)	07/26/18	2.160	60,000,000.00	01/24/19
Hanmi Bank	02/01/18	1.650	30,000,000.00	08/02/18
Hanmi Bank	04/04/18	1.910	30,000,000.00	10/03/18
Hanmi Bank	05/16/18	2.030	50,000,000.00	11/14/18
Hanmi Bank	07/16/18	2.130	30,000,000.00	01/16/19
Manufacturers Bank	04/05/18	1.930	100,000,000.00	10/04/18
Manufacturers Bank	05/10/18	2.050	35,000,000.00	11/08/18
Manufacturers Bank	06/07/18	2.120	50,000,000.00	12/06/18
Manufacturers Bank	07/13/18	2.130	50,000,000.00	01/11/19
Open Bank	05/09/18	1.820	10,000,000.00	08/08/18
Open Bank	06/07/18	1.930	10,000,000.00	09/06/18
Open Bank	06/20/18	1.910	10,000,000.00	09/19/18
Open Bank	07/05/18	1.920	14,000,000.00	10/04/18
Opus Bank	07/27/18	2.030	10,000,000.00	10/26/18
Pacific City Bank	05/09/18	1.820	40,000,000.00	08/08/18
Pacific City Bank	06/07/18	1.930	30,000,000.00	09/06/18
Pacific City Bank	04/05/18	1.910	30,000,000.00	10/04/18
Pacific Commerce Bank	03/16/18	1.910	10,000,000.00	09/14/18
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
Preferred Bank	06/22/18	2.100	30,000,000.00	12/14/18
Preferred Bank	07/16/18	2.130	20,000,000.00	01/16/19
MONTEREY				
1st Capital Bank	06/07/18	2.120	1,000,000.00	12/06/18
OAKLAND				
Beneficial State Bank	06/21/18	2.130	30,000,000.00	12/13/18
Beneficial State Bank	07/05/18	2.100	15,000,000.00	12/13/18
Beneficial State Bank	07/13/18	2.150	25,000,000.00	01/11/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
California Bank of Commerce	05/09/18	1.840	5,000,000.00	08/08/18
California Bank of Commerce	06/08/18	1.960	10,000,000.00	09/07/18
California Bank of Commerce	05/10/18	1.950	5,000,000.00	09/20/18
California Bank of Commerce	07/11/18	1.970	13,500,000.00	10/10/18
Community Bank of the Bay	06/01/18	1.930	5,000,000.00	08/31/18
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
PALOS VERDES ESTATES				
Malaga Bank	05/03/18	1.840	10,000,000.00	08/02/18
Malaga Bank	06/20/18	1.910	20,000,000.00	09/19/18
Malaga Bank	07/05/18	1.920	5,000,000.00	10/04/18
Malaga Bank	07/20/18	2.000	46,000,000.00	10/19/18
Malaga Bank	07/27/18	1.990	9,000,000.00	10/26/18
PASADENA				
American Plus Bank, NA	05/17/18	1.910	4,240,000.00	08/16/18
American Plus Bank, NA	05/30/18	1.880	1,500,000.00	08/29/18
American Plus Bank, NA	06/20/18	1.910	10,000,000.00	09/19/18
American Plus Bank, NA	07/11/18	1.950	3,000,000.00	10/10/18
American Plus Bank, NA	07/13/18	1.960	20,000,000.00	10/12/18
American Plus Bank, NA	07/25/18	1.960	3,000,000.00	10/25/18
East West Bank	05/04/18	1.860	75,000,000.00	08/03/18
East West Bank	07/12/18	1.970	50,000,000.00	10/11/18
East West Bank	07/18/18	1.970	175,000,000.00	10/17/18
EverTrust Bank	05/16/18	1.890	10,000,000.00	08/15/18
EverTrust Bank	06/01/18	1.910	20,000,000.00	08/31/18
EverTrust Bank	06/20/18	1.890	30,000,000.00	09/19/18
Wescom Central Credit Union	05/17/18	1.940	50,000,000.00	08/16/18
Wescom Central Credit Union	06/14/18	1.950	50,000,000.00	09/13/18
Wescom Central Credit Union	07/06/18	1.990	25,000,000.00	10/05/18
Wescom Central Credit Union	07/25/18	1.990	50,000,000.00	10/24/18
PORTERVILLE				
Bank of the Sierra	05/03/18	1.860	20,000,000.00	08/02/18
Bank of the Sierra	05/25/18	1.940	20,000,000.00	08/24/18
Bank of the Sierra	06/01/18	1.930	20,000,000.00	09/05/18
Bank of the Sierra	06/07/18	1.960	20,000,000.00	09/20/18
Bank of the Sierra	07/11/18	1.970	20,000,000.00	10/10/18
Bank of the Sierra	07/20/18	2.020	20,000,000.00	10/19/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	02/14/18	1.790	3,000,000.00	08/15/18
American River Bank	04/18/18	1.980	2,500,000.00	10/17/18
American River Bank	05/03/18	2.040	2,500,000.00	11/01/18
American River Bank	05/17/18	2.090	6,500,000.00	11/15/18
American River Bank	06/07/18	2.130	7,500,000.00	12/06/18
American River Bank	06/14/18	2.100	2,500,000.00	12/13/18
American River Bank	07/05/18	2.090	4,500,000.00	12/13/18
REDDING				
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
Cornerstone Community Bank	04/25/18	1.980	9,000,000.00	10/24/18
REDWOOD CITY				
Provident Credit Union	04/25/18	1.980	40,000,000.00	10/24/18
Provident Credit Union	05/16/18	2.030	20,000,000.00	11/14/18
Provident Credit Union	05/31/18	2.010	20,000,000.00	11/29/18
Provident Credit Union	06/08/18	2.120	20,000,000.00	12/07/18
Provident Credit Union	06/13/18	2.090	20,000,000.00	12/12/18
Provident Credit Union	07/12/18	2.140	20,000,000.00	01/10/19
Provident Credit Union	07/19/18	2.170	40,000,000.00	01/17/19
RICHMOND				
Mechanics Bank	05/10/18	1.900	20,000,000.00	08/09/18
Mechanics Bank	06/07/18	1.960	20,000,000.00	09/06/18
Mechanics Bank	07/11/18	1.980	20,000,000.00	10/10/18
Mechanics Bank	07/19/18	2.030	20,000,000.00	10/18/18
RIVERSIDE				
Provident Savings Bank	07/11/18	1.980	5,000,000.00	10/10/18
Provident Savings Bank	07/13/18	2.140	5,000,000.00	01/11/19
ROCKLIN				
Five Star Bank	05/31/18	2.010	25,000,000.00	11/29/18
Five Star Bank	06/13/18	2.070	18,000,000.00	12/12/18
Five Star Bank	07/05/18	2.060	7,000,000.00	12/13/18
ROSEMEAD				
Pacific Alliance Bank	07/11/18	1.950	4,000,000.00	10/10/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	05/02/18	1.830	4,000,000.00	08/01/18
Merchants National Bank of Sacramento	05/30/18	2.060	6,000,000.00	11/28/18
River City Bank	06/13/18	1.920	25,000,000.00	09/12/18
River City Bank	06/21/18	1.940	20,000,000.00	09/20/18
River City Bank	05/10/18	2.050	20,000,000.00	11/08/18
River City Bank	05/18/18	2.080	35,000,000.00	11/16/18
River City Bank	06/01/18	2.070	15,000,000.00	11/30/18
River City Bank	07/20/18	2.160	15,000,000.00	01/18/19
Schools Financial Credit Union	05/30/18	1.880	30,000,000.00	08/29/18
SAN DIEGO				
Bank of Southern California	04/25/18	2.000	10,000,000.00	10/24/18
Bofl Federal Bank	06/06/18	1.870	25,000,000.00	09/05/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
Bofl Federal Bank	07/25/18	1.940	25,000,000.00	10/24/18
California Coast Credit Union	02/28/18	1.830	25,000,000.00	08/29/18
California Coast Credit Union	05/30/18	2.040	25,000,000.00	11/28/18
California Coast Credit Union	06/06/18	2.070	25,000,000.00	12/05/18
California Coast Credit Union	07/19/18	2.150	25,000,000.00	01/17/19
Mission Federal Credit Union	07/13/18	1.940	10,000,000.00	10/12/18
San Diego County Credit Union	05/16/18	1.870	50,000,000.00	08/15/18
San Diego County Credit Union	05/31/18	1.860	50,000,000.00	08/30/18
San Diego County Credit Union	06/07/18	1.910	50,000,000.00	09/06/18
San Diego County Credit Union	06/14/18	1.900	50,000,000.00	09/13/18
San Diego County Credit Union	07/05/18	1.900	50,000,000.00	10/04/18
San Diego County Credit Union	07/12/18	1.950	50,000,000.00	10/11/18
SAN FRANCISCO				
Bank of San Francisco	06/15/18	2.090	5,000,000.00	12/14/18
Beacon Business Bank	03/16/18	1.930	3,000,000.00	09/14/18
Beacon Business Bank	07/20/18	2.020	2,000,000.00	10/19/18
Mission National Bank	04/04/18	1.910	15,000,000.00	10/03/18
Mission National Bank	07/26/18	2.180	5,000,000.00	01/24/19
Presidio Bank	02/15/18	1.800	10,000,000.00	08/16/18
Presidio Bank	05/02/18	1.990	10,000,000.00	10/31/18
SAN JOSE				
Meriwest Credit Union	04/19/18	2.000	50,000,000.00	10/18/18
Meriwest Credit Union	07/16/18	1.980	5,000,000.00	10/18/18
SANTA CLARITA				
Bank of Santa Clarita	05/11/18	2.050	5,000,000.00	11/09/18
Bank of Santa Clarita	07/06/18	2.120	15,000,000.00	01/04/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
Poppy Bank	02/22/18	1.810	30,000,000.00	08/23/18
Poppy Bank	06/06/18	2.070	50,000,000.00	12/05/18
Poppy Bank	06/13/18	2.070	45,000,000.00	12/12/18
Poppy Bank	06/14/18	2.070	27,000,000.00	12/12/18
Summit State Bank	05/02/18	1.830	8,000,000.00	08/01/18
Summit State Bank	06/01/18	1.930	12,000,000.00	08/31/18
Summit State Bank	06/15/18	1.950	7,000,000.00	09/14/18
Summit State Bank	07/13/18	1.980	14,000,000.00	10/12/18
Summit State Bank	07/20/18	2.020	7,500,000.00	10/19/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	07/05/18	1.930	19,000,000.00	09/05/18
VACAVILLE				
Travis Credit Union	05/11/18	1.900	25,000,000.00	08/10/18
Travis Credit Union	05/25/18	1.940	50,000,000.00	08/24/18
Travis Credit Union	06/01/18	1.930	50,000,000.00	09/14/18
Travis Credit Union	07/27/18	1.990	25,000,000.00	10/26/18
WATSONVILLE				
Santa Cruz County Bank	02/15/18	1.780	10,000,000.00	08/16/18
Santa Cruz County Bank	07/13/18	1.960	10,000,000.00	10/12/18
TOTAL TIME DEPOSITS JULY 2018			**4,939,240,000.00**	

BANK DEMAND DEPOSITS
JULY 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 572,877	$ 2,791,655
2	312,110	1,917,738
3	282,575	1,650,135
4	282,575	1,650,135
5	418,556	1,629,026
6	431,532	1,807,881
7	431,532	1,807,881
8	431,532	1,807,881
9	477,051	1,788,876
10	505,891	1,892,314
11	346,333	1,277,611
12	548,417	1,320,166
13	541,670	1,693,634
14	541,670	1,693,634
15	541,670	1,693,634
16	378,833	2,203,954
17	271,925	2,088,519
18	268,534	1,273,247
19	516,479	1,417,464
20	513,121	1,948,691
21	513,121	1,948,691
22	513,121	1,948,691
23	483,371	1,346,624
24	436,377	1,284,806
25	334,847	1,214,741
26	285,700	1,634,791
27	427,524	1,861,827
28	427,524	1,861,827
29	427,524	1,861,827
30	395,358	1,768,204
31	585,051	1,231,414

AVERAGE DOLLAR DAYS $420,937 a/

a/ **The prescribed bank balance for July was $407,617. This consisted of $346,930 in compensating balances for services, balances for uncollected funds of $61,852 and a deduction of $1,165 for July 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 July 18, 2018, has determined and designated the amount of money available for deposit and investment as of July 11, 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: 346,900,000

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)	7/16/2018	7/20/2018	$ (88,100,000)	$ (6,931,100,000)	$ 4,879,200,000	$ (2,051,900,000)
(2)	7/23/2018	7/27/2018	$ (1,660,100,000)	$ (8,591,200,000)	$ 4,879,200,000	$ (3,712,000,000)
(3)	7/30/2018	8/3/2018	$ 1,005,800,000	$ (7,585,400,000)	$ 4,879,200,000	$ (2,706,200,000)
(4)	8/6/2018	8/10/2018	$ (1,034,900,000)	$ (8,620,300,000)	$ 4,879,200,000	$ (3,741,100,000)
(5)	8/13/2018	8/17/2018	$ 548,500,000	$ (8,071,800,000)	$ 4,879,200,000	$ (3,192,600,000)

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 346,900,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: July 18, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 8/31/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
09/28/18	FEDERAL HOME LOAN MTG	108792	FHLMC 3.35 (CALLABL	3.350	09/28/23	100.000	25,000,000.00	25,000,000.00	0.00
09/20/18	FEDERAL HOME LOAN MTG	108805	FHLMC 3.16 (CALLABL	3.160	09/20/22	100.000	25,000,000.00	25,000,000.00	0.00
09/28/18	FEDERAL HOME LOAN MTG	108806	FHLMC 3.05 (CALLABL	3.050	03/28/22	100.000	25,000,000.00	25,000,000.00	0.00
						PSI Non-Trading Total	**$75,000,000.00**	**$75,000,000.00**	**$0.00**
						Totals	**$75,000,000.00**	**$75,000,000.00**	**$0.00**