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

March 30, 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 FEBRUARY 2018**

The Report of Investments for the month of February 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 February 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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 2/28/18		
At Cost	$ 30,310,001,282	$ 165,251,846
At Market	$ 29,883,635,123	$ 160,569,678
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	11.88%	30.25%
United States Government and Agency Obligations	61.67%	41.24%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.32%	0.00%
Municipal Obligations	0.05%	2.45%
Corporate and Deposit Notes	0.08%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.06%
1-60 days	35.87%	
61 days-1 year	16.10%	41.47%
Over 1 year	48.03%	58.53%
Weighted Average Days to Maturity	592	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 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 February 28, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	26.32%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	11.88%
U.S. Agency Securities	AA+	Aaa	AAA	55.60%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.82%
U.S. Treasury Bills	AA+	Aaa	AAA	5.25%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	26.06%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.45%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	15.13%
	A+	Aa2	AA-	15.12%
U.S. Agency Securities	AA+	Aaa	AAA	41.24%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 2/28/18	$ 30,310,001,282
Market Value at 2/28/18	$ 29,883,635,123
Average Daily Balance	$ 30,106,669,008
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 282,710
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 38,930,832
Earnings for the Past 12 Months	$ 406,323,878
Earnings Rate for the Month	1.68%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 28, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	72,732,143.35	
Bank of the West - Concentration	$	87,676,990.77	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	101,090,253.77	(B)
Union Bank- Concentration	$	348,368.09	
Wells Fargo - Concentration	$	3,897,586.19	
Total Ledger Balance for all Banks	$	265,745,342.17	

(A) $87.170 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 FEBRUARY 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 February 2018

Total Deposits	$ 3,522,371,561.69
Total Disbursements	$ 4,638,202,945.06
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2018	1.64

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 7,882,678,000.00	$ 6,584,900,000.00	$ 4,627,000,000.00	$ 9,840,578,000.00
April	$ 3,085,242,000.00	$ 7,967,300,000.00	$ 5,774,300,000.00	$ 15,118,820,000.00
May	$ 1,474,310,000.00	$ 3,172,900,000.00	$ 5,504,700,000.00	$ 14,261,330,000.00
June	$ 395,379,000.00	$ 3,785,000,000.00	$ 5,705,700,000.00	$ 12,736,009,000.00
July	$ 3,066,000.00	$ 3,342,400,000.00	$ 6,251,800,000.00	$ 9,829,675,000.00
August	$ 47,600,000.00	$ 2,921,700,000.00	$ 4,360,300,000.00	$ 8,438,675,000.00

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 February 2018, the Treasurer placed $115.119 million in the Bank of the West Money Market Plus Account and $125 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $87.170 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 FEBRUARY 2018
COMPLIANCE REPORT

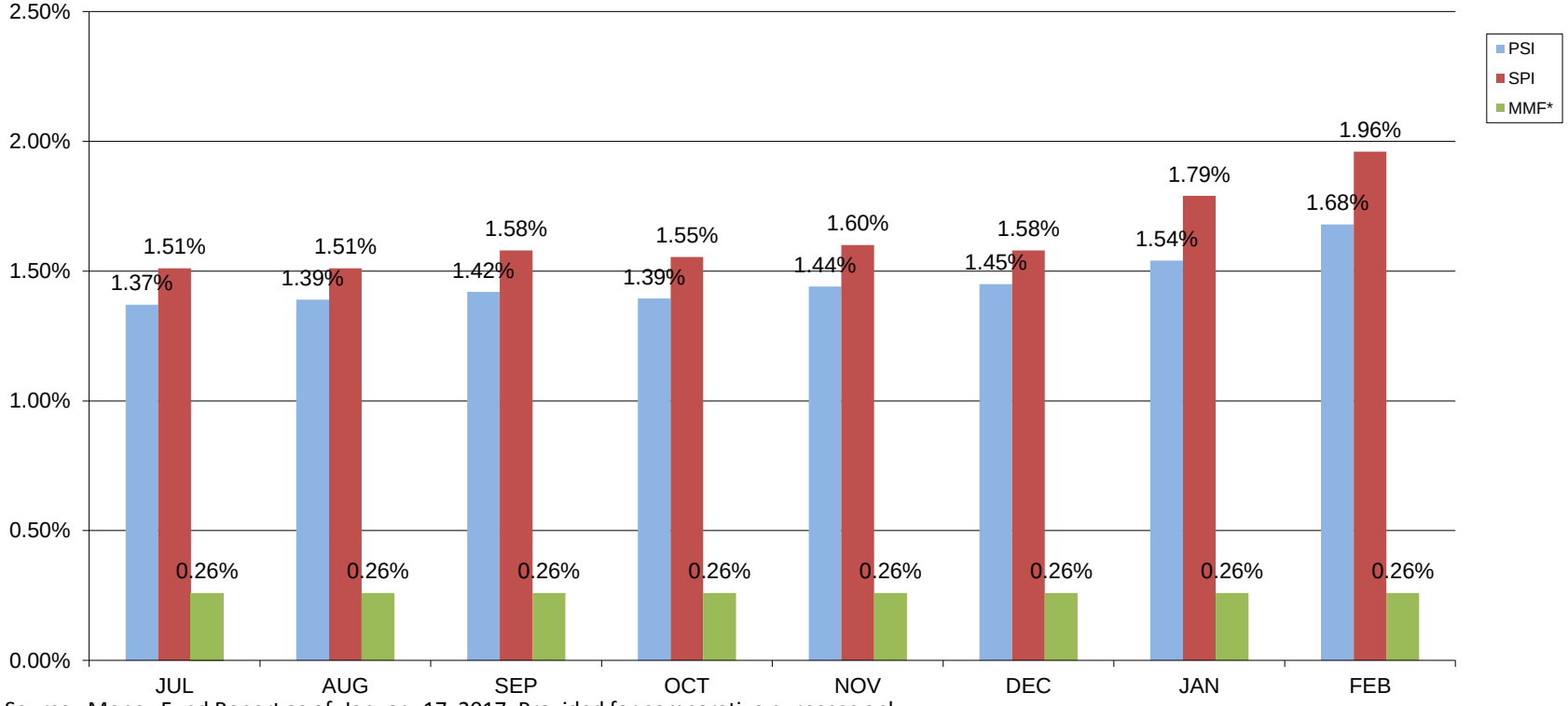
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 2/28/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
2/1/2018	$ 31,245,941,157.70	$ 165,251,813.02
2/2/2018	31,112,883,417.13	165,251,813.02
2/3/2018	31,112,883,417.13	165,251,813.02
2/4/2018	31,112,883,417.13	165,251,813.02
2/5/2018	30,654,326,931.68	165,251,813.02
2/6/2018	30,482,952,736.29	165,251,813.02
2/7/2018	30,396,888,937.56	165,251,813.02
2/8/2018	30,307,475,647.83	165,251,813.02
2/9/2018	30,223,856,492.90	165,251,813.02
2/10/2018	30,223,856,492.90	165,251,813.02
2/11/2018	30,223,856,492.90	165,251,813.02
2/12/2018	30,171,742,738.20	165,251,813.02
2/13/2018	30,167,206,000.15	165,251,813.02
2/14/2018	30,101,033,062.72	165,251,813.02
2/15/2018	29,865,474,566.25	165,251,813.02
2/16/2018	29,795,901,125.73	165,251,813.02
2/17/2018	29,795,901,125.73	165,251,813.02
2/18/2018	29,795,901,125.73	165,251,813.02
2/19/2018	29,795,901,125.73	165,251,813.02
2/20/2018	29,462,427,231.51	165,251,813.02
2/21/2018	29,499,158,576.48	165,251,813.02
2/22/2018	29,514,162,751.87	165,251,813.02
2/23/2018	29,464,792,676.97	165,251,813.02
2/24/2018	29,464,792,676.97	165,251,813.02
2/25/2018	29,464,792,676.97	165,251,813.02
2/26/2018	29,452,038,449.35	165,251,813.02
2/27/2018	29,767,699,900.10	165,251,813.02
2/28/2018	30,310,001,282.25	165,251,846.37
	$ 30,106,669,008.35	**$ 165,251,814.21**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 2/28/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,647,051	$248,513
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	11,283,781	33
Prior Accrual Adjustment		-
Total Revenues	$38,930,832	$248,546
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,594
	-	$4,594
NET INCOME	$38,930,832	$243,952

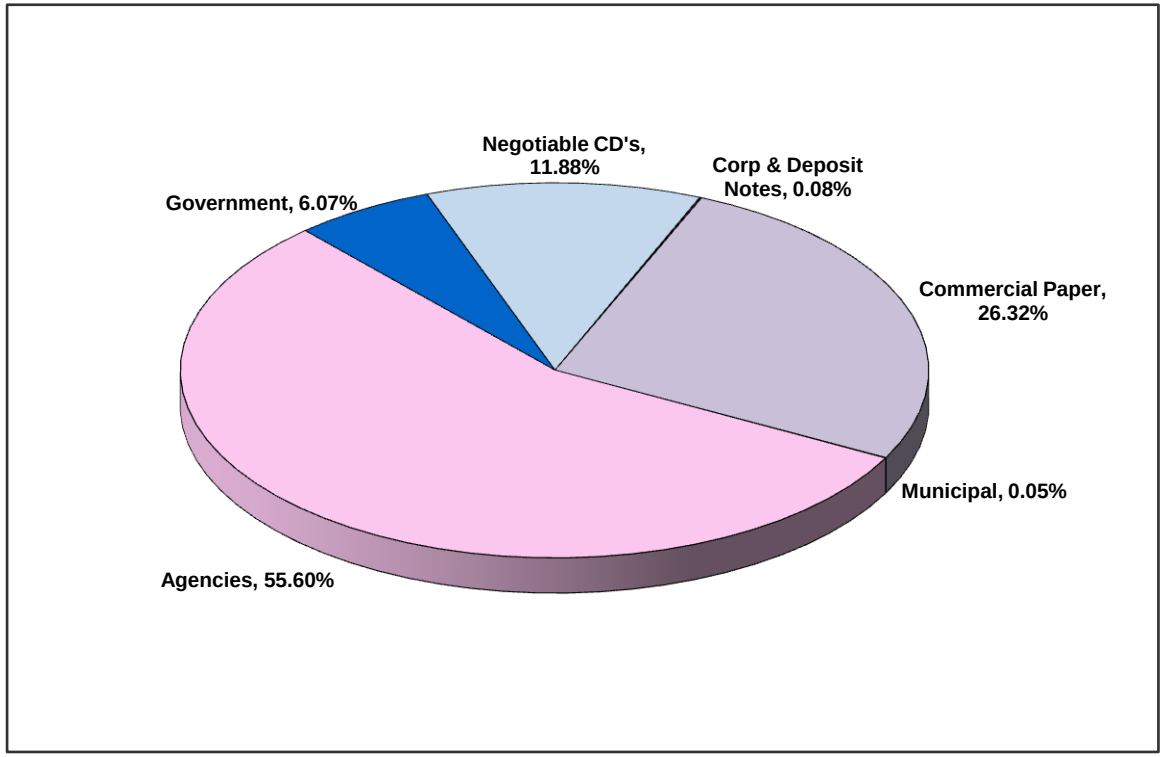
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of February 28, 2018
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	47.86%	
Los Angeles County and Related Entities	43.82%	
Consolidated Sanitation Districts		2.69%
Metropolitan Transportation Authority		0.84%
Miscellaneous Agencies Pooled Investments		2.21%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.02%
Subtotal	91.68%	7.86%
County Bond Proceeds and Repayment Funds		0.46%
Grand Total	91.68%	8.32%

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



	In Thousands
Negotiable CD's	3,600,023
Corp & Deposit Notes	24,967
Bankers Acceptance	-
Commercial Paper	7,977,785
Municipal	15,000
Agencies	16,851,635
Other	-
Government	1,840,591
Total	$ 30,310,001

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: February 1, 2018 to February 28, 2018
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	2/1/2018	106955	ABBEY NATIONAL TREAS SV PL	1.42	2/5/2018	50,000,000.00	49,992,111.11	0	CITI	BNY
NTRD	CPD	2/1/2018	106956	ABBEY NATIONAL TREAS SV PL	1.42	2/5/2018	25,000,000.00	24,996,055.56	0	CITI	BNY
NTRD	CPD	2/1/2018	106957	CANCARA ASSET SEC LLC CP	1.53	3/6/2018	50,000,000.00	49,929,875.00	0	CITI	JPM
NTRD	CPD	2/1/2018	106958	CANCARA ASSET SEC LLC CP	1.53	3/5/2018	50,000,000.00	49,932,000.00	0	CITI	LOOP
NTRD	CPD	2/1/2018	106959	CANCARA ASSET SEC LLC CP	1.53	3/7/2018	50,000,000.00	49,927,750.00	0	CITI	JPM
NTRD	CPD	2/1/2018	106960	CANCARA ASSET SEC LLC CP	1.53	3/7/2018	3,250,000.00	3,245,303.75	0	CITI	JPM
NTRD	CPD	2/1/2018	106962	THUNDER BAY FUNDING LLC CP	1.5	2/20/2018	44,000,000.00	43,965,166.67	0	CITI	RBCCM
NTRD	CPD	2/1/2018	106963	AUTOBAHN FUNDING CO LLC CP	1.5	3/5/2018	15,000,000.00	14,980,000.00	0	CITI	BLAYV
NTRD	CPD	2/1/2018	106964	LA FAYETTE ASSET SEC LLC C	1.8	5/3/2018	14,060,000.00	13,996,027.00	0	CITI	JPM
NTRD	CPD	2/1/2018	106965	DANSKE CORP CP	1.73	4/16/2018	2,563,000.00	2,553,885.69	0	CITI	JPM
NTRD	CPD	2/2/2018	106966	ABBEY NATIONAL TREAS SV PL	1.42	2/5/2018	50,000,000.00	49,994,083.33	0	CITI	BNY
NTRD	CPD	2/2/2018	106967	ABBEY NATIONAL TREAS SV PL	1.42	2/5/2018	50,000,000.00	49,994,083.33	0	CITI	BNY
NTRD	CPD	2/2/2018	106968	ABBEY NATIONAL TREAS SV PL	1.42	2/5/2018	50,000,000.00	49,994,083.33	0	CITI	BNY
NTRD	CPD	2/2/2018	106969	AUTOBAHN FUNDING CO LLC CP	1.5	3/6/2018	50,000,000.00	49,933,333.33	0	CITI	BLAYV
NTRD	CPD	2/2/2018	106970	CRC FUNDING LLC CP	1.75	5/10/2018	30,000,000.00	29,858,541.67	0	CITI	LOOP
NTRD	CPD	2/2/2018	106971	CANCARA ASSET SEC LLC CP	1.78	5/4/2018	25,000,000.00	24,887,513.89	0	CITI	BLAYV
NTRD	CPD	2/2/2018	106973	CRC FUNDING LLC CP	1.78	5/10/2018	10,316,000.00	10,266,523.32	0	CITI	BLAYV
NTRD	CPD	2/5/2018	106974	ATLANTIC ASSET SEC LLC CP	1.5	3/9/2018	50,000,000.00	49,933,333.33	0	CITI	CRSU
NTRD	CPD	2/5/2018	106975	SHEFFIELD RECEIVABLES CORP	1.53	3/8/2018	50,000,000.00	49,934,125.00	0	CITI	BCI
NTRD	CPD	2/5/2018	106976	ATLANTIC ASSET SEC LLC CP	1.63	3/26/2018	25,000,000.00	24,944,534.72	0	CITI	MS
NTRD	CPD	2/5/2018	106978	NATIXIS NY BRANCH CP	1.41	2/6/2018	50,000,000.00	49,998,041.67	0	CITI	UBSSEC
NTRD	CPD	2/5/2018	106979	CANCARA ASSET SEC LLC CP	1.55	3/7/2018	50,000,000.00	49,935,416.67	0	CITI	JPM
NTRD	CPD	2/5/2018	106980	CANCARA ASSET SEC LLC CP	1.55	3/7/2018	10,000,000.00	9,987,083.33	0	CITI	JPM
NTRD	CPD	2/5/2018	106981	LA FAYETTE ASSET SEC LLC C	1.8	5/8/2018	16,694,000.00	16,617,207.60	0	CITI	RBCCM
NTRD	CPD	2/6/2018	106982	ATLANTIC ASSET SEC LLC CP	1.5	3/5/2018	50,000,000.00	49,943,750.00	0	CITI	LOOP
NTRD	CPD	2/6/2018	106983	SHEFFIELD RECEIVABLES CORP	1.53	3/12/2018	50,000,000.00	49,927,750.00	0	CITI	RBCCM
NTRD	CPD	2/6/2018	106984	AUTOBAHN FUNDING CO LLC CP	1.5	3/14/2018	15,000,000.00	14,977,500.00	0	CITI	BLAYV
NTRD	CPD	2/6/2018	106985	SHEFFIELD RECEIVABLES CORP	1.52	3/12/2018	50,000,000.00	49,928,222.22	0	CITI	MS
NTRD	CPD	2/6/2018	106986	ATLANTIC ASSET SEC LLC CP	1.65	4/2/2018	50,000,000.00	49,873,958.33	0	CITI	BCI
NTRD	CPD	2/6/2018	106987	ABBEY NATIONAL TREAS SV PL	1.63	4/2/2018	24,161,000.00	24,100,832.40	0	CITI	MFR
NTRD	CPD	2/6/2018	106977	OLD LINE FUNDING LLC CP	1.72	5/7/2018	50,000,000.00	49,785,000.00	0	CITI	MFR
NTRD	CPD	2/7/2018	106988	REGENCY MARKETS NO. 1 LLC	1.53	3/7/2018	50,000,000.00	49,940,500.00	0	CITI	JPM
NTRD	CPD	2/7/2018	106989	REGENCY MARKETS NO. 1 LLC	1.53	3/7/2018	50,000,000.00	49,940,500.00	0	CITI	JPM
NTRD	CPD	2/7/2018	106990	REGENCY MARKETS NO. 1 LLC	1.53	3/7/2018	50,000,000.00	49,940,500.00	0	CITI	JPM
NTRD	CPD	2/7/2018	106991	REGENCY MARKETS NO. 1 LLC	1.53	3/7/2018	14,639,000.00	14,621,579.59	0	CITI	JPM
NTRD	CPD	2/7/2018	106992	ABBEY NATIONAL TREAS SV PL	1.6	3/15/2018	16,500,000.00	16,473,600.00	0	CITI	JPM
NTRD	CPD	2/7/2018	106993	REGENCY MARKETS NO. 1 LLC	1.52	3/7/2018	50,000,000.00	49,940,888.89	0	CITI	BLAYV
NTRD	CPD	2/7/2018	106994	REGENCY MARKETS NO. 1 LLC	1.52	3/7/2018	50,000,000.00	49,940,888.89	0	CITI	BLAYV
NTRD	CPD	2/7/2018	106995	REGENCY MARKETS NO. 1 LLC	1.52	3/7/2018	25,394,000.00	25,363,978.65	0	CITI	BLAYV
NTRD	CPD	2/7/2018	106996	LA FAYETTE ASSET SEC LLC C	1.53	3/26/2018	42,526,000.00	42,441,054.32	0	CITI	LOOP

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NTRD	CPD	2/7/2018	106997	LA FAYETTE ASSET SEC LLC C	1.53	3/14/2018	25,000,000.00	24,962,812.50	0	CITI	MS
NTRD	CPD	2/7/2018	106998	NATIXIS NY BRANCH CP	1.41	2/8/2018	50,000,000.00	49,998,041.67	0	CITI	UBSSEC
NTRD	CPD	2/7/2018	106999	CAFCO LLC CP	1.78	5/14/2018	25,000,000.00	24,881,333.33	0	CITI	MFR
NTRD	CPD	2/7/2018	107000	NATIXIS NY BRANCH CP	1.41	2/8/2018	26,966,000.00	26,964,943.83	0	CITI	UBSSEC
NTRD	CPD	2/8/2018	107001	REGENCY MARKETS NO. 1 LLC	1.52	3/8/2018	50,000,000.00	49,940,888.89	0	CITI	BLAYV
NTRD	CPD	2/8/2018	107002	REGENCY MARKETS NO. 1 LLC	1.52	3/8/2018	50,000,000.00	49,940,888.89	0	CITI	BLAYV
NTRD	CPD	2/8/2018	107003	REGENCY MARKETS NO. 1 LLC	1.52	3/8/2018	25,000,000.00	24,970,444.44	0	CITI	BLAYV
NTRD	CPD	2/8/2018	107004	SHEFFIELD RECEIVABLES CORP	1.55	3/9/2018	50,000,000.00	49,937,569.44	0	CITI	BCI
NTRD	CPD	2/8/2018	107005	REGENCY MARKETS NO. 1 LLC	1.52	3/8/2018	50,000,000.00	49,940,888.89	0	CITI	LOOP
NTRD	CPD	2/8/2018	107006	REGENCY MARKETS NO. 1 LLC	1.52	3/8/2018	50,000,000.00	49,940,888.89	0	CITI	LOOP
NTRD	CPD	2/8/2018	107008	REGENCY MARKETS NO. 1 LLC	1.53	3/8/2018	10,013,000.00	10,001,084.53	0	CITI	JPM
NTRD	CPD	2/8/2018	107010	ABBEY NATIONAL TREAS SV PL	1.61	4/2/2018	26,569,000.00	26,506,024.09	0	CITI	MFR
NTRD	CPD	2/9/2018	107011	CAFCO LLC CP	1.79	5/18/2018	50,000,000.00	49,756,361.11	0	CITI	MFR
NTRD	CPD	2/9/2018	107012	SHEFFIELD RECEIVABLES CORP	1.52	3/16/2018	25,000,000.00	24,963,055.56	0	CITI	LOOP
NTRD	CPD	2/9/2018	107013	SHEFFIELD RECEIVABLES CORP	1.55	3/9/2018	45,350,000.00	45,295,328.06	0	CITI	BCI
NTRD	CPD	2/9/2018	107014	ATLANTIC ASSET SEC LLC CP	1.84	5/4/2018	1,450,000.00	1,443,774.67	0	CITI	RBCCM
NTRD	CPD	2/9/2018	107015	ATLANTIC ASSET SEC LLC CP	1.68	4/12/2018	1,200,000.00	1,196,528.00	0	CITI	RBCCM
NTRD	CPD	2/9/2018	107016	LA FAYETTE ASSET SEC LLC C	1.72	4/4/2018	2,600,000.00	2,593,292.00	0	CITI	RBCCM
NTRD	CPD	2/9/2018	107017	DANSKE CORP CP	1.72	4/16/2018	1,129,000.00	1,125,439.89	0	CITI	BCI
NTRD	CPD	2/9/2018	107018	PEPSICO INC CP	1.52	3/21/2018	45,123,000.00	45,046,792.27	0	CITI	JPM
NTRD	CPD	2/9/2018	107019	CAFCO LLC CP	1.8	5/10/2018	20,000,000.00	19,910,000.00	0	CITI	CRSU
NTRD	CPD	2/9/2018	107020	CIESCO LLC CP	1.55	3/19/2018	1,400,000.00	1,397,709.44	0	CITI	CRSU
NTRD	CPD	2/9/2018	107021	CRC FUNDING LLC CP	1.7	4/12/2018	14,000,000.00	13,959,011.11	0	CITI	GPS
NTRD	CPD	2/9/2018	107023	ABBEY NATIONAL TREAS SV PL	1.61	4/2/2018	13,858,000.00	13,825,772.45	0	CITI	MFR
NTRD	CPD	2/9/2018	107007	CIESCO LLC CP	1.51	3/6/2018	19,350,000.00	19,329,709.38	0	CITI	LOOP
NTRD	CPD	2/12/2018	107024	MONT BLANC CAPITAL CORP CP	1.9	6/12/2018	20,000,000.00	19,873,333.33	0	CITI	INGF
NTRD	CPD	2/12/2018	107025	OLD LINE FUNDING LLC CP	1.55	3/20/2018	2,500,000.00	2,496,125.00	0	CITI	BCI
NTRD	CPD	2/12/2018	107026	SHEFFIELD RECEIVABLES CORP	1.53	3/19/2018	50,000,000.00	49,925,625.00	0	CITI	BCI
NTRD	CPD	2/12/2018	107027	SHEFFIELD RECEIVABLES CORP	1.55	3/12/2018	3,000,000.00	2,996,383.33	0	CITI	BCI
NTRD	CPD	2/12/2018	107028	LA FAYETTE ASSET SEC LLC C	1.47	2/13/2018	42,196,000.00	42,194,277.00	0	CITI	BCI
NTRD	CPD	2/12/2018	107029	AUTOBAHN FUNDING CO LLC CP	1.52	3/14/2018	50,000,000.00	49,936,666.67	0	CITI	BLAYV
NTRD	CPD	2/12/2018	107030	AUTOBAHN FUNDING CO LLC CP	1.52	3/14/2018	25,000,000.00	24,968,333.33	0	CITI	BLAYV
NTRD	CPD	2/12/2018	107031	REGENCY MARKETS NO. 1 LLC	1.53	3/12/2018	10,013,000.00	10,001,084.53	0	CITI	JPM
NTRD	CPD	2/12/2018	107032	THUNDER BAY FUNDING LLC CP	1.81	5/18/2018	25,000,000.00	24,880,590.28	0	CITI	RBCCM
NTRD	CPD	2/12/2018	107033	CIESCO LLC CP	1.71	4/13/2018	50,000,000.00	49,857,500.00	0	CITI	BLAYV
NTRD	CPD	2/12/2018	107034	LA FAYETTE ASSET SEC LLC C	1.83	5/17/2018	26,288,000.00	26,162,387.17	0	CITI	MFR
NTRD	CPD	2/12/2018	107022	OLD LINE FUNDING LLC CP	1.55	3/20/2018	25,000,000.00	24,961,250.00	0	CITI	JPM
NTRD	CPD	2/13/2018	107035	REGENCY MARKETS NO. 1 LLC	1.55	3/12/2018	50,000,000.00	49,941,875.00	0	CITI	JPM
NTRD	CPD	2/13/2018	107036	REGENCY MARKETS NO. 1 LLC	1.55	3/12/2018	26,864,000.00	26,832,770.60	0	CITI	JPM
NTRD	CPD	2/13/2018	107037	NATIXIS NY BRANCH CP	1.41	2/14/2018	50,000,000.00	49,998,041.67	0	CITI	UBSSEC

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NTRD	CPD	2/13/2018	107038	NATIXIS NY BRANCH CP	1.41	2/14/2018	25,000,000.00	24,999,020.83	0	CITI	UBSSEC
NTRD	CPD	2/13/2018	107039	MONT BLANC CAPITAL CORP CP	1.6	3/12/2018	17,145,000.00	17,124,426.00	0	CITI	BLAYV
NTRD	CPD	2/13/2018	107040	SHEFFIELD RECEIVABLES CORP	1.53	3/15/2018	25,000,000.00	24,968,125.00	0	CITI	MS
NTRD	CPD	2/13/2018	107042	ATLANTIC ASSET SEC LLC CP	1.85	5/18/2018	16,373,000.00	16,293,909.31	0	CITI	MFR
NTRD	CPD	2/14/2018	107043	AUTOBAHN FUNDING CO LLC CP	1.53	3/16/2018	50,000,000.00	49,936,250.00	0	CITI	CRSU
NTRD	CPD	2/14/2018	107044	AUTOBAHN FUNDING CO LLC CP	1.53	3/16/2018	25,000,000.00	24,968,125.00	0	CITI	CRSU
NTRD	CPD	2/14/2018	107045	NATIXIS NY BRANCH CP	1.41	2/15/2018	50,000,000.00	49,998,041.67	0	CITI	BCI
NTRD	CPD	2/14/2018	107046	NATIXIS NY BRANCH CP	1.41	2/15/2018	50,000,000.00	49,998,041.67	0	CITI	BCI
NTRD	CPD	2/14/2018	107051	OLD LINE FUNDING LLC CP	1.85	5/18/2018	21,749,000.00	21,645,057.90	0	CITI	MFR
NTRD	CPD	2/14/2018	107049	LA FAYETTE ASSET SEC LLC C	1.56	3/14/2018	35,000,000.00	34,957,533.33	0	CITI	MS
NTRD	CPD	2/15/2018	107054	NATIXIS NY BRANCH CP	1.43	2/16/2018	50,000,000.00	49,998,013.89	0	CITI	RBCCM
NTRD	CPD	2/15/2018	107055	NATIXIS NY BRANCH CP	1.43	2/16/2018	50,000,000.00	49,998,013.89	0	CITI	RBCCM
NTRD	CPD	2/15/2018	107056	AUTOBAHN FUNDING CO LLC CP	1.52	3/20/2018	50,000,000.00	49,930,333.33	0	CITI	LOOP
NTRD	CPD	2/15/2018	107047	CANCARA ASSET SEC LLC CP	1.78	4/19/2018	27,000,000.00	26,915,895.00	0	CITI	JPM
NTRD	CPD	2/15/2018	107058	LA FAYETTE ASSET SEC LLC C	1.56	3/15/2018	25,000,000.00	24,969,666.67	0	CITI	MS
NTRD	CPD	2/15/2018	107059	OLD LINE FUNDING LLC CP	1.87	5/18/2018	50,000,000.00	49,761,055.56	0	CITI	MFR
NTRD	CPD	2/15/2018	107060	LA FAYETTE ASSET SEC LLC C	1.6	3/15/2018	25,000,000.00	24,968,888.89	0	CITI	BLAYV
NTRD	CPD	2/15/2018	107061	CAFCO LLC CP	1.9	5/11/2018	4,543,000.00	4,522,619.60	0	CITI	JPM
NTRD	CPD	2/16/2018	107062	CAFCO LLC CP	1.9	5/11/2018	6,457,000.00	6,428,373.97	0	CITI	JPM
NTRD	CPD	2/16/2018	107063	ABBEY NATIONAL TREAS SV PL	1.42	2/20/2018	50,000,000.00	49,992,111.11	0	CITI	JPM
NTRD	CPD	2/16/2018	107064	ABBEY NATIONAL TREAS SV PL	1.42	2/20/2018	50,000,000.00	49,992,111.11	0	CITI	JPM
NTRD	CPD	2/16/2018	107065	ABBEY NATIONAL TREAS SV PL	1.42	2/20/2018	50,000,000.00	49,992,111.11	0	CITI	JPM
NTRD	CPD	2/16/2018	107066	MONT BLANC CAPITAL CORP CP	1.64	3/15/2018	24,559,000.00	24,528,792.43	0	CITI	BLAYV
NTRD	CPD	2/16/2018	107067	LA FAYETTE ASSET SEC LLC C	1.6	3/13/2018	50,000,000.00	49,944,444.44	0	CITI	MS
NTRD	CPD	2/16/2018	107057	ATLANTIC ASSET SEC LLC CP	1.59	3/16/2018	50,000,000.00	49,938,166.67	0	CITI	BLAYV
NTRD	CPD	2/16/2018	107070	ATLANTIC ASSET SEC LLC CP	1.6	3/16/2018	35,000,000.00	34,956,444.44	0	CITI	BLAYV
NTRD	CPD	2/20/2018	107072	REGENCY MARKETS NO. 1 LLC	1.58	3/19/2018	50,000,000.00	49,940,750.00	0	CITI	JPM
NTRD	CPD	2/20/2018	107073	REGENCY MARKETS NO. 1 LLC	1.58	3/19/2018	50,000,000.00	49,940,750.00	0	CITI	JPM
NTRD	CPD	2/20/2018	107074	REGENCY MARKETS NO. 1 LLC	1.58	3/19/2018	26,461,000.00	26,429,643.72	0	CITI	JPM
NTRD	CPD	2/20/2018	107075	SHEFFIELD RECEIVABLES CORP	1.53	3/22/2018	50,000,000.00	49,936,250.00	0	CITI	BLAYV
NTRD	CPD	2/20/2018	107076	OLD LINE FUNDING LLC CP	1.76	4/19/2018	50,000,000.00	49,858,222.22	0	CITI	CRSU
NTRD	CPD	2/20/2018	107077	CIESCO LLC CP	1.74	4/19/2018	50,000,000.00	49,859,833.33	0	CITI	LOOP
NTRD	CPD	2/20/2018	107078	CIESCO LLC CP	1.74	4/19/2018	50,000,000.00	49,859,833.33	0	CITI	LOOP
NTRD	CPD	2/20/2018	107081	LA FAYETTE ASSET SEC LLC C	1.62	4/6/2018	20,000,000.00	19,959,500.00	0	CITI	MS
NTRD	CPD	2/20/2018	107082	REGENCY MARKETS NO. 1 LLC	1.58	3/12/2018	9,440,000.00	9,431,713.78	0	CITI	JPM
NTRD	CPD	2/20/2018	107083	ATLANTIC ASSET SEC LLC CP	1.76	4/11/2018	45,000,000.00	44,890,000.00	0	CITI	MFR
NTRD	CPD	2/20/2018	107086	CAFCO LLC CP	1.9	5/17/2018	6,172,000.00	6,143,985.98	0	CITI	CRSU
NTRD	CPD	2/21/2018	107087	SHEFFIELD RECEIVABLES CORP	1.53	3/23/2018	50,000,000.00	49,936,250.00	0	CITI	RBCCM
NTRD	CPD	2/21/2018	107088	SHEFFIELD RECEIVABLES CORP	1.53	3/23/2018	25,000,000.00	24,968,125.00	0	CITI	RBCCM
NTRD	CPD	2/21/2018	107089	LA FAYETTE ASSET SEC LLC C	1.61	4/3/2018	50,000,000.00	49,908,319.44	0	CITI	BCI

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NTRD	CPD	2/21/2018	107090	ATLANTIC ASSET SEC LLC CP	1.6	4/4/2018	34,000,000.00	33,936,533.33	0	CITI	MS
NTRD	CPD	2/21/2018	107092	AUTOBAHN FUNDING CO LLC CP	1.53	3/23/2018	25,000,000.00	24,968,125.00	0	CITI	BLAYV
NTRD	CPD	2/21/2018	107093	THUNDER BAY FUNDING LLC CP	1.93	5/15/2018	16,200,000.00	16,127,914.50	0	CITI	BCI
NTRD	CPD	2/21/2018	107094	DANSKE CORP CP	1.84	5/7/2018	11,336,000.00	11,292,545.33	0	CITI	BCI
NTRD	CPD	2/21/2018	107080	OLD LINE FUNDING LLC CP	1.8	4/23/2018	50,000,000.00	49,847,500.00	0	CITI	MFR
NTRD	CPD	2/21/2018	107085	CAFCO LLC CP	1.9	5/17/2018	2,003,000.00	1,994,014.32	0	CITI	CRSU
NTRD	CPD	2/22/2018	107079	ATLANTIC ASSET SEC LLC CP	1.62	3/22/2018	50,000,000.00	49,937,000.00	0	CITI	BLAYV
NTRD	CPD	2/22/2018	107105	OLD LINE FUNDING LLC CP	1.93	5/17/2018	15,908,000.00	15,836,360.97	0	CITI	BCI
NTRD	CPD	2/22/2018	107097	LA FAYETTE ASSET SEC LLC C	1.62	4/13/2018	25,000,000.00	24,943,750.00	0	CITI	MS
NTRD	CPD	2/22/2018	107098	CAFCO LLC CP	1.77	4/20/2018	50,000,000.00	49,859,875.00	0	CITI	LOOP
NTRD	CPD	2/22/2018	107099	CIESCO LLC CP	1.78	4/19/2018	50,000,000.00	49,861,555.56	0	CITI	BLAYV
NTRD	CPD	2/22/2018	107100	TOYOTA MOTOR CREDIT CORP C	1.98	6/29/2018	12,400,000.00	12,313,386.00	0	CITI	BNY
NTRD	CPD	2/22/2018	107101	CAFCO LLC CP	1.62	4/5/2018	50,000,000.00	49,905,500.00	0	CITI	CRSU
NTRD	CPD	2/23/2018	107103	SHEFFIELD RECEIVABLES CORP	1.8	4/23/2018	50,000,000.00	49,852,500.00	0	CITI	MFR
NTRD	CPD	2/23/2018	107106	OLD LINE FUNDING LLC CP	1.93	5/17/2018	2,792,000.00	2,779,576.38	0	CITI	BCI
NTRD	CPD	2/23/2018	107107	CAFCO LLC CP	1.62	4/5/2018	7,500,000.00	7,486,162.50	0	CITI	CRSU
NTRD	CPD	2/23/2018	107108	ATLANTIC ASSET SEC LLC CP	1.63	4/3/2018	50,000,000.00	49,911,708.33	0	CITI	CRSU
NTRD	CPD	2/23/2018	107109	ABBEY NATIONAL TREAS SV PL	1.66	4/2/2018	50,000,000.00	49,912,388.89	0	CITI	BCI
NTRD	CPD	2/23/2018	107110	LA FAYETTE ASSET SEC LLC C	1.98	5/21/2018	35,000,000.00	34,832,525.00	0	CITI	LOOP
NTRD	CPD	2/23/2018	107111	ATLANTIC ASSET SEC LLC CP	1.62	4/2/2018	50,000,000.00	49,914,500.00	0	CITI	MS
NTRD	CPD	2/23/2018	107112	CAFCO LLC CP	1.92	5/18/2018	17,700,000.00	17,620,704.00	0	CITI	MFR
NTRD	CPD	2/23/2018	107113	LA FAYETTE ASSET SEC LLC C	1.62	4/13/2018	40,000,000.00	39,911,800.00	0	CITI	MFR
NTRD	CPD	2/23/2018	107114	LA FAYETTE ASSET SEC LLC C	2.03	5/22/2018	18,191,000.00	18,100,732.22	0	CITI	BLAYV
NTRD	CPD	2/26/2018	107116	SHEFFIELD RECEIVABLES CORP	1.59	3/15/2018	50,000,000.00	49,962,458.33	0	CITI	BCI
NTRD	CPD	2/26/2018	107117	LA FAYETTE ASSET SEC LLC C	1.57	3/23/2018	25,000,000.00	24,972,743.06	0	CITI	MS
NTRD	CPD	2/26/2018	107118	LA FAYETTE ASSET SEC LLC C	1.48	3/6/2018	50,000,000.00	49,983,555.56	0	CITI	JPM
NTRD	CPD	2/26/2018	107119	CANCARA ASSET SEC LLC CP	1.5	3/5/2018	3,000,000.00	2,999,125.00	0	CITI	JPM
NTRD	CPD	2/26/2018	107120	THUNDER BAY FUNDING LLC CP	1.55	3/14/2018	1,700,000.00	1,698,828.89	0	CITI	RBCCM
NTRD	CPD	2/26/2018	107121	ATLANTIC ASSET SEC LLC CP	1.65	4/4/2018	35,000,000.00	34,940,645.83	0	CITI	CRSU
NTRD	CPD	2/26/2018	107122	CAFCO LLC CP	1.61	4/10/2018	50,000,000.00	49,903,847.22	0	CITI	MFR
NTRD	CPD	2/26/2018	107123	ATLANTIC ASSET SEC LLC CP	1.8	4/13/2018	15,000,000.00	14,965,500.00	0	CITI	CRSU
NTRD	CPD	2/26/2018	107124	OLD LINE FUNDING LLC CP	2.05	6/25/2018	12,979,000.00	12,891,049.25	0	CITI	RBCCM
NTRD	CPD	2/27/2018	107125	ATLANTIC ASSET SEC LLC CP	1.5	3/6/2018	2,000,000.00	1,999,416.67	0	CITI	JPM
NTRD	CPD	2/27/2018	107126	THUNDER BAY FUNDING LLC CP	1.58	3/20/2018	16,000,000.00	15,985,253.33	0	CITI	RBCCM
NTRD	CPD	2/27/2018	107127	ATLANTIC ASSET SEC LLC CP	1.65	4/6/2018	50,000,000.00	49,912,916.67	0	CITI	BLAYV
NTRD	CPD	2/27/2018	107128	THUNDER BAY FUNDING LLC CP	1.83	5/8/2018	11,470,000.00	11,429,185.92	0	CITI	KEYBANC
NTRD	CPD	2/27/2018	107129	DANSKE CORP CP	1.7	4/9/2018	50,000,000.00	49,903,194.44	0	CITI	BLAYV
NTRD	CPD	2/27/2018	107130	DANSKE CORP CP	1.7	4/9/2018	31,565,000.00	31,503,886.65	0	CITI	BLAYV
NTRD	CPD	2/27/2018	107131	AUTOBAHN FUNDING CO LLC CP	1.62	4/4/2018	50,000,000.00	49,919,000.00	0	CITI	LOOP
NTRD	CPD	2/27/2018	107132	AUTOBAHN FUNDING CO LLC CP	1.62	4/4/2018	50,000,000.00	49,919,000.00	0	CITI	LOOP

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	2/27/2018	107133	ATLANTIC ASSET SEC LLC CP	1.62	4/2/2018	50,000,000.00	49,923,500.00	0	CITI	MS
NTRD	CPD	2/27/2018	107134	SHEFFIELD RECEIVABLES CORP	1.65	4/13/2018	50,000,000.00	49,896,875.00	0	CITI	BCI
NTRD	CPD	2/27/2018	107135	CAFCO LLC CP	1.62	4/10/2018	50,000,000.00	49,905,500.00	0	CITI	MFR
NTRD	CPD	2/27/2018	107136	OLD LINE FUNDING LLC CP	1.84	4/25/2018	50,000,000.00	49,854,333.33	0	CITI	MFR
NTRD	CPD	2/27/2018	107139	SHEFFIELD RECEIVABLES CORP	1.73	4/19/2018	50,000,000.00	49,877,458.33	0	CITI	MFR
NTRD	CPD	2/27/2018	107143	OLD LINE FUNDING LLC CP	2.02	5/23/2018	25,000,000.00	24,880,763.89	0	CITI	BLAYV
NTRD	CPD	2/27/2018	107144	DANSKE CORP CP	1.87	5/7/2018	5,578,000.00	5,558,007.52	0	CITI	BCI
NTRD	CPD	2/28/2018	107145	DANSKE CORP CP	1.87	5/7/2018	44,086,000.00	43,930,278.45	0	CITI	BCI
NTRD	CPD	2/28/2018	107148	CAFCO LLC CP	1.63	4/13/2018	50,000,000.00	49,900,388.89	0	CITI	MFR
NTRD	CPD	2/28/2018	107149	CAFCO LLC CP	1.63	4/13/2018	50,000,000.00	49,900,388.89	0	CITI	MFR
NTRD	CPD	2/28/2018	107150	LA FAYETTE ASSET SEC LLC C	1.63	3/27/2018	50,000,000.00	49,938,875.00	0	CITI	JPM
NTRD	CPD	2/28/2018	107151	ATLANTIC ASSET SEC LLC CP	1.62	4/4/2018	50,000,000.00	49,921,250.00	0	CITI	MS
NTRD	CPD	2/28/2018	107152	ATLANTIC ASSET SEC LLC CP	1.65	4/6/2018	50,000,000.00	49,915,208.33	0	CITI	BLAYV
NTRD	CPD	2/28/2018	107153	CIESCO LLC CP	2.03	6/1/2018	50,000,000.00	49,737,791.67	0	CITI	LOOP
NTRD	CPD	2/28/2018	107154	CRC FUNDING LLC CP	1.72	4/19/2018	38,000,000.00	37,909,222.22	0	CITI	BLAYV
NTRD	CPD	2/28/2018	107158	NATIXIS NY BRANCH CP	1.35	3/1/2018	50,000,000.00	49,998,125.00	0	CITI	UBSSEC
NTRD	CPD	2/28/2018	107159	NATIXIS NY BRANCH CP	1.35	3/1/2018	50,000,000.00	49,998,125.00	0	CITI	UBSSEC
NTRD	CPD	2/28/2018	107160	LA FAYETTE ASSET SEC LLC C	1.8	4/16/2018	1,400,000.00	1,396,710.00	0	CITI	RBCCM
NTRD	CPD	2/28/2018	107161	LA FAYETTE ASSET SEC LLC C	1.85	5/8/2018	10,535,000.00	10,497,644.65	0	CITI	RBCCM
NTRD	CPD	2/28/2018	107140	LA FAYETTE ASSET SEC LLC C	1.5	3/6/2018	50,000,000.00	49,987,500.00	0	CITI	CRSU
NTRD	CPD	2/28/2018	107141	AUTOBAHN FUNDING CO LLC CP	1.64	4/5/2018	50,000,000.00	49,918,000.00	0	CITI	CRSU
NTRD	CPD	2/28/2018	107137	OLD LINE FUNDING LLC CP	1.84	4/25/2018	21,890,000.00	21,827,345.96	0	CITI	MFR
NTRD	CPD	2/28/2018	107138	AUTOBAHN FUNDING CO LLC CP	1.61	4/2/2018	50,000,000.00	49,926,208.33	0	CITI	KEYBANC
	CPD Total						6,202,104,000.00	6,191,215,923.06	0.00		
NTRD	FFCB	2/28/2018	107050	FFCB 2.92 (CALLABLE)	2.92	2/21/2023	25,000,000.00	25,000,000.00	14,194.44	CITI	FTNFCM
	FFCB Total						25,000,000.00	25,000,000.00	14,194.44		
NTRD	FHLB	2/13/2018	106867	FHLB 2.70 (CALLABLE)	2.7	2/13/2023	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLB	2/13/2018	106874	FHLB 2.70 (CALLABLE)	2.7	2/13/2023	6,950,000.00	6,950,000.00	0	CITI	MFR
	FHLB Total						31,950,000.00	31,950,000.00	0.00		
NTRD	MCPN	2/15/2018	106900	FHLB 6.00 (CALLABLE)	6	2/15/2023	15,000,000.00	15,000,000.00	0	CITI	MFR
	MCPN Total						15,000,000.00	15,000,000.00	0.00		
NTRD	YANK1	2/2/2018	106972	TORONTO DOMINION BANK NY C	1.66	4/2/2018	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	2/8/2018	107009	BANK OF MONTREAL CHICAGO C	1.55	3/14/2018	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	2/13/2018	107041	BANK OF MONTREAL CHICAGO C	1.55	3/13/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	2/14/2018	107048	BANK OF MONTREAL CHICAGO C	1.6	3/22/2018	50,000,000.00	50,000,499.21	0	CITI	MFR

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	2/16/2018	107068	BANK OF MONTREAL CHICAGO C	1.6	3/16/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	2/16/2018	107069	SOCIETE GENERALE NY CD	2	5/31/2018	50,000,000.00	50,001,436.19	0	CITI	MFR
NTRD	YANK1	2/20/2018	107084	BANK OF MONTREAL CHICAGO C	1.62	3/21/2018	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	2/21/2018	107091	BANK OF MONTREAL CHICAGO C	1.63	3/23/2018	50,000,000.00	50,000,416.10	0	CITI	MFR
NTRD	YANK1	2/22/2018	107104	TORONTO DOMINION BANK NY C	1.95	5/23/2018	50,000,000.00	50,001,243.97	0	CITI	MFR
NTRD	YANK1	2/28/2018	107142	BANK OF MONTREAL CHICAGO C	1.65	4/2/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
	YANK1 Total						500,000,000.00	500,003,595.47	0.00		
NTRD Total							6,774,054,000.00	6,763,169,518.53	14,194.44		
				PSI Total			**6,699,054,000.00**	**6,688,181,351.86**	**14,194.44**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 2018
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,600,022,952.23	3,599,435,201.40	($587,750.83)	50,000,000.00	49,833,931.50	($166,068.50)
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	7,977,785,172.47	7,977,126,618.13	($658,554.34)	0.00	0.00	$0.00
Governments	1,840,591,280.67	1,832,341,049.00	($8,250,231.67)	0.00	0.00	$0.00
Agencies	16,851,635,309.21	16,435,067,394.04	($416,567,915.17)	68,144,899.32	63,628,799.60	($4,516,099.72)
Municipals	15,000,000.00	15,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	24,966,567.58	24,664,860.50	($301,707.08)	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	43,061,947.05	43,061,947.05	$0.00
TOTAL	$30,310,001,282.16	$29,883,635,123.07	($426,366,159.09)	$165,251,846.37	$160,569,678.15	($4,682,168.22)

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 0.05% of the PSI Portfolio.

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Market Pricing Exceptions
As of February 28, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
107150	LA FAYETTE ASSET SEC LLC C	99.886750
107089	LA FAYETTE ASSET SEC LLC C	99.844167
107136	OLD LINE FUNDING LLC CP	99.732444
107137	OLD LINE FUNDING LLC CP	99.732444
96727	FHLB 7.35 (CALLABLE)	98.297000
106473	NORDEA BANK AB NY CD	100.001225
107041	BANK OF MONTREAL CHICAGO C	100.004659
107009	BANK OF MONTREAL CHICAGO C	100.005005
106560	BANK OF MONTREAL CHICAGO C	100.009738
107084	BANK OF MONTREAL CHICAGO C	100.006379
107048	BANK OF MONTREAL CHICAGO C	100.005438
107091	BANK OF MONTREAL CHICAGO C	100.007629
107142	BANK OF MONTREAL CHICAGO C	100.000000

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2018 to February 28, 2018
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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	BAN	104946	LACCAL BANS	2.059	06/30/2019	5.000.000.00	5.000.000.00	5.000.000.00
NTRD	BAN	105895	LACCAL BANS	2.059	06/30/2020	10.000.000.00	10.000.000.00	10.000.000.00
	BAN Total					15.000.000.00	15.000.000.00	15.000.000.00
NTRD	BNOT3	103684	US BANK NA MTN	2	01/24/2020	25.000.000.00	24.966.567.58	24.664.860.50
	BNOT3					25,000,000.00	24,966,567.58	24,664,860.50
NTRD	CPD	106356	CANCARA ASSET SEC LLC CP	1.53	03/01/2018	12.728.000.00	12.728.000.00	12.728.000.00
NTRD	CPD	106370	OLD LINE FUNDING LLC CP	1.5	03/12/2018	5,795,000.00	5,792,343.96	5,792,031.05
NTRD	CPD	106435	CANCARA ASSET SEC LLC CP	1.55	03/05/2018	17.027.000.00	17.024.067.57	17.023.492.95
NTRD	CPD	106449	CANCARA ASSET SEC LLC CP	1.55	03/05/2018	50.000.000.00	49.991.388.89	49.989.701.50
NTRD	CPD	106465	CAFCO LLC CP	1.56	03/13/2018	50,000,000.00	49,974,000.00	49,972,339.00
NTRD	CPD	106475	CRC FUNDING LLC CP	1.55	03/09/2018	2,166,000.00	2,165,253.93	2,165,187.75
NTRD	CPD	106478	CRC FUNDING LLC CP	1.56	03/15/2018	25.000.000.00	24.984.833.33	24.984.062.50
NTRD	CPD	106490	CIESCO LLC CP	1.57	03/12/2018	17,034,000.00	17,025,828.41	17,025,261.56
NTRD	CPD	106570	CRC FUNDING LLC CP	1.67	03/21/2018	3,877,000.00	3,873,403.01	3,873,413.12
NTRD	CPD	106572	MONT BLANC CAPITAL CORP CP	1.7	03/15/2018	21.436.000.00	21.421.828.42	21.422.155.99
NTRD	CPD	106584	MONT BLANC CAPITAL CORP CP	1.75	03/14/2018	23,430,000.00	23,415,193.54	23,415,913.42
NTRD	CPD	106587	CRC FUNDING LLC CP	1.72	03/21/2018	6,136,000.00	6,130,136.71	6,130,323.16
NTRD	CPD	106592	CRC FUNDING LLC CP	1.72	03/21/2018	6.837.000.00	6.830.466.87	6.830.674.61
NTRD	CPD	106602	CANCARA ASSET SEC LLC CP	1.8	03/20/2018	9,901,000.00	9,891,594.05	9,892,380.59
NTRD	CPD	106614	CANCARA ASSET SEC LLC CP	1.8	03/20/2018	12,769,000.00	12,756,869.45	12,757,883.82
NTRD	CPD	106622	THUNDER BAY FUNDING LLC CP	1.73	03/15/2018	37.000.000.00	36.975.107.22	36.976.104.29
NTRD	CPD	106625	ATLANTIC ASSET SEC LLC CP	1.75	03/14/2018	13,529,000.00	13,520,450.42	13,520,892.34
NTRD	CPD	106639	THUNDER BAY FUNDING LLC CP	1.7	03/14/2018	12,300,000.00	12,292,449.17	12,292,604.99
NTRD	CPD	106640	THUNDER BAY FUNDING LLC CP	1.7	03/15/2018	25.050.000.00	25.033.439.17	25.033.821.96
NTRD	CPD	106647	SHEFFIELD RECEIVABLES CORP CP	1.73	03/30/2018	50,000,000.00	49,930,319.45	49,929,583.50
NTRD	CPD	106659	CRC FUNDING LLC CP	1.75	03/26/2018	25,000,000.00	24,969,618.06	24,970,515.25
NTRD	CPD	106662	CIESCO LLC CP	1.74	03/26/2018	50.000.000.00	49.939.583.33	49.940.308.50
NTRD	CPD	106679	CRC FUNDING LLC CP	1.73	03/27/2018	45.000.000.00	44.943.775.00	44.944.582.50
NTRD	CPD	106681	ING U.S. FUNDING LLC CP	1.76	05/30/2018	40,000,000.00	39,824,000.00	39,801,620.00
NTRD	CPD	106691	ATLANTIC ASSET SEC LLC CP	1.5	03/07/2018	50.000.000.00	49.987.500.00	49.985.611.00
NTRD	CPD	106697	SHEFFIELD RECEIVABLES CORP CP	1.59	03/02/2018	50.000.000.00	49.997.791.67	49.995.919.50
NTRD	CPD	106702	SHEFFIELD RECEIVABLES CORP CP	1.5	03/01/2018	13,713,000.00	13,713,000.00	13,713,000.00
NTRD	CPD	106706	THUNDER BAY FUNDING LLC CP	1.65	03/01/2018	36.000.000.00	36.000.000.00	36.000.000.00
NTRD	CPD	106722	THUNDER BAY FUNDING LLC CP	1.63	03/06/2018	9.125.000.00	9.122.934.20	9.122.694.39
NTRD	CPD	106726	DANSKE CORP CP	1.62	04/02/2018	30,000,000.00	29,956,800.00	29,953,305.00
NTRD	CPD	106729	CREDIT AGRICOLE CIB NY BR CP	1.54	03/05/2018	50.000.000.00	49.991.444.45	49.990.180.50
NTRD	CPD	106733	ING U.S. FUNDING LLC CP	1.65	04/23/2018	9.873.000.00	9.849.016.84	9.846.846.42
NTRD	CPD	106746	ATLANTIC ASSET SEC LLC CP	1.7	04/09/2018	10,567,000.00	10,547,539.10	10,546,018.59
NTRD	CPD	106761	CANCARA ASSET SEC LLC CP	1.7	04/05/2018	50.000.000.00	49.917.361.11	49.914.800.00
NTRD	CPD	106763	ATLANTIC ASSET SEC LLC CP	1.68	04/06/2018	14.489.000.00	14.464.658.48	14.462.597.42
NTRD	CPD	106769	CANCARA ASSET SEC LLC CP	1.7	04/05/2018	17,186,000.00	17,157,595.36	17,156,715.06

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Treasurer Portfolio Compared to Market Value
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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	CPD	106771	CHARIOT FUNDING LLC CP	1.86	07/02/2018	2,016,000.00	2,003,188.32	2,001,341.22
NTRD	CPD	106780	CANCARA ASSET SEC LLC CP	1.7	04/05/2018	2,564,000.00	2,559,762.28	2,559,630.94
NTRD	CPD	106782	CRC FUNDING LLC CP	1.7	04/11/2018	14.274.000.00	14.246.363.95	14.245.123.70
NTRD	CPD	106789	CREDIT AGRICOLE CIB NY BR CP	1.56	03/12/2018	50,000,000.00	49,976,166.67	49,976,083.50
NTRD	CPD	106792	CREDIT AGRICOLE CIB NY BR CP	1.53	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	CPD	106793	THUNDER BAY FUNDING LLC CP	1.71	04/10/2018	1.763.000.00	1.759.650.30	1.759.488.25
NTRD	CPD	106812	LA FAYETTE ASSET SEC LLC CP	1.71	04/04/2018	42,580,000.00	42,511,233.30	42,508,920.78
NTRD	CPD	106819	LA FAYETTE ASSET SEC LLC CP	1.71	04/04/2018	4,820,000.00	4,812,215.70	4,811,953.93
NTRD	CPD	106820	DANSKE CORP CP	1.65	03/13/2018	1.960.000.00	1.958.922.00	1.958.895.87
NTRD	CPD	106822	CHARIOT FUNDING LLC CP	1.86	07/05/2018	1,050,000.00	1,043,164.50	1,042,150.87
NTRD	CPD	106823	CAFCO LLC CP	1.7	04/17/2018	16,604,000.00	16,567,148.34	16,565,744.38
NTRD	CPD	106830	ABBEY NATIONAL TREAS SV PLC CP	1.54	03/01/2018	50.000.000.00	50.000.000.00	50.000.000.00
NTRD	CPD	106840	LA FAYETTE ASSET SEC LLC CP	1.73	04/16/2018	3,376,000.00	3,368,537.17	3,368,150.16
NTRD	CPD	106845	TOYOTA MOTOR CREDIT CORP CP	1.53	03/05/2018	25,000,000.00	24,995,750.00	24,994,902.75
NTRD	CPD	106847	DANSKE CORP CP	1.71	04/16/2018	7.821.000.00	7.803.911.12	7.803.172.03
NTRD	CPD	106848	CREDIT AGRICOLE CIB NY BR CP	1.52	03/05/2018	50,000,000.00	49,991,555.56	49,990,180.50
NTRD	CPD	106857	LA FAYETTE ASSET SEC LLC CP	1.73	04/16/2018	14,583,000.00	14,550,763.47	14,549,091.75
NTRD	CPD	106859	OLD LINE FUNDING LLC CP	1.7	04/23/2018	38.000.000.00	37.904.894.44	37.896.374.00
NTRD	CPD	106860	AUTOBAHN FUNDING CO LLC CP	1.5	03/02/2018	50.000.000.00	49.997.916.67	49.995.830.50
NTRD	CPD	106862	AUTOBAHN FUNDING CO LLC CP	1.5	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	CPD	106868	ABBEY NATIONAL TREAS SV PLC CP	1.53	03/01/2018	21.795.000.00	21.795.000.00	21.795.000.00
NTRD	CPD	106869	AUTOBAHN FUNDING CO LLC CP	1.5	03/01/2018	50.000.000.00	50.000.000.00	50.000.000.00
NTRD	CPD	106870	AUTOBAHN FUNDING CO LLC CP	1.5	03/01/2018	40,000,000.00	40,000,000.00	40,000,000.00
NTRD	CPD	106871	LA FAYETTE ASSET SEC LLC CP	1.51	03/15/2018	25.000.000.00	24.985.319.44	24.983.854.25
NTRD	CPD	106872	OLD LINE FUNDING LLC CP	1.49	03/08/2018	25.000.000.00	24.992.756.94	24.991.622.25
NTRD	CPD	106878	SHEFFIELD RECEIVABLES CORP CP	1.53	03/15/2018	22,110,000.00	22,096,844.55	22,095,720.70
NTRD	CPD	106879	ATLANTIC ASSET SEC LLC CP	1.5	03/06/2018	50.000.000.00	49.989.583.33	49.987.741.50
NTRD	CPD	106884	SHEFFIELD RECEIVABLES CORP CP	1.54	03/15/2018	50.000.000.00	49.970.055.56	49.967.708.50
NTRD	CPD	106886	DANSKE CORP CP	1.7	04/04/2018	3,455,000.00	3,449,452.81	3,449,279.59
NTRD	CPD	106888	ABBEY NATIONAL TREAS SV PLC CP	1.53	03/05/2018	39.219.000.00	39.212.332.77	39.211.178.16
NTRD	CPD	106891	AUTOBAHN FUNDING CO LLC CP	1.5	03/02/2018	50.000.000.00	49.997.916.67	49.995.830.50
NTRD	CPD	106892	AUTOBAHN FUNDING CO LLC CP	1.5	03/02/2018	25,000,000.00	24,998,958.33	24,997,915.25
NTRD	CPD	106893	ABBEY NATIONAL TREAS SV PLC CP	1.54	03/09/2018	25.000.000.00	24.991.444.44	24.990.850.00
NTRD	CPD	106895	CIESCO LLC CP	1.55	03/21/2018	5.425.000.00	5.420.328.47	5.419.917.70
NTRD	CPD	106898	DANSKE CORP CP	1.7	04/16/2018	11,683,000.00	11,657,621.93	11,656,368.60
NTRD	CPD	106901	ATLANTIC ASSET SEC LLC CP	1.52	03/09/2018	50.000.000.00	49.983.111.11	49.981.275.00
NTRD	CPD	106902	AUTOBAHN FUNDING CO LLC CP	1.5	03/05/2018	30.000.000.00	29.995.000.00	29.993.700.00
NTRD	CPD	106903	AUTOBAHN FUNDING CO LLC CP	1.5	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	CPD	106904	AUTOBAHN FUNDING CO LLC CP	1.5	03/01/2018	10.000.000.00	10.000.000.00	10.000.000.00
NTRD	CPD	106905	ATLANTIC ASSET SEC LLC CP	1.51	03/15/2018	50.000.000.00	49.970.638.89	49.967.708.50
NTRD	CPD	106906	CREDIT AGRICOLE CIB NY BR CP	1.55	03/26/2018	50,000,000.00	49,946,180.56	49,946,628.00
NTRD	CPD	106907	ATLANTIC ASSET SEC LLC CP	1.48	03/02/2018	25,000,000.00	24,998,972.22	24,998,005.50
NTRD	CPD	106908	SHEFFIELD RECEIVABLES CORP CP	1.5	03/02/2018	50.000.000.00	49.997.916.67	49.995.919.50

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NTRD	CPD	106909	CANCARA ASSET SEC LLC CP	1.55	03/05/2018	3,000,000.00	2,999,483.33	2,999,382.09
NTRD	CPD	106913	DANSKE CORP CP	1.72	04/16/2018	12,537,000.00	12,509,446.46	12,508,421.91
NTRD	CPD	106916	AUTOBAHN FUNDING CO LLC CP	1.5	03/09/2018	15.000.000.00	14.995.000.00	14.994.273.75
NTRD	CPD	106917	SHEFFIELD RECEIVABLES CORP CP	1.5	03/05/2018	50,000,000.00	49,991,666.67	49,989,666.50
NTRD	CPD	106918	SHEFFIELD RECEIVABLES CORP CP	1.5	03/02/2018	50,000,000.00	49,997,916.67	49,995,919.50
NTRD	CPD	106920	LA FAYETTE ASSET SEC LLC CP	1.49	03/02/2018	50.000.000.00	49.997.930.56	49.995.830.50
NTRD	CPD	106925	ING U.S. FUNDING LLC CP	1.78	05/07/2018	25,000,000.00	24,917,180.55	24,913,347.25
NTRD	CPD	106932	ABBEY NATIONAL TREAS SV PLC CP	1.54	03/08/2018	50,000,000.00	49,985,027.78	49,983,811.00
NTRD	CPD	106933	DANSKE CORP CP	1.72	04/16/2018	5.220.000.00	5.208.527.60	5.208.101.01
NTRD	CPD	106934	AUTOBAHN FUNDING CO LLC CP	1.5	03/06/2018	30,000,000.00	29,993,750.00	29,992,419.90
NTRD	CPD	106939	LA FAYETTE ASSET SEC LLC CP	1.49	03/05/2018	50,000,000.00	49,991,722.22	49,989,500.00
NTRD	CPD	106942	DANSKE CORP CP	1.73	04/16/2018	13.662.000.00	13.631.799.39	13.630.857.47
NTRD	CPD	106945	ING U.S. FUNDING LLC CP	1.73	05/01/2018	50,000,000.00	49,853,430.56	49,844,914.00
NTRD	CPD	106946	ING U.S. FUNDING LLC CP	1.73	05/01/2018	25,000,000.00	24,926,715.28	24,922,457.00
NTRD	CPD	106948	SHEFFIELD RECEIVABLES CORP CP	1.57	03/15/2018	15.000.000.00	14.990.841.67	14.990.312.55
NTRD	CPD	106950	SHEFFIELD RECEIVABLES CORP CP	1.52	03/16/2018	50,000,000.00	49,968,333.33	49,965,355.50
NTRD	CPD	106954	LA FAYETTE ASSET SEC LLC CP	1.8	05/03/2018	16,159,000.00	16,108,099.15	16,105,136.72
NTRD	CPD	106957	CANCARA ASSET SEC LLC CP	1.53	03/06/2018	50.000.000.00	49.989.375.00	49.987.616.50
NTRD	CPD	106958	CANCARA ASSET SEC LLC CP	1.53	03/05/2018	50.000.000.00	49.991.500.00	49.989.701.50
NTRD	CPD	106959	CANCARA ASSET SEC LLC CP	1.53	03/07/2018	50,000,000.00	49,987,250.00	49,985,514.00
NTRD	CPD	106960	CANCARA ASSET SEC LLC CP	1.53	03/07/2018	3.250.000.00	3.249.171.25	3.249.058.41
NTRD	CPD	106963	AUTOBAHN FUNDING CO LLC CP	1.5	03/05/2018	15.000.000.00	14.997.500.00	14.996.850.00
NTRD	CPD	106964	LA FAYETTE ASSET SEC LLC CP	1.8	05/03/2018	14,060,000.00	14,015,711.00	14,013,133.38
NTRD	CPD	106965	DANSKE CORP CP	1.73	04/16/2018	2.563.000.00	2.557.334.35	2.557.157.64
NTRD	CPD	106969	AUTOBAHN FUNDING CO LLC CP	1.5	03/06/2018	50.000.000.00	49.989.583.33	49.987.366.50
NTRD	CPD	106970	CRC FUNDING LLC CP	1.75	05/10/2018	30,000,000.00	29,897,916.67	29,886,222.60
NTRD	CPD	106971	CANCARA ASSET SEC LLC CP	1.78	05/04/2018	25.000.000.00	24.920.888.89	24.914.236.00
NTRD	CPD	106973	CRC FUNDING LLC CP	1.78	05/10/2018	10.316.000.00	10.280.295.18	10.276.875.74
NTRD	CPD	106974	ATLANTIC ASSET SEC LLC CP	1.5	03/09/2018	50,000,000.00	49,983,333.33	49,981,275.00
NTRD	CPD	106975	SHEFFIELD RECEIVABLES CORP CP	1.53	03/08/2018	50.000.000.00	49.985.125.00	49.983.266.50
NTRD	CPD	106976	ATLANTIC ASSET SEC LLC CP	1.63	03/26/2018	25.000.000.00	24.971.701.39	24.969.666.75
NTRD	CPD	106979	CANCARA ASSET SEC LLC CP	1.55	03/07/2018	50,000,000.00	49,987,083.33	49,985,514.00
NTRD	CPD	106980	CANCARA ASSET SEC LLC CP	1.55	03/07/2018	10.000.000.00	9.997.416.67	9.997.102.80
NTRD	CPD	106981	LA FAYETTE ASSET SEC LLC CP	1.8	05/08/2018	16.694.000.00	16.637.240.40	16.632.982.09
NTRD	CPD	106977	OLD LINE FUNDING LLC CP	1.72	05/07/2018	50,000,000.00	49,839,944.44	49,819,705.50
NTRD	CPD	106982	ATLANTIC ASSET SEC LLC CP	1.5	03/05/2018	50.000.000.00	49.991.666.67	49.989.840.50
NTRD	CPD	106983	SHEFFIELD RECEIVABLES CORP CP	1.53	03/12/2018	50.000.000.00	49.976.625.00	49.974.483.50
NTRD	CPD	106984	AUTOBAHN FUNDING CO LLC CP	1.5	03/14/2018	15,000,000.00	14,991,875.00	14,990,981.70
NTRD	CPD	106985	SHEFFIELD RECEIVABLES CORP CP	1.52	03/12/2018	50.000.000.00	49.976.777.78	49.974.483.50
NTRD	CPD	106986	ATLANTIC ASSET SEC LLC CP	1.65	04/02/2018	50.000.000.00	49.926.666.66	49.919.608.50
NTRD	CPD	106987	ABBEY NATIONAL TREAS SV PLC CP	1.63	04/02/2018	24,161,000.00	24,125,993.40	24,124,943.81
NTRD	CPD	106988	REGENCY MARKETS NO. 1 LLC CP	1.53	03/07/2018	50,000,000.00	49,987,250.00	49,985,222.00
NTRD	CPD	106989	REGENCY MARKETS NO. 1 LLC CP	1.53	03/07/2018	50.000.000.00	49.987.250.00	49.985.222.00

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NTRD	CPD	106990	REGENCY MARKETS NO. 1 LLC CP	1.53	03/07/2018	50,000,000.00	49,987,250.00	49,985,222.00
NTRD	CPD	106991	REGENCY MARKETS NO. 1 LLC CP	1.53	03/07/2018	14,639,000.00	14,635,267.06	14,634,673.30
NTRD	CPD	106992	ABBEY NATIONAL TREAS SV PLC CP	1.6	03/15/2018	16.500.000.00	16.489.733.33	16.489.646.25
NTRD	CPD	106993	REGENCY MARKETS NO. 1 LLC CP	1.52	03/07/2018	50,000,000.00	49,987,333.33	49,985,222.00
NTRD	CPD	106994	REGENCY MARKETS NO. 1 LLC CP	1.52	03/07/2018	50,000,000.00	49,987,333.33	49,985,222.00
NTRD	CPD	106995	REGENCY MARKETS NO. 1 LLC CP	1.52	03/07/2018	25.394.000.00	25.387.566.85	25.386.494.55
NTRD	CPD	106996	LA FAYETTE ASSET SEC LLC CP	1.53	03/26/2018	42,526,000.00	42,480,816.13	42,475,231.19
NTRD	CPD	106997	LA FAYETTE ASSET SEC LLC CP	1.53	03/14/2018	25,000,000.00	24,986,187.50	24,984,969.50
NTRD	CPD	106999	CAFCO LLC CP	1.78	05/14/2018	25.000.000.00	24.908.527.78	24.898.437.50
NTRD	CPD	107001	REGENCY MARKETS NO. 1 LLC CP	1.52	03/08/2018	50,000,000.00	49,985,222.22	49,983,066.50
NTRD	CPD	107002	REGENCY MARKETS NO. 1 LLC CP	1.52	03/08/2018	50,000,000.00	49,985,222.22	49,983,066.50
NTRD	CPD	107003	REGENCY MARKETS NO. 1 LLC CP	1.52	03/08/2018	25.000.000.00	24.992.611.11	24.991.533.25
NTRD	CPD	107004	SHEFFIELD RECEIVABLES CORP CP	1.55	03/09/2018	50,000,000.00	49,982,777.78	49,981,087.50
NTRD	CPD	107005	REGENCY MARKETS NO. 1 LLC CP	1.52	03/08/2018	50,000,000.00	49,985,222.22	49,983,066.50
NTRD	CPD	107006	REGENCY MARKETS NO. 1 LLC CP	1.52	03/08/2018	50.000.000.00	49.985.222.22	49.983.066.50
NTRD	CPD	107008	REGENCY MARKETS NO. 1 LLC CP	1.53	03/08/2018	10,013,000.00	10,010,021.13	10,009,608.90
NTRD	CPD	107010	ABBEY NATIONAL TREAS SV PLC CP	1.61	04/02/2018	26,569,000.00	26,530,976.81	26,529,350.28
NTRD	CPD	107007	CIESCO LLC CP	1.51	03/06/2018	19.350.000.00	19.345.941.88	19.345.110.84
NTRD	CPD	107012	SHEFFIELD RECEIVABLES CORP CP	1.52	03/16/2018	25.000.000.00	24.984.166.67	24.982.677.75
NTRD	CPD	107013	SHEFFIELD RECEIVABLES CORP CP	1.55	03/09/2018	45,350,000.00	45,334,379.45	45,332,846.36
NTRD	CPD	107014	ATLANTIC ASSET SEC LLC CP	1.84	05/04/2018	1.450.000.00	1.445.256.89	1.444.994.28
NTRD	CPD	107015	ATLANTIC ASSET SEC LLC CP	1.68	04/12/2018	1.200.000.00	1.197.648.00	1.197.418.57
NTRD	CPD	107016	LA FAYETTE ASSET SEC LLC CP	1.72	04/04/2018	2,600,000.00	2,595,776.44	2,595,659.79
NTRD	CPD	107017	DANSKE CORP CP	1.72	04/16/2018	1.129.000.00	1.126.518.71	1.126.426.44
NTRD	CPD	107018	PEPSICO INC CP	1.52	03/21/2018	45.123.000.00	45.084.896.14	45.081.727.35
NTRD	CPD	107019	CAFCO LLC CP	1.8	05/10/2018	20,000,000.00	19,930,000.00	19,924,227.20
NTRD	CPD	107020	CIESCO LLC CP	1.55	03/19/2018	1.400.000.00	1.398.915.00	1.398.827.39
NTRD	CPD	107021	CRC FUNDING LLC CP	1.7	04/12/2018	14.000.000.00	13.972.233.33	13.970.920.04
NTRD	CPD	107022	OLD LINE FUNDING LLC CP	1.55	03/20/2018	25,000,000.00	24,979,548.61	24,977,805.50
NTRD	CPD	107023	ABBEY NATIONAL TREAS SV PLC CP	1.61	04/02/2018	13.858.000.00	13.838.167.66	13.837.319.29
NTRD	CPD	107024	MONT BLANC CAPITAL CORP CP	1.9	06/12/2018	20.000.000.00	19.891.277.77	19.880.515.60
NTRD	CPD	107011	CAFCO LLC CP	1.79	05/18/2018	50,000,000.00	49,806,083.33	49,782,859.50
NTRD	CPD	107025	OLD LINE FUNDING LLC CP	1.55	03/20/2018	2.500.000.00	2.497.954.86	2.497.780.55
NTRD	CPD	107026	SHEFFIELD RECEIVABLES CORP CP	1.53	03/19/2018	50.000.000.00	49.961.750.00	49.958.121.00
NTRD	CPD	107027	SHEFFIELD RECEIVABLES CORP CP	1.55	03/12/2018	3,000,000.00	2,998,579.17	2,998,469.01
NTRD	CPD	107029	AUTOBAHN FUNDING CO LLC CP	1.52	03/14/2018	50.000.000.00	49.972.555.56	49.969.939.00
NTRD	CPD	107030	AUTOBAHN FUNDING CO LLC CP	1.52	03/14/2018	25.000.000.00	24.986.277.78	24.984.969.50
NTRD	CPD	107031	REGENCY MARKETS NO. 1 LLC CP	1.53	03/12/2018	10,013,000.00	10,008,318.92	10,007,863.33
NTRD	CPD	107032	THUNDER BAY FUNDING LLC CP	1.81	05/18/2018	25.000.000.00	24.901.958.34	24.891.923.50
NTRD	CPD	107033	CIESCO LLC CP	1.71	04/13/2018	50.000.000.00	49.897.875.00	49.892.139.00
NTRD	CPD	107034	LA FAYETTE ASSET SEC LLC CP	1.83	05/17/2018	26,288,000.00	26,185,104.38	26,176,135.88
NTRD	CPD	107035	REGENCY MARKETS NO. 1 LLC CP	1.55	03/12/2018	50,000,000.00	49,976,319.44	49,974,350.00
NTRD	CPD	107036	REGENCY MARKETS NO. 1 LLC CP	1.55	03/12/2018	26.864.000.00	26.851.276.91	26.850.218.77

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NTRD	CPD	107039	MONT BLANC CAPITAL CORP CP	1.6	03/12/2018	17,145,000.00	17,136,618.00	17,136,204.62
NTRD	CPD	107040	SHEFFIELD RECEIVABLES CORP CP	1.53	03/15/2018	25,000,000.00	24,985,125.00	24,983,854.25
NTRD	CPD	107042	ATLANTIC ASSET SEC LLC CP	1.85	05/18/2018	16.373.000.00	16.307.371.56	16.301.140.70
NTRD	CPD	107043	AUTOBAHN FUNDING CO LLC CP	1.53	03/16/2018	50,000,000.00	49,968,125.00	49,965,355.50
NTRD	CPD	107044	AUTOBAHN FUNDING CO LLC CP	1.53	03/16/2018	25,000,000.00	24,984,062.50	24,982,677.75
NTRD	CPD	107047	CANCARA ASSET SEC LLC CP	1.78	04/19/2018	27.000.000.00	26.934.585.00	26.932.500.00
NTRD	CPD	107049	LA FAYETTE ASSET SEC LLC CP	1.56	03/14/2018	35,000,000.00	34,980,283.33	34,978,957.30
NTRD	CPD	107051	OLD LINE FUNDING LLC CP	1.85	05/18/2018	21,749,000.00	21,661,822.75	21,654,071.05
NTRD	CPD	107056	AUTOBAHN FUNDING CO LLC CP	1.52	03/20/2018	50.000.000.00	49.959.888.89	49.955.639.00
NTRD	CPD	107057	ATLANTIC ASSET SEC LLC CP	1.59	03/16/2018	50,000,000.00	49,966,875.00	49,965,355.50
NTRD	CPD	107058	LA FAYETTE ASSET SEC LLC CP	1.56	03/15/2018	25,000,000.00	24,984,833.34	24,983,854.25
NTRD	CPD	107059	OLD LINE FUNDING LLC CP	1.87	05/18/2018	50.000.000.00	49.797.416.67	49.781.762.50
NTRD	CPD	107060	LA FAYETTE ASSET SEC LLC CP	1.6	03/15/2018	25,000,000.00	24,984,444.45	24,983,854.25
NTRD	CPD	107061	CAFCO LLC CP	1.9	05/11/2018	4,543,000.00	4,525,976.37	4,525,482.19
NTRD	CPD	107062	CAFCO LLC CP	1.9	05/11/2018	6.457.000.00	6.432.804.19	6.432.101.81
NTRD	CPD	107066	MONT BLANC CAPITAL CORP CP	1.64	03/15/2018	24,559,000.00	24,543,336.82	24,543,139.06
NTRD	CPD	107067	LA FAYETTE ASSET SEC LLC CP	1.6	03/13/2018	50,000,000.00	49,973,333.33	49,972,158.50
NTRD	CPD	107070	ATLANTIC ASSET SEC LLC CP	1.6	03/16/2018	35.000.000.00	34.976.666.66	34.975.748.85
NTRD	CPD	107072	REGENCY MARKETS NO. 1 LLC CP	1.58	03/19/2018	50.000.000.00	49.960.500.00	49.958.121.00
NTRD	CPD	107073	REGENCY MARKETS NO. 1 LLC CP	1.58	03/19/2018	50,000,000.00	49,960,500.00	49,958,121.00
NTRD	CPD	107074	REGENCY MARKETS NO. 1 LLC CP	1.58	03/19/2018	26.461.000.00	26.440.095.81	26.438.836.80
NTRD	CPD	107075	SHEFFIELD RECEIVABLES CORP CP	1.53	03/22/2018	50.000.000.00	49.955.375.00	49.950.653.00
NTRD	CPD	107076	OLD LINE FUNDING LLC CP	1.76	04/19/2018	50,000,000.00	49,880,222.22	49,875,208.50
NTRD	CPD	107077	CIESCO LLC CP	1.74	04/19/2018	50.000.000.00	49.881.583.33	49.875.208.50
NTRD	CPD	107078	CIESCO LLC CP	1.74	04/19/2018	50.000.000.00	49.881.583.33	49.875.208.50
NTRD	CPD	107079	ATLANTIC ASSET SEC LLC CP	1.62	03/22/2018	50,000,000.00	49,952,750.00	49,950,469.50
NTRD	CPD	107080	OLD LINE FUNDING LLC CP	1.8	04/23/2018	50.000.000.00	49.867.500.00	49.863.650.00
NTRD	CPD	107081	LA FAYETTE ASSET SEC LLC CP	1.62	04/06/2018	20.000.000.00	19.967.600.00	19.964.500.60
NTRD	CPD	107082	REGENCY MARKETS NO. 1 LLC CP	1.58	03/12/2018	9,440,000.00	9,435,442.58	9,435,157.28
NTRD	CPD	107083	ATLANTIC ASSET SEC LLC CP	1.76	04/11/2018	45.000.000.00	44.909.800.00	44.905.710.15
NTRD	CPD	107085	CAFCO LLC CP	1.9	05/17/2018	2.003.000.00	1.994.860.03	1.994.441.84
NTRD	CPD	107086	CAFCO LLC CP	1.9	05/17/2018	6,172,000.00	6,146,917.68	6,145,629.08
NTRD	CPD	107087	SHEFFIELD RECEIVABLES CORP CP	1.53	03/23/2018	50.000.000.00	49.953.250.00	49.948.090.50
NTRD	CPD	107088	SHEFFIELD RECEIVABLES CORP CP	1.53	03/23/2018	25.000.000.00	24.976.625.00	24.974.045.25
NTRD	CPD	107089	LA FAYETTE ASSET SEC LLC CP	1.61	04/03/2018	50,000,000.00	49,926,208.33	49,922,083.35
NTRD	CPD	107090	ATLANTIC ASSET SEC LLC CP	1.6	04/04/2018	34.000.000.00	33.948.622.22	33.941.722.98
NTRD	CPD	107092	AUTOBAHN FUNDING CO LLC CP	1.53	03/23/2018	25.000.000.00	24.976.625.00	24.974.045.25
NTRD	CPD	107093	THUNDER BAY FUNDING LLC CP	1.93	05/15/2018	16,200,000.00	16,134,862.50	16,133,275.76
NTRD	CPD	107094	DANSKE CORP CP	1.84	05/07/2018	11.336.000.00	11.297.180.49	11.295.187.91
NTRD	CPD	107097	LA FAYETTE ASSET SEC LLC CP	1.62	04/13/2018	25.000.000.00	24.951.625.00	24.946.069.50
NTRD	CPD	107098	CAFCO LLC CP	1.77	04/20/2018	50,000,000.00	49,877,083.33	49,875,616.50
NTRD	CPD	107099	CIESCO LLC CP	1.78	04/19/2018	50,000,000.00	49,878,861.12	49,875,208.50
NTRD	CPD	107100	TOYOTA MOTOR CREDIT CORP CP	1.98	06/29/2018	12.400.000.00	12.318.160.00	12.312.851.81

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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	CPD	107101	CAFCO LLC CP	1.62	04/05/2018	50,000,000.00	49,921,250.00	49,916,200.00
NTRD	CPD	107103	SHEFFIELD RECEIVABLES CORP CP	1.8	04/23/2018	50,000,000.00	49,867,500.00	49,860,950.00
NTRD	CPD	107105	OLD LINE FUNDING LLC CP	1.93	05/17/2018	15.908.000.00	15.842.330.89	15.839.685.80
NTRD	CPD	107106	OLD LINE FUNDING LLC CP	1.93	05/17/2018	2,792,000.00	2,780,474.47	2,780,010.23
NTRD	CPD	107107	CAFCO LLC CP	1.62	04/05/2018	7,500,000.00	7,488,187.50	7,487,430.00
NTRD	CPD	107108	ATLANTIC ASSET SEC LLC CP	1.63	04/03/2018	50.000.000.00	49.925.291.66	49.916.936.00
NTRD	CPD	107109	ABBEY NATIONAL TREAS SV PLC CP	1.66	04/02/2018	50,000,000.00	49,926,222.22	49,925,383.50
NTRD	CPD	107110	LA FAYETTE ASSET SEC LLC CP	1.98	05/21/2018	35,000,000.00	34,844,075.00	34,841,432.50
NTRD	CPD	107111	ATLANTIC ASSET SEC LLC CP	1.62	04/02/2018	50.000.000.00	49.928.000.00	49.919.608.50
NTRD	CPD	107112	CAFCO LLC CP	1.92	05/18/2018	17,700,000.00	17,626,368.00	17,623,132.26
NTRD	CPD	107113	LA FAYETTE ASSET SEC LLC CP	1.62	04/13/2018	40,000,000.00	39,922,600.00	39,913,711.20
NTRD	CPD	107114	LA FAYETTE ASSET SEC LLC CP	2.03	05/22/2018	18.191.000.00	18.106.886.84	18.107.287.02
NTRD	CPD	107116	SHEFFIELD RECEIVABLES CORP CP	1.59	03/15/2018	50,000,000.00	49,969,083.33	49,967,708.50
NTRD	CPD	107117	LA FAYETTE ASSET SEC LLC CP	1.57	03/23/2018	25,000,000.00	24,976,013.89	24,974,045.25
NTRD	CPD	107118	LA FAYETTE ASSET SEC LLC CP	1.48	03/06/2018	50.000.000.00	49.989.722.23	49.987.366.50
NTRD	CPD	107119	CANCARA ASSET SEC LLC CP	1.5	03/05/2018	3,000,000.00	2,999,500.00	2,999,382.09
NTRD	CPD	107120	THUNDER BAY FUNDING LLC CP	1.55	03/14/2018	1,700,000.00	1,699,048.47	1,698,977.93
NTRD	CPD	107121	ATLANTIC ASSET SEC LLC CP	1.65	04/04/2018	35.000.000.00	34.945.458.33	34.940.008.95
NTRD	CPD	107122	CAFCO LLC CP	1.61	04/10/2018	50.000.000.00	49.910.555.55	49.903.821.00
NTRD	CPD	107123	ATLANTIC ASSET SEC LLC CP	1.8	04/13/2018	15,000,000.00	14,967,750.00	14,966,908.35
NTRD	CPD	107124	OLD LINE FUNDING LLC CP	2.05	06/25/2018	12.979.000.00	12.893.266.50	12.888.646.69
NTRD	CPD	107125	ATLANTIC ASSET SEC LLC CP	1.5	03/06/2018	2.000.000.00	1.999.583.34	1.999.509.66
NTRD	CPD	107126	THUNDER BAY FUNDING LLC CP	1.58	03/20/2018	16,000,000.00	15,986,657.77	15,985,804.48
NTRD	CPD	107127	ATLANTIC ASSET SEC LLC CP	1.65	04/06/2018	50.000.000.00	49.917.500.00	49.908.887.50
NTRD	CPD	107128	THUNDER BAY FUNDING LLC CP	1.83	05/08/2018	11.470.000.00	11.430.352.04	11.428.076.23
NTRD	CPD	107129	DANSKE CORP CP	1.7	04/09/2018	50,000,000.00	49,907,916.66	49,904,611.00
NTRD	CPD	107130	DANSKE CORP CP	1.7	04/09/2018	31.565.000.00	31.506.867.79	31.504.780.92
NTRD	CPD	107131	AUTOBAHN FUNDING CO LLC CP	1.62	04/04/2018	50.000.000.00	49.923.500.00	49.916.534.50
NTRD	CPD	107132	AUTOBAHN FUNDING CO LLC CP	1.62	04/04/2018	50,000,000.00	49,923,500.00	49,916,534.50
NTRD	CPD	107133	ATLANTIC ASSET SEC LLC CP	1.62	04/02/2018	50.000.000.00	49.928.000.00	49.919.608.50
NTRD	CPD	107134	SHEFFIELD RECEIVABLES CORP CP	1.65	04/13/2018	50.000.000.00	49.901.458.33	49.890.428.00
NTRD	CPD	107135	CAFCO LLC CP	1.62	04/10/2018	50,000,000.00	49,910,000.00	49,903,821.00
NTRD	CPD	107136	OLD LINE FUNDING LLC CP	1.84	04/25/2018	50.000.000.00	49.859.444.44	49.866.222.20
NTRD	CPD	107137	OLD LINE FUNDING LLC CP	1.84	04/25/2018	21.890.000.00	21.828.464.78	21.831.432.08
NTRD	CPD	107138	AUTOBAHN FUNDING CO LLC CP	1.61	04/02/2018	50,000,000.00	49,928,444.44	49,921,808.50
NTRD	CPD	107139	SHEFFIELD RECEIVABLES CORP CP	1.73	04/19/2018	50.000.000.00	49.882.263.89	49.872.916.50
NTRD	CPD	107140	LA FAYETTE ASSET SEC LLC CP	1.5	03/06/2018	50.000.000.00	49.989.583.33	49.987.366.50
NTRD	CPD	107141	AUTOBAHN FUNDING CO LLC CP	1.64	04/05/2018	50,000,000.00	49,920,277.78	49,913,900.00
NTRD	CPD	107143	OLD LINE FUNDING LLC CP	2.02	05/23/2018	25.000.000.00	24.883.569.45	24.881.816.75
NTRD	CPD	107144	DANSKE CORP CP	1.87	05/07/2018	5.578.000.00	5.558.587.01	5.557.917.97
NTRD	CPD	107145	DANSKE CORP CP	1.87	05/07/2018	44,086,000.00	43,932,568.47	43,927,280.70
NTRD	CPD	107148	CAFCO LLC CP	1.63	04/13/2018	50,000,000.00	49,902,652.78	49,896,294.50
NTRD	CPD	107149	CAFCO LLC CP	1.63	04/13/2018	50.000.000.00	49.902.652.78	49.896.294.50

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NTRD	CPD	107150	LA FAYETTE ASSET SEC LLC CP	1.63	03/27/2018	50,000,000.00	49,941,138.89	49,943,375.00
NTRD	CPD	107151	ATLANTIC ASSET SEC LLC CP	1.62	04/04/2018	50,000,000.00	49,923,500.00	49,914,298.50
NTRD	CPD	107152	ATLANTIC ASSET SEC LLC CP	1.65	04/06/2018	50,000,000.00	49,917,500.00	49,908,887.50
NTRD	CPD	107153	CIESCO LLC CP	2.03	06/01/2018	50,000,000.00	49,740,611.11	49,735,725.00
NTRD	CPD	107154	CRC FUNDING LLC CP	1.72	04/19/2018	38,000,000.00	37,911,037.78	37,905,897.18
NTRD	CPD	107158	NATIXIS NY BRANCH CP	1.35	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	CPD	107159	NATIXIS NY BRANCH CP	1.35	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	CPD	107160	LA FAYETTE ASSET SEC LLC CP	1.8	04/16/2018	1,400,000.00	1,396,780.00	1,396,744.73
NTRD	CPD	107161	LA FAYETTE ASSET SEC LLC CP	1.85	05/08/2018	10,535,000.00	10,498,186.03	10,496,493.73
	CPD Total					7,987,586,000.00	7,977,785,172.47	7,977,126,618.13
NTRD	FCDN	104919	FFCB D/N	1.19	05/24/2018	50,000,000.00	49,861,166.67	49,805,150.00
	FCDN Total					50,000,000.00	49,861,166.67	49,805,150.00
NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	03/19/2018	23,750,000.00	23,749,308.33	23,739,930.00
NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	03/19/2018	50,000,000.00	49,998,561.32	49,978,800.00
NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	03/19/2018	150,000.00	149,995.68	149,936.40
NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	04/11/2018	25,000,000.00	24,999,158.00	24,981,950.00
NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	04/17/2018	17,950,000.00	17,950,000.00	17,938,063.25
NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/06/2018	25,000,000.00	25,000,000.00	24,844,875.00
NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	08/20/2018	25,000,000.00	25,000,000.00	24,920,250.00
NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	09/04/2018	39,815,000.00	39,815,000.00	39,668,401.17
NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,995,527.16	24,884,075.00
NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	01/13/2020	25,000,000.00	24,979,844.02	24,476,800.00
NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	01/13/2020	26,125,000.00	26,103,937.00	25,578,256.00
NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/04/2018	25,000,000.00	25,000,000.00	24,801,325.00
NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	07/13/2020	27,800,000.00	27,775,311.09	27,008,561.80
NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	01/13/2020	35,500,000.00	35,489,383.86	34,762,984.50
NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	01/28/2019	25,000,000.00	24,991,644.61	24,813,075.00
NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	05/01/2019	25,000,000.00	24,997,180.74	24,643,750.00
NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	05/01/2019	43,500,000.00	43,495,009.91	42,880,125.00
NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	04/17/2019	34,475,000.00	34,475,000.00	34,103,118.18
NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	05/15/2019	25,000,000.00	24,991,214.06	24,685,700.00
NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	05/15/2019	25,000,000.00	24,991,214.06	24,685,700.00
NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	05/15/2019	25,000,000.00	24,991,214.06	24,685,700.00
NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,241,650.00
NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,991,700.89	24,241,650.00
NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,862,650.00
NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,980,349.08	48,377,050.00
NTRD	FFCB	100512	FFCB 1.35	1.35	01/28/2020	30,000,000.00	30,000,000.00	29,451,960.00
NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,569,375.00
NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	09/21/2020	23,165,000.00	23,162,767.08	22,526,016.64
NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	09/21/2020	32,080,000.00	32,076,905.63	31,195,105.28

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NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/02/2020	25,000,000.00	24,966,564.00	24,252,150.00
NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,979,260.79	24,630,175.00
NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,630,175.00
NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,630,175.00
NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	02/18/2020	23,600,000.00	23,591,336.34	23,147,540.80
NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,996,635.49	24,855,475.00
NTRD	FFCB	100627	FFCB 1.4	1.4	02/24/2020	25,000,000.00	25,000,000.00	24,533,125.00
NTRD	FFCB	100628	FFCB 1.4	1.4	02/24/2020	25,000,000.00	25,000,000.00	24,533,125.00
NTRD	FFCB	100641	FFCB 1.4	1.4	02/24/2020	27,000,000.00	27,000,000.00	26,495,775.00
NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	02/24/2020	19,150,000.00	19,150,000.00	18,792,373.75
NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	02/24/2020	25,000,000.00	24,990,695.58	24,533,125.00
NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	04/07/2020	50,000,000.00	50,000,000.00	48,930,500.00
NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	04/07/2020	50,000,000.00	49,986,858.31	48,930,500.00
NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	04/07/2020	50,000,000.00	50,000,000.00	48,930,500.00
NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	04/13/2020	25,000,000.00	25,000,000.00	24,494,825.00
NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	04/13/2020	25,000,000.00	25,000,000.00	24,494,825.00
NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	04/13/2020	50,000,000.00	50,000,000.00	48,989,650.00
NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	04/13/2020	46,645,000.00	46,595,168.08	45,702,444.49
NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	03/16/2020	49,000,000.00	48,986,649.38	48,007,407.00
NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	03/16/2020	41,500,000.00	41,495,463.89	40,659,334.50
NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	01/07/2020	50,000,000.00	49,987,645.98	48,872,300.00
NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	01/07/2020	47,540,000.00	47,528,253.80	46,467,782.84
NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	04/27/2020	25,000,000.00	25,000,000.00	24,462,850.00
NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	04/27/2020	10,900,000.00	10,900,000.00	10,665,802.60
NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	04/27/2020	25,000,000.00	25,000,000.00	24,462,850.00
NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	04/27/2020	25,000,000.00	25,000,000.00	24,462,850.00
NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	04/27/2020	25,000,000.00	25,000,000.00	24,462,850.00
NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	06/29/2020	25,000,000.00	25,000,000.00	24,429,000.00
NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	06/29/2020	25,000,000.00	25,000,000.00	24,429,000.00
NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	06/29/2020	17,730,000.00	17,730,000.00	17,325,046.80
NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	06/29/2020	25,000,000.00	25,000,000.00	24,429,000.00
NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/04/2021	50,000,000.00	49,982,013.70	47,603,000.00
NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	08/16/2021	32,120,000.00	32,103,204.77	30,870,339.28
NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	09/01/2021	25,000,000.00	24,991,237.68	23,775,975.00
NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	09/01/2021	25,000,000.00	24,981,548.60	23,775,975.00
NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	09/01/2021	25,000,000.00	24,982,369.14	23,775,975.00
NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	09/01/2021	11,175,000.00	11,159,203.20	10,627,860.83
NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	05/04/2020	50,000,000.00	50,000,000.00	48,959,550.00
NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	05/04/2020	25,000,000.00	25,000,000.00	24,479,775.00
NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	05/04/2020	25,000,000.00	25,000,000.00	24,479,775.00
NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	08/17/2020	40,000,000.00	40,000,000.00	38,985,640.00
NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	08/17/2020	27,000,000.00	26,993,674.48	26,315,307.00
NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	08/17/2020	25,000,000.00	24,985,502.58	24,366,025.00

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NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	08/17/2020	30,000,000.00	29,981,559.28	29,239,230.00
NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	06/29/2020	50,000,000.00	50,000,000.00	48,466,050.00
NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	06/29/2020	25,000,000.00	25,000,000.00	24,233,025.00
NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	07/28/2021	50,000,000.00	50,000,000.00	47,630,550.00
NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	07/28/2021	25,000,000.00	25,000,000.00	23,815,275.00
NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	07/28/2021	35,000,000.00	35,000,000.00	33,341,385.00
NTRD	FFCB	94778	FFCB 1.51	1.51	09/04/2018	21,805,000.00	21,805,000.00	21,767,560.82
NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	06/08/2020	25,000,000.00	25,000,000.00	24,279,600.00
NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,038,250.00
NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,992,690.40	48,038,250.00
NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,671.94	21,871,815.23
NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	01/27/2020	21,000,000.00	21,000,000.00	20,617,905.00
NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	01/27/2020	21,000,000.00	21,000,000.00	20,617,905.00
NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,767,701.00
NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	09/08/2021	25,000,000.00	25,000,000.00	23,773,525.00
NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	09/08/2021	25,000,000.00	25,000,000.00	23,773,525.00
NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	09/08/2021	25,000,000.00	25,000,000.00	23,773,525.00
NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	09/08/2021	25,000,000.00	25,000,000.00	23,773,525.00
NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,953,312.61	40,944,170.00
NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	47,609,500.00
NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,166,232.25
NTRD	FFCB	103721	FFCB 1.55	1.55	01/10/2020	41,980,000.00	41,976,038.89	41,420,700.46
NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	05/17/2021	45,650,000.00	45,635,321.41	44,217,457.35
NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	05/17/2021	25,000,000.00	24,975,910.47	24,215,475.00
NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,292,125.00
NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,979,367.46	32,065,605.00
NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	02/17/2021	25,000,000.00	24,980,486.75	24,276,950.00
NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	02/17/2021	25,000,000.00	24,983,287.03	24,276,950.00
NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	02/17/2021	25,000,000.00	24,983,296.66	24,276,950.00
NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	02/17/2021	30,000,000.00	29,980,319.31	29,132,340.00
NTRD	FFCB	100950	FFCB 1.59	1.59	03/23/2020	25,000,000.00	25,000,000.00	24,570,625.00
NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	02/17/2021	50,000,000.00	49,970,301.37	48,411,750.00
NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	04/12/2021	50,000,000.00	50,000,000.00	48,492,850.00
NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	04/12/2021	25,000,000.00	25,000,000.00	24,246,425.00
NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	04/20/2021	50,000,000.00	49,974,895.94	48,531,950.00
NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	04/20/2021	25,000,000.00	24,984,309.96	24,265,975.00
NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	04/20/2021	30,000,000.00	29,975,510.15	29,119,170.00
NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	04/20/2021	20,710,000.00	20,677,290.98	20,101,933.69
NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	06/14/2021	50,000,000.00	50,000,000.00	48,319,650.00
NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	06/14/2021	39,040,000.00	38,863,361.05	37,727,982.72
NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	03/01/2021	12,390,000.00	12,386,281.64	12,059,930.40
NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	03/01/2021	19,410,000.00	19,404,174.88	18,892,917.60
NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	06/01/2020	50,000,000.00	49,983,850.08	49,219,350.00

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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	06/01/2020	16,000,000.00	15,994,832.02	15,750,192.00
NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	05/25/2021	25,000,000.00	24,915,694.32	24,279,225.00
NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	02/06/2020	18,000,000.00	18,000,000.00	17,731,962.00
NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	04/12/2021	25,000,000.00	24,984,419.49	24,292,925.00
NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	04/12/2021	33,600,000.00	33,583,220.27	32,649,691.20
NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	04/12/2021	35,500,000.00	35,472,299.09	34,495,953.50
NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	04/12/2021	26,440,000.00	26,423,467.74	25,692,197.48
NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	04/05/2021	25,000,000.00	24,971,709.28	24,298,825.00
NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	08/16/2021	28,075,000.00	28,074,038.81	27,156,498.30
NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	05/03/2021	25,000,000.00	24,984,131.98	24,263,875.00
NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	05/03/2021	25,000,000.00	24,984,131.98	24,263,875.00
NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	02/27/2020	25,000,000.00	25,000,000.00	24,670,875.00
NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	05/18/2020	30,000,000.00	30,000,000.00	29,585,580.00
NTRD	FFCB	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	19,637,380.00
NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,722,437.27	33,162,241.31
NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	02/11/2021	25,000,000.00	25,000,000.00	24,431,925.00
NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	02/11/2021	25,000,000.00	25,000,000.00	24,431,925.00
NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	05/17/2021	40,000,000.00	39,963,067.76	39,166,200.00
NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	05/03/2021	23,650,000.00	23,621,722.47	23,231,702.45
NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/06/2021	50,000,000.00	50,000,000.00	48,922,500.00
NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/06/2021	15,000,000.00	15,000,000.00	14,676,750.00
NTRD	FFCB	103222	FFCB 2.01	2.01	12/08/2021	50,000,000.00	50,000,000.00	48,936,300.00
NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	07/19/2021	40,000,000.00	40,000,000.00	39,050,880.00
NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	07/19/2021	42,205,000.00	42,205,000.00	41,203,559.76
NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	01/24/2022	22,380,000.00	22,361,608.12	21,721,110.42
NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,775,787.95	49,006,300.00
NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,773,991.40	5,684,730.80
NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,941,127.61	13,721,764.00
NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	01/24/2022	20,000,000.00	20,000,000.00	19,521,860.00
NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	01/24/2022	20,000,000.00	20,000,000.00	19,521,860.00
NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	01/24/2022	20,000,000.00	20,000,000.00	19,521,860.00
NTRD	FFCB	106068	FFCB 2.14 (CALLABLE)	2.14	11/01/2021	25,000,000.00	25,000,000.00	24,432,200.00
NTRD	FFCB	106071	FFCB 2.14 (CALLABLE)	2.14	11/01/2021	25,000,000.00	25,000,000.00	24,432,200.00
NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	03/29/2022	40,000,000.00	40,000,000.00	38,919,120.00
NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	04/06/2022	25,000,000.00	25,000,000.00	24,344,350.00
NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	04/06/2022	20,000,000.00	20,000,000.00	19,475,480.00
NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	04/06/2022	15,000,000.00	15,000,000.00	14,606,610.00
NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	01/11/2022	25,000,000.00	25,000,000.00	24,378,225.00
NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	01/11/2022	25,000,000.00	25,000,000.00	24,378,225.00
NTRD	FFCB	106132	FFCB 2.23 (CALLABLE)	2.23	11/01/2022	24,360,000.00	24,338,487.01	23,684,424.12
NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	03/14/2022	22,955,000.00	22,955,000.00	22,490,528.53
NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	03/23/2022	30,000,000.00	30,000,000.00	29,266,560.00
NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	9,818,960.00

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NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	9,926,968.56
NTRD	FFCB	106232	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	25,000,000.00	25,000,000.00	24,364,375.00
NTRD	FFCB	106263	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	21,350,000.00	21,350,000.00	20,807,176.25
NTRD	FFCB	106608	FFCB 2.39 (CALLABLE)	2.39	12/27/2022	28,865,000.00	28,809,293.40	28,318,239.17
NTRD	FFCB	106650	FFCB 2.47 (CALLABLE)	2.47	01/03/2023	20,000,000.00	20,000,000.00	19,626,960.00
NTRD	FFCB	106652	FFCB 2.47 (CALLABLE)	2.47	01/03/2023	10,000,000.00	10,000,000.00	9,813,480.00
NTRD	FFCB	106649	FFCB 2.47 (CALLABLE)	2.47	01/03/2023	20,000,000.00	20,000,000.00	19,626,960.00
NTRD	FFCB	106196	FFCB 2.54 (CALLABLE)	2.54	11/27/2023	25,000,000.00	25,000,000.00	24,278,325.00
NTRD	FFCB	106215	FFCB 2.55 (CALLABLE)	2.55	11/08/2023	10,899,000.00	10,896,921.24	10,563,212.71
NTRD	FFCB	106772	FFCB 2.68 (CALLABLE)	2.68	09/05/2023	10,000,000.00	9,990,246.97	9,776,460.00
NTRD	FFCB	106832	FFCB 2.77 (CALLABLE)	2.77	01/23/2024	25,000,000.00	25,000,000.00	24,661,750.00
NTRD	FFCB	107050	FFCB 2.92 (CALLABLE)	2.92	02/21/2023	25,000,000.00	25,000,000.00	24,943,025.00
	FFCB Total					4,853,654,000.00	4,851,899,386.81	4,734,644,467.19
NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	08/22/2018	22,600,000.00	22,544,973.24	22,504,176.00
NTRD	FHLB	104933	FHLB 1.125	1.125	05/25/2018	22,850,000.00	22,847,995.11	22,819,906.55
NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,198,530.12	44,865,294.00
NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,998,374.03	49,629,750.00
NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,998,178.91	27,792,660.00
NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,893,493.12	45,544,320.90
NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,992,911.90	49,612,550.00
NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,939,876.99	37,650,964.20
NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,258,350.00
NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,258,350.00
NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	07/19/2021	29,695,000.00	29,689,974.94	28,472,783.50
NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/02/2019	25,000,000.00	25,000,000.00	24,655,200.00
NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	06/15/2020	31,200,000.00	31,200,000.00	30,522,398.40
NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	09/30/2021	41,500,000.00	41,500,000.00	39,489,989.00
NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	06/30/2021	25,000,000.00	25,000,000.00	24,121,625.00
NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	06/30/2021	29,000,000.00	29,000,000.00	27,981,085.00
NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	06/30/2021	16,950,000.00	16,950,000.00	16,354,461.75
NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	07/28/2021	24,000,000.00	24,000,000.00	23,064,216.00
NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,369,975.00
NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,985,240.42	48,739,950.00
NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	09/01/2021	25,000,000.00	24,982,475.35	23,976,875.00
NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	47,927,300.00
NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	16,759,540.00
NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	09/21/2021	25,000,000.00	25,000,000.00	24,115,425.00
NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	04/29/2020	25,000,000.00	25,000,000.00	24,569,800.00
NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/07/2021	50,000,000.00	50,000,000.00	48,053,800.00
NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,239,800.00
NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	02/26/2021	6,000,000.00	5,998,921.38	5,808,000.00
NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	02/26/2021	1,200,000.00	1,199,784.28	1,161,600.00

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NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	04/26/2021	34,500,000.00	34,491,293.75	33,577,953.00
NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	04/26/2021	25,000,000.00	25,000,000.00	24,331,850.00
NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50.000.000.00	50.000.000.00	48.374.900.00
NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,831,131.60	48,798,700.00
NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,831,131.60	48,798,700.00
NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25.000.000.00	24.915.565.79	24.399.350.00
NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,887,170.33	48,798,700.00
NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,887,170.33	48,798,700.00
NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/09/2021	25.000.000.00	25.000.000.00	24.326.100.00
NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/06/2021	25,000,000.00	25,000,000.00	24,339,800.00
NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/02/2021	24,200,000.00	24,200,000.00	23,558,409.60
NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/02/2021	15.000.000.00	15.000.000.00	14.602.320.00
NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	05/17/2022	25,000,000.00	25,000,000.00	24,204,875.00
NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	05/17/2021	20,000,000.00	20,000,000.00	19,592,760.00
NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25.000.000.00	25.000.000.00	24.339.050.00
NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,360,625.00
NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,360,625.00
NTRD	FHLB	106480	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25.000.000.00	25.000.000.00	24.683.725.00
NTRD	FHLB	106481	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25.000.000.00	25.000.000.00	24.683.725.00
NTRD	FHLB	106489	FHLB 2.125 (CALLABLE)	2.125	12/29/2020	25,000,000.00	25,000,000.00	24,689,675.00
NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	03/29/2022	13.500.000.00	13.500.000.00	13.142.371.50
NTRD	FHLB	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25.000.000.00	25.000.000.00	24.281.025.00
NTRD	FHLB	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	9,712,410.00
NTRD	FHLB	106235	FHLB 2.20 (CALLABLE)	2.2	12/07/2021	25.000.000.00	25.000.000.00	24.509.075.00
NTRD	FHLB	106757	FHLB 2.20 (CALLABLE)	2.2	01/29/2021	25.000.000.00	25.000.000.00	24.802.675.00
NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	02/15/2022	25,000,000.00	25,000,000.00	24,504,025.00
NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	03/08/2022	25.000.000.00	25.000.000.00	24.465.375.00
NTRD	FHLB	106240	FHLB 2.22 (CALLABLE)	2.22	12/08/2021	25.000.000.00	25.000.000.00	24.519.300.00
NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	17,635,158.00
NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	02/28/2022	18.400.000.00	18.400.000.00	18.133.439.20
NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	02/01/2022	20.000.000.00	19.992.025.60	19.650.240.00
NTRD	FHLB	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	24,295,525.00
NTRD	FHLB	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25.000.000.00	25.000.000.00	24.363.150.00
NTRD	FHLB	106665	FHLB 2.28 (CALLABLE)	2.28	10/26/2022	40.975.000.00	40.777.163.22	40.026.100.95
NTRD	FHLB	106314	FHLB 2.35 (CALLABLE)	2.35	12/19/2022	25,000,000.00	25,000,000.00	24,391,850.00
NTRD	FHLB	106759	FHLB 2.35 (CALLABLE)	2.35	01/25/2022	25.000.000.00	25.000.000.00	24.727.575.00
NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25.000.000.00	25.000.000.00	24.580.175.00
NTRD	FHLB	106376	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,440,725.00
NTRD	FHLB	106377	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25.000.000.00	25.000.000.00	24.627.925.00
NTRD	FHLB	106379	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25.000.000.00	25.000.000.00	24.448.175.00
NTRD	FHLB	106380	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,440,725.00
NTRD	FHLB	106251	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	24,364,275.00
NTRD	FHLB	106252	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25.000.000.00	25.000.000.00	24.352.250.00

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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	FHLB	106582	FHLB 2.41 (CALLABLE)	2.41	01/10/2023	25,000,000.00	25,000,000.00	24,521,725.00
NTRD	FHLB	106353	FHLB 2.42 (CALLABLE)	2.42	12/21/2022	25,000,000.00	25,000,000.00	24,445,300.00
NTRD	FHLB	106378	FHLB 2.42 (CALLABLE)	2.42	12/28/2022	25,000,000.00	25,000,000.00	24,440,700.00
NTRD	FHLB	106588	FHLB 2.42 (CALLABLE)	2.42	01/10/2023	25,000,000.00	25,000,000.00	24,532,350.00
NTRD	FHLB	106352	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,439,550.00
NTRD	FHLB	106358	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,439,550.00
NTRD	FHLB	106595	FHLB 2.43 (CALLABLE)	2.43	01/11/2023	25,000,000.00	25,000,000.00	24,535,175.00
NTRD	FHLB	106381	FHLB 2.45 (CALLABLE)	2.45	12/21/2022	25,000,000.00	25,000,000.00	24,448,775.00
NTRD	FHLB	106382	FHLB 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,451,550.00
NTRD	FHLB	106629	FHLB 2.45 (CALLABLE)	2.45	01/11/2023	25,000,000.00	25,000,000.00	24,542,750.00
NTRD	FHLB	106589	FHLB 2.48 (CALLABLE)	2.48	01/09/2023	25,000,000.00	25,000,000.00	24,525,650.00
NTRD	FHLB	106768	FHLB 2.48 (CALLABLE)	2.48	01/25/2023	15,000,000.00	15,000,000.00	14,735,850.00
NTRD	FHLB	106740	FHLB 2.50 (CALLABLE)	2.5	01/30/2023	25,000,000.00	25,000,000.00	24,641,475.00
NTRD	FHLB	106750	FHLB 2.50 (CALLABLE)	2.5	01/30/2023	25,000,000.00	25,000,000.00	24,538,950.00
NTRD	FHLB	106747	FHLB 2.52 (CALLABLE)	2.52	01/26/2023	25,000,000.00	25,000,000.00	24,540,850.00
NTRD	FHLB	106762	FHLB 2.52 (CALLABLE)	2.52	01/30/2023	25,000,000.00	25,000,000.00	24,564,650.00
NTRD	FHLB	106770	FHLB 2.52 (CALLABLE)	2.52	01/30/2023	25,000,000.00	25,000,000.00	24,559,075.00
NTRD	FHLB	106751	FHLB 2.53 (CALLABLE)	2.53	01/26/2023	25,000,000.00	25,000,000.00	24,542,200.00
NTRD	FHLB	106867	FHLB 2.70 (CALLABLE)	2.7	02/13/2023	25,000,000.00	25,000,000.00	24,723,025.00
NTRD	FHLB	106874	FHLB 2.70 (CALLABLE)	2.7	02/13/2023	6,950,000.00	6,950,000.00	6,873,000.95
	FHLB Total					2,536,065,000.00	2,535,083,382.01	2,478,396,383.50
NTRD	FHLD	104055	FHLB D/N	1	03/01/2018	30,000,000.00	30,000,000.00	30,000,000.00
NTRD	FHLD	104254	FHLB D/N	1.07	03/26/2018	10,000,000.00	9,992,569.44	9,989,860.00
NTRD	FHLD	104316	FHLB D/N	1.08	03/26/2018	15,000,000.00	14,988,750.00	14,984,790.00
	FHLD Total					55,000,000.00	54,981,319.44	54,974,650.00
NTRD	FHLM	104498	FHLMC 0.875	0.875	03/07/2018	50,000,000.00	49,998,240.12	49,996,100.00
NTRD	FHLM	104499	FHLMC 0.875	0.875	03/07/2018	38,189,000.00	38,187,655.84	38,186,021.26
NTRD	FHLM	99534	FHLMC 1.25	1.25	10/02/2019	50,000,000.00	49,915,256.66	49,228,000.00
NTRD	FHLM	99543	FHLMC 1.25	1.25	10/02/2019	50,000,000.00	49,946,552.90	49,228,000.00
NTRD	FHLM	99544	FHLMC 1.25	1.25	10/02/2019	50,000,000.00	49,946,552.90	49,228,000.00
NTRD	FHLM	100266	FHLMC 1.25	1.25	10/02/2019	45,000,000.00	44,758,175.12	44,305,200.00
NTRD	FHLM	100383	FHLMC 1.25	1.25	10/02/2019	50,000,000.00	49,746,593.73	49,228,000.00
NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	08/01/2019	50,000,000.00	49,814,250.56	49,349,250.00
NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	08/01/2019	50,000,000.00	49,814,250.56	49,349,250.00
NTRD	FHLM	99533	FHLMC 1.250	1.25	10/02/2019	50,000,000.00	49,915,256.66	49,228,000.00
NTRD	FHLM	99758	FHLMC 1.250	1.25	10/02/2019	50,000,000.00	49,961,252.60	49,228,000.00
NTRD	FHLM	99759	FHLMC 1.250	1.25	10/02/2019	50,000,000.00	49,961,252.60	49,228,000.00
NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	09/30/2020	50,000,000.00	50,000,000.00	48,472,250.00
NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	09/30/2020	50,000,000.00	50,000,000.00	47,882,100.00
NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,075,100.00
NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,075,100.00

Los Angeles County Treasurer
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NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,037,550.00
NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,075,100.00
NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50.000.000.00	50.000.000.00	48.103.600.00
NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,075,100.00
NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,075,100.00
NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	05/26/2020	18.000.000.00	18.000.000.00	17.613.306.00
NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	06/28/2019	49,750,000.00	49,750,000.00	49,096,782.50
NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	04/06/2020	50,000,000.00	50,000,000.00	48,803,650.00
NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	02/24/2021	50.000.000.00	50.000.000.00	48.044.650.00
NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	09/21/2020	25,000,000.00	25,000,000.00	24,137,750.00
NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	05/28/2020	25,000,000.00	25,000,000.00	24,336,175.00
NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	05/22/2020	25.000.000.00	25.000.000.00	24.332.050.00
NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	05/22/2020	25,000,000.00	25,000,000.00	24,400,625.00
NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	05/26/2021	50,000,000.00	50,000,000.00	47,765,000.00
NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	09/14/2020	25.000.000.00	25.000.000.00	24.083.200.00
NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	08/25/2020	25,000,000.00	24,995,758.37	24,336,400.00
NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	09/14/2020	25,000,000.00	25,000,000.00	24,117,350.00
NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	06/29/2020	25.000.000.00	25.000.000.00	24.239.400.00
NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	02/10/2020	25.000.000.00	25.000.000.00	24.609.825.00
NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	05/18/2020	25,000,000.00	25,000,000.00	24,620,650.00
NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	08/28/2020	25.000.000.00	25.000.000.00	24.197.200.00
NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	08/28/2020	10.000.000.00	10.000.000.00	9.678.880.00
NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50,000,000.00	50,000,000.00	47,557,100.00
NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50.000.000.00	50.000.000.00	47.572.450.00
NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50.000.000.00	50.000.000.00	47.869.300.00
NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50,000,000.00	50,000,000.00	47,870,750.00
NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50.000.000.00	50.000.000.00	47.510.300.00
NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	09/28/2021	50.000.000.00	50.000.000.00	47.548.650.00
NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	01/27/2020	25,000,000.00	25,000,000.00	24,597,150.00
NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	01/27/2020	25.000.000.00	25.000.000.00	24.570.700.00
NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/07/2020	50.000.000.00	50.000.000.00	48.313.100.00
NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,992,727.97	48,361,750.00
NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50.000.000.00	49.954.449.55	49.213.500.00
NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12.000.000.00	11.989.067.90	11.811.240.00
NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	47,920,150.00
NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50.000.000.00	50.000.000.00	47.791.700.00
NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50.000.000.00	50.000.000.00	47.728.000.00
NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	23,843,675.00
NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	09/16/2021	25.000.000.00	25.000.000.00	23.860.450.00
NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	09/23/2021	25.000.000.00	25.000.000.00	23.809.800.00
NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	09/23/2021	25,000,000.00	25,000,000.00	23,835,950.00
NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	47,898,050.00
NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/02/2020	25.000.000.00	25.000.000.00	24.399.200.00

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NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,156,280.00
NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/01/2021	25,000,000.00	24,995,304.79	24,068,700.00
NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/02/2021	25,000,000.00	25,000,000.00	24,154,575.00
NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/06/2021	25,000,000.00	25,000,000.00	24,187,075.00
NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/02/2021	25,000,000.00	25,000,000.00	24,195,400.00
NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	04/27/2021	25,000,000.00	25,000,000.00	24,427,900.00
NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	04/26/2021	17,510,000.00	17,510,000.00	17,093,034.37
NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	04/27/2021	12,320,000.00	12,320,000.00	12,038,069.12
NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	48,603,300.00
NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	04/13/2021	17,500,000.00	17,500,000.00	17,101,735.00
NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	07/27/2021	25,000,000.00	25,000,000.00	24,411,150.00
NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	01/26/2022	25,000,000.00	25,000,000.00	24,450,875.00
NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	48,865,250.00
NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	01/26/2022	22,520,000.00	22,520,000.00	22,085,273.92
NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	05/17/2022	25,000,000.00	25,000,000.00	24,388,225.00
NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	02/14/2022	25,000,000.00	25,000,000.00	24,444,475.00
NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.22	05/16/2022	25,000,000.00	25,000,000.00	24,297,800.00
NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	05/16/2022	25,000,000.00	25,000,000.00	24,286,500.00
NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	05/16/2022	25,000,000.00	25,000,000.00	24,291,600.00
NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	05/27/2022	25,000,000.00	25,000,000.00	24,359,525.00
NTRD	FHLM	105782	FHLMC 2.25 (CALLABLE)	2.25	10/19/2022	25,000,000.00	25,000,000.00	24,287,325.00
NTRD	FHLM	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	24,289,725.00
NTRD	FHLM	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	24,290,525.00
NTRD	FHLM	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	24,285,750.00
NTRD	FHLM	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,350,300.00
NTRD	FHLM	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,322,775.00
NTRD	FHLM	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,320,625.00
NTRD	FHLM	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,321,500.00
NTRD	FHLM	105903	FHLMC 2.30 (CALLABLE)	2.3	11/03/2022	25,000,000.00	25,000,000.00	24,381,850.00
NTRD	FHLM	105913	FHLMC 2.30 (CALLABLE)	2.3	11/08/2022	25,000,000.00	25,000,000.00	24,368,275.00
NTRD	FHLM	105921	FHLMC 2.30 (CALLABLE)	2.3	11/07/2022	25,000,000.00	25,000,000.00	24,365,925.00
NTRD	FHLM	105923	FHLMC 2.30 (CALLABLE)	2.3	11/03/2022	25,000,000.00	25,000,000.00	24,370,050.00
NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	03/28/2022	25,000,000.00	25,000,000.00	24,416,025.00
NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	03/28/2022	25,000,000.00	25,000,000.00	24,416,800.00
NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	03/28/2022	25,000,000.00	25,000,000.00	24,443,975.00
NTRD	FHLM	105963	FHLMC 2.35 (CALLABLE)	2.35	11/23/2022	25,000,000.00	25,000,000.00	24,367,375.00
NTRD	FHLM	106171	FHLMC 2.35 (CALLABLE)	2.35	12/07/2022	25,000,000.00	25,000,000.00	24,291,200.00
NTRD	FHLM	106163	FHLMC 2.40 (CALLABLE)	2.4	12/05/2022	25,000,000.00	25,000,000.00	24,346,175.00
NTRD	FHLM	106166	FHLMC 2.40 (CALLABLE)	2.4	12/08/2022	25,000,000.00	25,000,000.00	24,346,025.00
NTRD	FHLM	106173	FHLMC 2.40 (CALLABLE)	2.4	12/07/2022	25,000,000.00	25,000,000.00	24,349,125.00
NTRD	FHLM	106213	FHLMC 2.40 (CALLABLE)	2.4	12/08/2022	25,000,000.00	25,000,000.00	24,391,750.00
NTRD	FHLM	106226	FHLMC 2.40 (CALLABLE)	2.4	12/05/2022	25,000,000.00	25,000,000.00	24,402,425.00
NTRD	FHLM	106229	FHLMC 2.40 (CALLABLE)	2.4	12/08/2022	25,000,000.00	25,000,000.00	24,401,875.00

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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	FHLM	106231	FHLMC 2.40 (CALLABLE)	2.4	12/08/2022	25,000,000.00	25,000,000.00	24,403,725.00
NTRD	FHLM	106236	FHLMC 2.40 (CALLABLE)	2.4	12/05/2022	25,000,000.00	25,000,000.00	24,402,825.00
NTRD	FHLM	106238	FHLMC 2.40 (CALLABLE)	2.4	12/08/2022	25.000.000.00	25.000.000.00	24.408.300.00
NTRD	FHLM	106471	FHLMC 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,431,775.00
NTRD	FHLM	106718	FHLMC 2.45 (CALLABLE)	2.45	01/23/2023	25,000,000.00	25,000,000.00	24,519,050.00
NTRD	FHLM	106332	FHLMC 2.45 (CALLALBLE)	2.45	12/20/2022	25.000.000.00	25.000.000.00	24.419.425.00
NTRD	FHLM	106581	FHLMC 2.47 (CALLABLE)	2.47	01/05/2023	25,000,000.00	25,000,000.00	24,525,700.00
NTRD	FHLM	106393	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	24,457,600.00
NTRD	FHLM	106394	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25.000.000.00	25.000.000.00	24.458.525.00
NTRD	FHLM	106590	FHLMC 2.50 (CALLABLE)	2.5	01/09/2023	25,000,000.00	25,000,000.00	24,512,750.00
NTRD	FHLM	106616	FHLMC 2.50 (CALLABLE)	2.5	01/12/2023	25,000,000.00	25,000,000.00	24,558,100.00
	FHLM Total					3,732,789,000.00	3,731,492,598.83	3,627,080,572.17
NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	04/30/2018	25,000,000.00	24,981,693.65	24,977,300.00
NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	04/30/2018	14.800.000.00	14.799.834.16	14.788.766.80
NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	05/25/2018	50,000,000.00	49,956,710.61	49,930,850.00
NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	05/25/2018	30,400,000.00	30,373,680.04	30,357,956.80
NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50.000.000.00	50.000.000.00	49.620.100.00
NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	09/09/2019	50.000.000.00	49.985.505.57	49.123.400.00
NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,637,200.00
NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50.000.000.00	50.000.000.00	49.625.050.00
NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25.000.000.00	25.000.000.00	24.860.425.00
NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,860,425.00
NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25.000.000.00	25.000.000.00	24.834.000.00
NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25.000.000.00	24.994.944.63	24.845.600.00
NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,925,784.97	49,694,700.00
NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50.000.000.00	49.925.784.97	49.694.700.00
NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40.110.000.00	40.050.464.70	39.865.088.34
NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,643,200.00
NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50.000.000.00	50.000.000.00	49.633.150.00
NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20.900.000.00	20.897.195.52	20.753.783.60
NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,644,650.00
NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50.000.000.00	50.000.000.00	49.645.350.00
NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50.000.000.00	50.000.000.00	49.645.350.00
NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,893,605.00
NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36.600.000.00	36.598.735.33	36.339.883.80
NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50.000.000.00	49.790.737.93	49.103.950.00
NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,790,737.93	49,103,950.00
NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10.451.000.00	10.407.260.04	10.263.707.63
NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50.000.000.00	50.000.000.00	49.653.450.00
NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	02/26/2019	50,000,000.00	49,983,099.91	49,561,600.00
NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	04/29/2019	31,345,000.00	31,309,801.02	31,025,437.73
NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25.000.000.00	25.000.000.00	24.542.250.00

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Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	03/15/2019	25,000,000.00	25,000,000.00	24,666,400.00
NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,490,575.00
NTRD	FNMA	103255	FNMA 1.375	1.375	02/26/2021	50.000.000.00	49.411.025.90	48.389.300.00
NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	05/22/2020	25,000,000.00	25,000,000.00	24,347,150.00
NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,536,175.00
NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31.120.000.00	31.116.380.73	30.542.630.64
NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	05/08/2020	25,000,000.00	25,000,000.00	24,310,275.00
NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	04/27/2020	50,000,000.00	50,000,000.00	48,835,450.00
NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	06/30/2020	50.000.000.00	50.000.000.00	48.432.750.00
NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	01/27/2021	25,000,000.00	25,000,000.00	24,007,450.00
NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	09/15/2020	25,000,000.00	25,000,000.00	24,375,300.00
NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	09/30/2020	25.000.000.00	25.000.000.00	24.115.775.00
NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	06/29/2020	25,000,000.00	25,000,000.00	24,152,850.00
NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	06/29/2020	25,000,000.00	25,000,000.00	24,152,850.00
NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	04/27/2021	25.000.000.00	25.000.000.00	23.923.200.00
NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	04/27/2021	25,000,000.00	25,000,000.00	23,921,350.00
NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,737,706.04	48,783,700.00
NTRD	FNMA	103247	FNMA 1.50	1.5	06/22/2020	50.000.000.00	49.896.373.75	49.090.700.00
NTRD	FNMA	103248	FNMA 1.50	1.5	06/22/2020	50.000.000.00	49.896.373.75	49.090.700.00
NTRD	FNMA	103249	FNMA 1.50	1.5	06/22/2020	25,000,000.00	24,948,186.87	24,545,350.00
NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	08/17/2020	25.000.000.00	25.000.000.00	24.385.275.00
NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	08/28/2020	25.000.000.00	25.000.000.00	24.266.550.00
NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	09/29/2020	50,000,000.00	50,000,000.00	48,068,550.00
NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	09/29/2020	25.000.000.00	25.000.000.00	24.033.225.00
NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	07/27/2021	50.000.000.00	50.000.000.00	48.136.750.00
NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	04/27/2021	25,000,000.00	25,000,000.00	23,937,850.00
NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	08/25/2021	50.000.000.00	50.000.000.00	47.430.700.00
NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	09/29/2021	50.000.000.00	50.000.000.00	47.465.900.00
NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	09/30/2021	35,000,000.00	34,997,490.97	33,466,580.00
NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	06/08/2020	25.000.000.00	25.000.000.00	24.473.575.00
NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	09/30/2021	50.000.000.00	50.000.000.00	47.873.900.00
NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	09/30/2021	50,000,000.00	50,000,000.00	47,490,000.00
NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	09/30/2021	50.000.000.00	49.991.268.48	47.873.900.00
NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	09/30/2021	50.000.000.00	49.991.268.48	47.873.900.00
NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	09/30/2021	14,070,000.00	14,067,542.96	13,471,715.46
NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25.000.000.00	25.000.000.00	23.751.125.00
NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50.000.000.00	50.000.000.00	47.959.650.00
NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	07/27/2021	25,000,000.00	25,000,000.00	23,962,925.00
NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	07/27/2021	50.000.000.00	50.000.000.00	47.928.450.00
NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	07/27/2021	25.000.000.00	25.000.000.00	23.964.225.00
NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,992,683.46	47,759,250.00
NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	07/27/2021	25,000,000.00	25,000,000.00	24,023,050.00
NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	07/27/2021	25.000.000.00	25.000.000.00	24.096.225.00

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NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	07/27/2021	25,000,000.00	24,993,187.29	24,096,225.00
NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	07/28/2021	25,000,000.00	25,000,000.00	23,893,475.00
NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	08/17/2021	46,212,000.00	46,203,996.42	44,461,766.71
NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	09/28/2021	25,000,000.00	25,000,000.00	23,766,150.00
NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	09/28/2021	50,000,000.00	50,000,000.00	47,588,750.00
NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	47,784,150.00
NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	47,784,150.00
NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	07/27/2021	25,000,000.00	25,000,000.00	23,996,575.00
NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	07/27/2021	25,000,000.00	25,000,000.00	23,955,025.00
NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	07/27/2021	25,000,000.00	25,000,000.00	24,020,850.00
NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	07/27/2021	25,000,000.00	25,000,000.00	24,187,525.00
NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	08/24/2021	25,000,000.00	25,000,000.00	24,022,900.00
NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,842,550.00
NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,842,550.00
NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,842,550.00
NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,938,097.02	49,842,550.00
NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	09/02/2020	25,000,000.00	25,000,000.00	24,336,225.00
NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	06/30/2021	5,000,000.00	5,000,000.00	4,807,140.00
NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	07/27/2021	25,000,000.00	25,000,000.00	23,788,100.00
NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	09/30/2021	25,000,000.00	25,000,000.00	23,822,375.00
NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	04/28/2021	25,000,000.00	24,996,808.62	24,325,525.00
NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/07/2020	25,000,000.00	25,000,000.00	24,136,400.00
NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	01/27/2020	50,000,000.00	49,964,990.87	49,388,450.00
NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	01/27/2020	50,000,000.00	49,964,990.87	49,388,450.00
NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	01/27/2020	17,000,000.00	16,988,096.90	16,792,073.00
NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	06/02/2021	25,000,000.00	25,000,000.00	24,079,350.00
NTRD	FNMA	100746	FNMA 1.73	1.73	03/15/2021	25,000,000.00	25,000,000.00	24,131,200.00
NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	48,100,050.00
NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,147,275.00
NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/01/2021	25,000,000.00	25,000,000.00	24,185,100.00
NTRD	FNMA	106668	FNMA 2.20 (CALLABLE)	2.2	10/13/2022	32,735,000.00	32,458,407.20	31,828,960.67
NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	04/27/2022	25,000,000.00	25,000,000.00	24,232,150.00
NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	04/27/2022	25,000,000.00	25,000,000.00	24,232,150.00
NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	04/27/2022	25,000,000.00	25,000,000.00	24,232,150.00
	FNMA Total					3,755,743,000.00	3,753,326,847.56	3,661,452,946.18
NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,456,950.00
NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,456,950.00
NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,428,400.00
NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	01/08/2019	50,000,000.00	50,000,000.00	49,434,800.00
NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,479,050.00
NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	01/28/2019	50,000,000.00	50,000,000.00	49,456,200.00
NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	01/25/2019	50,000,000.00	50,000,000.00	49,444,900.00

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NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	01/28/2019	50,000,000.00	50,000,000.00	49,459,200.00
NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	05/21/2019	25,000,000.00	25,000,000.00	24,607,350.00
NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	05/21/2019	25,000,000.00	25,000,000.00	24,607,350.00
NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	01/28/2019	50,000,000.00	50,000,000.00	49,450,800.00
NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	01/28/2019	50,000,000.00	50,000,000.00	49,463,350.00
NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	04/11/2019	25,000,000.00	25,000,000.00	24,670,750.00
NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	04/17/2019	25,000,000.00	25,000,000.00	24,651,975.00
NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	05/15/2019	25,000,000.00	25,000,000.00	24,599,200.00
NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	05/15/2019	25,000,000.00	25,000,000.00	24,599,200.00
NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	05/15/2019	25,000,000.00	25,000,000.00	24,599,200.00
NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	05/28/2019	25,000,000.00	25,000,000.00	24,584,225.00
NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	05/22/2019	25,000,000.00	25,000,000.00	24,591,100.00
NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	05/22/2019	50,000,000.00	50,000,000.00	49,182,200.00
NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	05/22/2019	25,000,000.00	25,000,000.00	24,591,100.00
NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	05/22/2019	25,000,000.00	25,000,000.00	24,591,100.00
NTRD	MCPN	105672	FHLB 4.50 (CALLABLE)	3	10/06/2022	25,000,000.00	25,000,000.00	24,069,500.00
NTRD	MCPN	105677	FHLB 4.50 (CALLABLE)	3	10/12/2022	25,000,000.00	25,000,000.00	23,989,575.00
NTRD	MCPN	105794	FHLB 5.00 (CALLABLE)	4	10/18/2022	25,000,000.00	25,000,000.00	24,024,150.00
NTRD	MCPN	106261	FHLB 5.75 (CALLABLE)	5.75	12/13/2022	25,000,000.00	25,000,000.00	24,194,050.00
NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	06/27/2019	50,000,000.00	50,000,000.00	49,193,300.00
NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	05/27/2020	25,000,000.00	25,000,000.00	24,356,075.00
NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	05/27/2020	25,000,000.00	25,000,000.00	24,356,075.00
NTRD	MCPN	106900	FHLB 6.00 (CALLABLE)	6	02/15/2023	15,000,000.00	15,000,000.00	14,857,170.00
NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	03/30/2020	25,000,000.00	25,000,000.00	24,477,600.00
NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	03/30/2020	25,000,000.00	25,000,000.00	24,477,600.00
NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	08/28/2019	25,000,000.00	25,000,000.00	24,705,600.00
NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	09/26/2019	25,000,000.00	25,000,000.00	24,574,250.00
NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	04/02/2020	25,000,000.00	25,000,000.00	24,454,900.00
NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	06/25/2020	25,000,000.00	25,000,000.00	24,392,550.00
NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	03/18/2020	25,000,000.00	25,000,000.00	24,466,850.00
NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	06/30/2020	25,000,000.00	25,000,000.00	24,321,150.00
NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	07/27/2021	25,000,000.00	25,000,000.00	23,744,775.00
NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	06/29/2021	50,000,000.00	50,000,000.00	47,378,150.00
NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	06/29/2021	10,000,000.00	10,000,000.00	9,475,630.00
NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.25	12/02/2021	25,000,000.00	25,000,000.00	23,665,150.00
NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.3	12/02/2021	25,000,000.00	24,990,607.89	23,949,175.00
NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	2.5	03/28/2022	25,000,000.00	25,000,000.00	24,301,375.00
NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	2.125	05/24/2022	25,000,000.00	25,000,000.00	24,040,600.00
NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	2.3	05/24/2022	25,000,000.00	25,000,000.00	23,949,175.00
NTRD	MCPN	105697	FHLMC 4.75 (CALLABLE)	3.75	10/11/2022	25,000,000.00	25,000,000.00	24,081,400.00
	MCPN Total					1,475,000,000.00	1,474,990,607.89	1,443,901,175.00
NTRD	MCA	101320	FHLB 2.25 (CALLABLE)	1.2	04/28/2021	50,000,000.00	50,000,000.00	47,880,650.00

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NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.75	11/26/2021	25,000,000.00	25,000,000.00	24,622,575.00
NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	1.375	11/10/2021	25,000,000.00	25,000,000.00	23,773,950.00
NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.25	12/28/2021	50,000,000.00	50,000,000.00	47,911,350.00
NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	1.5	12/02/2021	25,000,000.00	25,000,000.00	23,671,050.00
NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2	12/30/2021	50,000,000.00	50,000,000.00	48,373,850.00
NTRD	MCSA	105968	FHLMC 2.00 (CALLABLE)	2	11/22/2022	25,000,000.00	25,000,000.00	24,789,275.00
NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	1.75	01/27/2022	50,000,000.00	50,000,000.00	47,548,600.00
NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	03/28/2022	25,000,000.00	25,000,000.00	24,184,225.00
NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	2.5	04/18/2022	25,000,000.00	25,000,000.00	24,049,425.00
NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	2.25	05/16/2022	25,000,000.00	25,000,000.00	23,967,725.00
NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	2.625	04/19/2022	25,000,000.00	25,000,000.00	24,039,375.00
	MCSA Total					400,000,000.00	400,000,000.00	384,812,050.00
NTRD	NCD1	106280	WELLS FARGO BANK NA CD	1.61	05/30/2018	50,000,000.00	50,000,000.00	49,942,228.00
NTRD	NCD1	106464	WELLS FARGO BANK CD	1.55	03/07/2018	50,000,000.00	50,000,000.00	49,999,312.00
NTRD	NCD1	106503	WELLS FARGO BANK CD	1.71	06/29/2018	50,000,000.00	50,000,000.00	49,936,781.00
NTRD	NCD1	106645	WELLS FARGO BANK CD	1.73	03/26/2018	50,000,000.00	50,000,000.00	50,003,534.50
NTRD	NCD1	106648	WELLS FARGO BANK CD	1.73	03/27/2018	50,000,000.00	50,000,000.00	50,003,633.00
NTRD	NCD1	106653	MUFG UNION BANK NA CD	1.57	03/30/2018	50,000,000.00	50,000,000.00	50,003,159.00
NTRD	NCD1	106791	MUFG UNION BANK NA CD	1.5	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	NCD1	106875	MUFG UNION BANK NA CD	1.52	03/05/2018	50,000,000.00	50,000,000.00	50,000,248.00
NTRD	NCD1	106899	MUFG UNION BANK NA CD	1.52	03/07/2018	50,000,000.00	50,000,000.00	50,000,348.50
NTRD	NCD1	106931	MUFG UNION BANK NA CD	1.52	03/13/2018	50,000,000.00	50,000,000.00	50,000,615.50
NTRD	NCD1	106952	MUFG UNION BANK NA CD	1.52	03/22/2018	50,000,000.00	50,000,000.00	49,997,897.50
	NCD1 Total					550,000,000.00	550,000,000.00	549,887,757.00
NTRD	NOTE	106293	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,707,426.26	49,597,656.00
NTRD	NOTE	106294	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,707,426.26	49,597,656.00
	NOTE Total					100,000,000.00	99,414,852.52	99,195,312.00
NTRD	TBIL	104031	UST BILL	0.905	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	TBIL	104034	UST BILL	0.9	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	TBIL	104267	UST BILL	1.01	03/29/2018	50,000,000.00	49,960,722.22	49,942,541.50
NTRD	TBIL	104268	UST BILL	1.01	03/29/2018	50,000,000.00	49,960,722.22	49,942,541.50
NTRD	TBIL	104275	UST BILL	1.01	03/29/2018	50,000,000.00	49,960,722.22	49,942,541.50
NTRD	TBIL	104276	UST BILL	1.01	03/29/2018	50,000,000.00	49,960,722.22	49,942,541.50
NTRD	TBIL	104452	UST BILL	1.035	03/29/2018	50,000,000.00	49,959,750.00	49,942,541.50
NTRD	TBIL	104453	UST BILL	1.035	03/29/2018	50,000,000.00	49,959,750.00	49,942,541.50
NTRD	TBIL	104904	UST BILL	1.1375	05/24/2018	50,000,000.00	49,867,291.66	49,813,625.00
NTRD	TBIL	104905	UST BILL	1.1375	05/24/2018	50,000,000.00	49,867,291.66	49,813,625.00
NTRD	TBIL	105724	UST BILL	1.26	09/13/2018	50,000,000.00	49,657,000.00	49,513,349.00
NTRD	TBIL	105725	UST BILL	1.26	09/13/2018	50,000,000.00	49,657,000.00	49,513,349.00
NTRD	TBIL	105726	UST BILL	1.26	09/13/2018	50,000,000.00	49,657,000.00	49,513,349.00

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NTRD	TBIL	105727	UST BILL	1.26	09/13/2018	50,000,000.00	49,657,000.00	49,513,349.00
NTRD	TBIL	105739	UST BILL	1.165	03/29/2018	50,000,000.00	49,954,694.45	49,942,541.50
NTRD	TBIL	105740	UST BILL	1.165	03/29/2018	50,000,000.00	49,954,694.45	49,942,541.50
NTRD	TBIL	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,576,111.11	49,432,703.50
NTRD	TBIL	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,576,111.11	49,432,703.50
NTRD	TBIL	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,570,666.67	49,432,703.50
NTRD	TBIL	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,570,666.67	49,432,703.50
NTRD	TBIL	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,571,444.44	49,432,703.50
NTRD	TBIL	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,571,444.44	49,432,703.50
NTRD	TBIL	105986	UST BILL	1.2375	04/26/2018	50,000,000.00	49,903,750.00	49,881,291.50
NTRD	TBIL	106023	UST BILL	1.24	04/26/2018	50,000,000.00	49,903,555.56	49,881,291.50
NTRD	TBIL	106287	UST BILL	1.415	05/24/2018	50,000,000.00	49,834,916.67	49,813,625.00
NTRD	TBIL	106288	UST BILL	1.415	05/24/2018	50,000,000.00	49,834,916.67	49,813,625.00
NTRD	TBIL	106290	UST BILL	1.555	11/08/2018	50,000,000.00	49,455,750.00	49,360,375.00
NTRD	TBIL	106291	UST BILL	1.555	11/08/2018	50,000,000.00	49,455,750.00	49,360,375.00
NTRD	TBIL	106672	UST BILL	1.41	03/29/2018	50,000,000.00	49,945,166.67	49,942,541.50
NTRD	TBIL	106673	UST BILL	1.41	03/29/2018	50,000,000.00	49,945,166.67	49,942,541.50
NTRD	TBIL	106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,246,041.67	49,184,014.00
NTRD	TBIL	106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,246,041.67	49,184,014.00
	TBIL Total					1,600,000,000.00	1,592,241,861.12	1,590,180,893.00
NTRD	YANK1	106249	AU & NZ BANKING GRP NY CD	1.55	06/29/2018	50,000,000.00	50,000,000.00	49,960,645.00
NTRD	YANK1	106292	AU & NZ BANKING GRP NY CD	1.52	06/01/2018	50,000,000.00	50,000,000.00	49,973,938.00
NTRD	YANK1	106315	WESTPAC BANKING CORP NY CD	1.86	11/29/2018	50,000,000.00	50,003,721.86	49,829,519.50
NTRD	YANK1	106357	WESTPAC BANKING CORP NY CD	1.88	12/03/2018	50,000,000.00	50,003,775.26	49,832,809.00
NTRD	YANK1	106461	CREDIT SUISSE NY CD	1.56	03/12/2018	50,000,000.00	50,000,000.00	50,000,675.50
NTRD	YANK1	106466	SVENSKA HANDELSBANKEN NY CD	1.5	03/15/2018	50,000,000.00	50,000,193.66	49,998,847.50
NTRD	YANK1	106470	ROYAL BANK OF CANADA NY CD	1.57	03/09/2018	50,000,000.00	50,000,000.00	49,999,766.00
NTRD	YANK1	106473	NORDEA BANK AB NY CD	1.48	03/08/2018	50,000,000.00	50,000,000.00	50,000,612.65
NTRD	YANK1	106526	RABOBANK NEDERLAND NY CD	1.59	04/19/2018	50,000,000.00	50,000,000.00	49,991,989.00
NTRD	YANK1	106560	BANK OF MONTREAL CHICAGO CD	1.7	03/19/2018	50,000,000.00	50,000,248.90	50,004,868.90
NTRD	YANK1	106598	CREDIT SUISSE NY CD	1.7	03/22/2018	50,000,000.00	50,000,000.00	50,003,902.00
NTRD	YANK1	106609	BANK OF NOVA SCOTIA HOUSTON CD	1.75	03/22/2018	50,000,000.00	50,000,000.00	50,005,837.50
NTRD	YANK1	106612	TORONTO DOMINION BANK NY CD	1.75	03/22/2018	50,000,000.00	50,000,290.39	50,005,732.00
NTRD	YANK1	106654	BANK OF NOVA SCOTIA HOUSTON CD	1.73	03/30/2018	50,000,000.00	50,000,000.00	50,005,208.00
NTRD	YANK1	106655	BANK OF NOVA SCOTIA HOUSTON CD	1.73	03/30/2018	50,000,000.00	50,000,000.00	50,005,208.00
NTRD	YANK1	106663	BNP PARIBAS SF CD	1.62	03/30/2018	50,000,000.00	50,000,000.00	50,000,643.50
NTRD	YANK1	106664	BNP PARIBAS SF CD	1.62	03/30/2018	50,000,000.00	50,000,000.00	50,000,643.50
NTRD	YANK1	106671	BANK OF NOVA SCOTIA HOUSTON CD	1.73	03/30/2018	50,000,000.00	50,000,400.99	50,005,208.00
NTRD	YANK1	106675	BANK OF NOVA SCOTIA HOUSTON CD	1.75	04/02/2018	50,000,000.00	50,000,442.39	50,005,860.00
NTRD	YANK1	106684	BANK OF NOVA SCOTIA HOUSTON CD	1.75	04/03/2018	50,000,000.00	50,000,456.22	50,005,757.50
NTRD	YANK1	106696	TORONTO DOMINION BANK NY CD	1.54	03/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
NTRD	YANK1	106699	ROYAL BANK OF CANADA NY CD	1.75	05/18/2018	50,000,000.00	50,000,000.00	49,977,736.50

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NTRD	YANK1	106700	WESTPAC BANKING CORP NY CD	1.8	06/29/2018	50,000,000.00	50,001,651.72	49,965,260.50
NTRD	YANK1	106701	BANK OF NOVA SCOTIA HOUSTON CD	1.8	06/29/2018	50,000,000.00	50,001,651.72	49,960,408.50
NTRD	YANK1	106703	CREDIT AGRICOLE CIB NY BR CD	1.68	04/03/2018	50.000.000.00	50.000.456.33	50.007.435.50
NTRD	YANK1	106704	CREDIT AGRICOLE CIB NY BR CD	1.68	04/03/2018	50,000,000.00	50,000,456.33	50,007,435.50
NTRD	YANK1	106716	CANADIAN IMP. BK OF COM NY CD	1.7	03/30/2018	50,000,000.00	50,000,802.30	50,007,320.50
NTRD	YANK1	106717	CANADIAN IMP. BK OF COM NY CD	1.7	03/30/2018	50.000.000.00	50.000.802.30	50.007.320.50
NTRD	YANK1	106720	SVENSKA HANDELSBANKEN NY CD	1.59	03/30/2018	50,000,000.00	50,000,000.00	49,999,002.00
NTRD	YANK1	106727	BANK OF NOVA SCOTIA HOUSTON CD	1.71	04/09/2018	50,000,000.00	50,000,000.00	50,002,694.50
NTRD	YANK1	106736	BARCLAYS BANK PLC NY CD	1.75	03/30/2018	50.000.000.00	50.000.000.00	50.005.646.50
NTRD	YANK1	106737	BARCLAYS BANK PLC NY CD	1.75	03/30/2018	50,000,000.00	50,000,000.00	50,005,646.50
NTRD	YANK1	106811	DNB BANK ASA NY CD	1.57	03/16/2018	50,000,000.00	50,000,000.00	50,001,842.50
NTRD	YANK1	106837	DNB BANK ASA NY CD	1.57	03/16/2018	50.000.000.00	50.000.000.00	50.001.849.50
NTRD	YANK1	106846	TORONTO DOMINION BANK NY CD	1.59	03/20/2018	50,000,000.00	50,000,000.00	50,001,227.00
NTRD	YANK1	106855	DNB BANK ASA NY CD	1.58	03/21/2018	50,000,000.00	50,000,000.00	50,002,138.00
NTRD	YANK1	106873	SVENSKA HANDELSBANKEN NY CD	1.5	03/05/2018	50.000.000.00	50.000.000.00	49.999.915.00
NTRD	YANK1	106877	TORONTO DOMINION BANK NY CD	1.56	03/05/2018	50,000,000.00	50,000,000.00	50,000,796.50
NTRD	YANK1	106885	DNB BANK ASA NY CD	1.58	03/23/2018	50,000,000.00	50,000,000.00	50,002,096.00
NTRD	YANK1	106894	DNB BANK ASA NY CD	1.49	03/05/2018	50.000.000.00	50.000.000.00	50.000.333.00
NTRD	YANK1	106896	CREDIT SUISSE NY CD	1.77	05/02/2018	50.000.000.00	50.000.000.00	49.997.064.50
NTRD	YANK1	106897	CREDIT SUISSE NY CD	1.79	05/09/2018	50,000,000.00	50,000,000.00	49,991,689.00
NTRD	YANK1	106910	TORONTO DOMINION BANK NY CD	1.72	04/27/2018	50.000.000.00	50.000.788.26	49.993.587.50
NTRD	YANK1	106912	CREDIT AGRICOLE CIB NY CD	1.6	04/02/2018	50.000.000.00	50.000.443.15	50.003.972.00
NTRD	YANK1	106914	SVENSKA HANDELSBANKEN NY CD	1.56	04/02/2018	50,000,000.00	50,000,443.24	49,997,066.00
NTRD	YANK1	106915	SVENSKA HANDELSBANKEN NY CD	1.56	04/02/2018	50.000.000.00	50.000.443.24	49.997.066.00
NTRD	YANK1	106924	BARCLAYS BANK PLC NY CD	1.5	03/06/2018	50.000.000.00	50.000.000.00	50.000.268.00
NTRD	YANK1	106926	CREDIT AGRICOLE CIB NY CD	1.72	04/30/2018	50,000,000.00	50,000,829.75	50,000,722.50
NTRD	YANK1	106940	CANADIAN IMP. BK OF COM NY CD	1.85	06/29/2018	50.000.000.00	50.001.653.98	49.980.478.50
NTRD	YANK1	106941	BANK OF MONTREAL CHICAGO CD	1.5	03/01/2018	50.000.000.00	50.000.000.00	50.000.000.00
NTRD	YANK1	106951	CREDIT SUISSE NY CD	1.78	05/04/2018	50,000,000.00	50,000,000.00	49,995,994.00
NTRD	YANK1	106972	TORONTO DOMINION BANK NY CD	1.66	04/02/2018	50.000.000.00	50.000.000.00	50.001.283.50
NTRD	YANK1	107009	BANK OF MONTREAL CHICAGO CD	1.55	03/14/2018	50.000.000.00	50.000.000.00	50.002.502.60
NTRD	YANK1	107041	BANK OF MONTREAL CHICAGO CD	1.55	03/13/2018	50,000,000.00	50,000,000.00	50,002,329.45
NTRD	YANK1	107048	BANK OF MONTREAL CHICAGO CD	1.6	03/22/2018	50.000.000.00	50.000.291.21	50.002.718.80
NTRD	YANK1	107068	BANK OF MONTREAL CHICAGO CD	1.6	03/16/2018	50.000.000.00	50.000.000.00	49.999.648.00
NTRD	YANK1	107069	SOCIETE GENERALE NY CD	2	05/31/2018	50,000,000.00	50,001,256.67	49,985,459.50
NTRD	YANK1	107084	BANK OF MONTREAL CHICAGO CD	1.62	03/21/2018	50.000.000.00	50.000.000.00	50.003.189.65
NTRD	YANK1	107091	BANK OF MONTREAL CHICAGO CD	1.63	03/23/2018	50.000.000.00	50.000.305.14	50.003.814.35
NTRD	YANK1	107104	TORONTO DOMINION BANK NY CD	1.95	05/23/2018	50,000,000.00	50,001,147.22	49,994,815.00
NTRD	YANK1	107142	BANK OF MONTREAL CHICAGO CD	1.65	04/02/2018	50,000,000.00	50,000,000.00	50,000,000.00
	YANK1					3,050,000,000.00	3,050,022,952.23	3,049,547,444.40
NTRD						**30,185,837,000.00**	**30,161,066,715.13**	**29,740,670,279.07**
			NTRD Historical Total				**30,133,958,919.82**	

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Attachment X

Acct	Sec Type	Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
TRADE	NOTE	102351	USTN 1.125	1.125	07/31/2021	50,000,000.00	49,954,187.40	47,750,000.00
TRADE	NOTE	103017	USTN 1.125	1.125	09/30/2021	50,000,000.00	49,543,098.96	47,607,422.00
TRADE	NOTE	103018	USTN 1.125	1.125	09/30/2021	50,000,000.00	49,437,280.67	47,607,422.00
	NOTE Total					150,000,000.00	148,934,567.03	142,964,844.00
TRADE						**150,000,000.00**	**148,934,567.03**	**142,964,844.00**
			TRADE Historical Total				**148,544,921.88**	
PSI						**30,335,837,000.00**	**30,310,001,282.16**	**29,883,635,123.07**
			PSI Historical Total				**30,282,503,841.70**	

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Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
AVCCD	FHLB	105587	FHLB 2.00	2	09/14/2022	15,000,000.00	15,000,000.00	14,453,430.00
	FHLB Total					15,000,000.00	15,000,000.00	14,453,430.00
AVCCD-ANTELOPE VALLEY CCD Total						15,000,000.00	15,000,000.00	14,453,430.00
ESUSD	FFCB	106613	FFCB 3.27	3.27	12/26/2041	7,000,000.00	7,000,000.00	6,565,664.00
ESUSD	FFCB	106615	FFCB 3.25	3.25	12/27/2039	9,000,000.00	9,000,000.00	8,511,273.00
	FFCB Total					16,000,000.00	16,000,000.00	15,076,937.00
ESUSD-EL SEGUNDO UNIFIED SCHOOL DISTRI Total						16,000,000.00	16,000,000.00	15,076,937.00
GF	LTBD	35272	RPV TAX ALLOCATION	5	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
	LTBD Total					4,045,000.00	4,045,000.00	4,045,000.00
GF-GENERAL FUND Total						4,045,000.00	4,045,000.00	4,045,000.00
PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE	3	03/04/2031	5,000,000.00	5,000,000.00	4,791,790.00
PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE	3	04/21/2033	500,000.00	500,000.00	459,077.00
PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE	2.7	07/21/2036	1,500,000.00	1,493,103.70	1,284,819.00
	FFCB Total					7,000,000.00	6,993,103.70	6,535,686.00
PHHPA	FHLB	101370	FHLB 3.125 (CALLABL	3.125	04/28/2036	5,000,000.00	5,000,000.00	4,667,525.00
PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE	3	06/16/2036	4,000,000.00	4,000,000.00	3,668,268.00
PHHPA	FHLB	102043	FHLB 2.875 (CALLABL	2.875	07/21/2036	10,000,000.00	10,000,000.00	9,026,300.00
PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE	2.82	09/13/2041	2,200,000.00	2,200,000.00	1,884,445.20
	FHLB Total					21,200,000.00	21,200,000.00	19,246,538.20
PHHPA	FHLM	102369	FHLMC 2.75 (CALLABL	2.75	09/08/2036	3,976,000.00	3,976,000.00	3,524,883.04
	FHLM Total					3,976,000.00	3,976,000.00	3,524,883.04
PHHPA-PH HABITAT PRESERVATION AU Total						32,176,000.00	32,169,103.70	29,307,107.24
SANIT	FHLB	102192	FHLB 1.50 (CALLABLE	1.5	07/27/2021	600,000.00	599,795.62	576,667.80
	FHLB Total					600,000.00	599,795.62	576,667.80
SANIT	FHLM	93170	FHLMC 1.00 (CALLABL	1	05/25/2018	476,000.00	476,000.00	475,290.76
	FHLM Total					476,000.00	476,000.00	475,290.76

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Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SANIT	FNMA	102191	FNMA 1.52 (CALLABLE	1.52	07/28/2021	3,900,000.00	3,900,000.00	3,739,366.80
	FNMA Total					3,900,000.00	3,900,000.00	3,739,366.80
SANIT-SANIT-SANITATION DISTRICT Total						4,976,000.00	4,975,795.62	4,791,325.36
SCP61	NCD1	106626	WELLS FARGO BANK CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,973,822.60
	NCD1 Total					10,000,000.00	10,000,000.00	9,973,822.60
SCP61	YANK3	105099	RABOBANK NEDERLAND	1.77	06/24/2019	5,000,000.00	5,000,000.00	4,979,875.00
	YANK3 Total					5,000,000.00	5,000,000.00	4,979,875.00
SCP61-SCAQMD-GENERAL FUND Total						15,000,000.00	15,000,000.00	14,953,697.60
SCP66	YANK3	105101	RABOBANK NEDERLAND	1.77	06/24/2019	10,000,000.00	10,000,000.00	9,959,750.00
	YANK3 Total					10,000,000.00	10,000,000.00	9,959,750.00
SCP66-SCAQMD-CMP SPE REV FD Total						10,000,000.00	10,000,000.00	9,959,750.00
SCP6F	NCD1	106627	WELLS FARGO BANK CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,973,822.60
	NCD1 Total					10,000,000.00	10,000,000.00	9,973,822.60
SCP6F-SCAQMD-MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	9,973,822.60
SCP6U	NCD1	106628	WELLS FARGO BANK CD	2.05	12/28/2018	5,000,000.00	5,000,000.00	4,986,911.30
	NCD1 Total					5,000,000.00	5,000,000.00	4,986,911.30
SCP6U-SCAQMD-FD 58 MITIGATION FE Total						5,000,000.00	5,000,000.00	4,986,911.30
SCU5F	YANK3	105100	RABOBANK NEDERLAND	1.77	06/24/2019	10,000,000.00	10,000,000.00	9,959,750.00
	YANK3 Total					10,000,000.00	10,000,000.00	9,959,750.00
SCU5F-SCAQMD-CLEAN FUEL PROGRAM Total						10,000,000.00	10,000,000.00	9,959,750.00
SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2018	1,758,350.54	1,758,350.54	1,758,350.54
SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2018	303,237.61	303,237.61	303,237.61
SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2018	327,715.76	327,715.76	327,715.76
SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2018	2,997,000.00	2,997,000.00	2,997,000.00
SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2018	338,455.53	338,455.53	338,455.53

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Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2018	383,355.75	383,355.75	383,355.75
SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2018	249,219.92	249,219.92	249,219.92
SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2018	12,000,000.00	12,000,000.00	12,000,000.00
SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2018	315,549.21	315,549.21	315,549.21
SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2018	417,809.52	417,809.52	417,809.52
SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2018	450,282.68	450,282.68	450,282.68
SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2018	460,937.14	460,937.14	460,937.14
SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2018	433,556.17	433,556.17	433,556.17
SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2018	383,954.85	383,954.85	383,954.85
SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2018	330,882.23	330,882.23	330,882.23
SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2018	263,334.33	263,334.33	263,334.33
SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2018	218,395.70	218,395.70	218,395.70
SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2018	206,669.35	206,669.35	206,669.35
SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2018	201,264.73	201,264.73	201,264.73
SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2018	178,298.59	178,298.59	178,298.59
SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2018	8,000,000.00	8,000,000.00	8,000,000.00
SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2018	167,311.06	167,311.06	167,311.06
SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2018	171,568.16	171,568.16	171,568.16
SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2018	160,406.73	160,406.73	160,406.73
SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2018	154,317.15	154,317.15	154,317.15
SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2018	144,533.84	144,533.84	144,533.84
SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2018	141,619.71	141,619.71	141,619.71
SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2018	167,353.58	167,353.58	167,353.58
SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2018	200,949.57	200,949.57	200,949.57
SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2018	232,386.75	232,386.75	232,386.75
SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2018	281,845.96	281,845.96	281,845.96
SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2018	317,155.30	317,155.30	317,155.30
SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2018	363,715.38	363,715.38	363,715.38
SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2018	393,812.36	393,812.36	393,812.36
SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2018	449,659.59	449,659.59	449,659.59
SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2018	491,566.29	491,566.29	491,566.29

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Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2018	513,938.89	513,938.89	513,938.89
SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2018	505,507.65	505,507.65	505,507.65
SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2018	515,367.27	515,367.27	515,367.27
SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2018	520,380.93	520,380.93	520,380.93
SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2018	492,274.30	492,274.30	492,274.30
SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2018	410,449.24	410,449.24	410,449.24
SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2018	304,980.32	304,980.32	304,980.32
SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2018	277,823.10	277,823.10	277,823.10
SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2018	252,862.59	252,862.59	252,862.59
SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2018	186,831.92	186,831.92	186,831.92
SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2018	150,112.75	150,112.75	150,112.75
SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2018	89,717.54	89,717.54	89,717.54
SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2018	60,335.73	60,335.73	60,335.73
SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2018	54,470.06	54,470.06	54,470.06
SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2018	55,045.25	55,045.25	55,045.25
SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2018	51,349.76	51,349.76	51,349.76
SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2018	45,607.02	45,607.02	45,607.02
SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2018	49,487.01	49,487.01	49,487.01
SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2018	47,004.27	47,004.27	47,004.27
SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2018	38,018.48	38,018.48	38,018.48
SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2018	38,087.21	38,087.21	38,087.21
SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2018	37,344.89	37,344.89	37,344.89
SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2018	35,081.45	35,081.45	35,081.45
SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2018	35,267.56	35,267.56	35,267.56
SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2018	32,073.73	32,073.73	32,073.73
SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2018	27,479.94	27,479.94	27,479.94
SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2018	23,860.66	23,860.66	23,860.66
SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2018	25,433.88	25,433.88	25,433.88
SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2018	25,351.54	25,351.54	25,351.54
SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2018	22,379.23	22,379.23	22,379.23
SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2018	21,649.61	21,649.61	21,649.61

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Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2018	23,772.24	23,772.24	23,772.24
SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2018	25,014.27	25,014.27	25,014.27
SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2018	25,052.03	25,052.03	25,052.03
SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2018	27,631.43	27,631.43	27,631.43
SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2018	31,495.31	31,495.31	31,495.31
SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2018	36,232.89	36,232.89	36,232.89
SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2018	45,220.27	45,220.27	45,220.27
SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2018	53,353.16	53,353.16	53,353.16
SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2018	59,668.18	59,668.18	59,668.18
SCAQM	CTDQ	103648	S OF C LAIF	0	12/31/2018	66,991.29	66,991.29	66,991.29
SCAQM	CTDQ	104556	S OF C LAIF	0	12/31/2018	75,371.02	75,371.02	75,371.02
SCAQM	CTDQ	105233	S OF C LAIF	0	12/31/2018	90,898.26	90,898.26	90,898.26
SCAQM	CTDQ	105896	S OF C LAIF	0	12/31/2018	107,078.91	107,078.91	107,078.91
SCAQM	CTDQ	106824	S OF C LAIF	0	12/31/2018	120,436.11	120,436.11	120,436.11
	CTDQ Total					39,790,260.19	39,790,260.19	39,790,260.19
SCAQM-SOUTH COAST AIR QUALITY MG Total						39,790,260.19	39,790,260.19	39,790,260.19
SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2018	47,625.37	47,625.37	47,625.37
SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2018	95,920.45	95,920.45	95,920.45
SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2018	79,551.40	79,551.40	79,551.40
SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2018	75,280.03	75,280.03	75,280.03
SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2018	73,311.38	73,311.38	73,311.38
SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2018	64,945.89	64,945.89	64,945.89
SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2018	54,630.76	54,630.76	54,630.76
SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2018	49,631.21	49,631.21	49,631.21
SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2018	46,406.36	46,406.36	46,406.36
SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2018	44,644.62	44,644.62	44,644.62
SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2018	41,814.26	41,814.26	41,814.26
SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2018	40,971.19	40,971.19	40,971.19
SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2018	48,416.11	48,416.11	48,416.11
SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2018	58,135.58	58,135.58	58,135.58

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: February 1, 2018 to February 28, 2018
Fund: Specific Purpose Investments
Attachment X

Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2018	67,994.74	67,994.74	67,994.74
SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2018	82,786.72	82,786.72	82,786.72
SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2018	94,105.30	94,105.30	94,105.30
SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2018	108,222.63	108,222.63	108,222.63
SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2018	118,789.82	118,789.82	118,789.82
SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2018	136,097.01	136,097.01	136,097.01
SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2018	151,399.04	151,399.04	151,399.04
SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2018	158,866.84	158,866.84	158,866.84
SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2018	159,520.70	159,520.70	159,520.70
SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2018	165,030.36	165,030.36	165,030.36
SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2018	168,848.34	168,848.34	168,848.34
SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2018	161,848.34	161,848.34	161,848.34
SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2018	136,599.41	136,599.41	136,599.41
SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2018	102,613.52	102,613.52	102,613.52
SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2018	93,633.67	93,633.67	93,633.67
SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2018	86,272.14	86,272.14	86,272.14
SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2018	63,895.36	63,895.36	63,895.36
SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2018	51,337.52	51,337.52	51,337.52
SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2018	31,005.24	31,005.24	31,005.24
SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2018	20,942.34	20,942.34	20,942.34
SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2018	18,906.35	18,906.35	18,906.35
SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2018	16,628.36	16,628.36	16,628.36
SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2018	12,936.00	12,936.00	12,936.00
SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2018	11,519.98	11,519.98	11,519.98
SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2018	12,561.86	12,561.86	12,561.86
SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2018	11,931.63	11,931.63	11,931.63
SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2018	9,650.67	9,650.67	9,650.67
SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2018	9,668.11	9,668.11	9,668.11
SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2018	9,479.68	9,479.68	9,479.68
SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2018	8,966.08	8,966.08	8,966.08
SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2018	9,020.41	9,020.41	9,020.41

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: February 1, 2018 to February 28, 2018
Fund: Specific Purpose Investments
Attachment X

Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2018	8,203.52	8,203.52	8,203.52
SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2018	7,047.57	7,047.57	7,047.57
SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2018	6,149.47	6,149.47	6,149.47
SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2018	6,554.92	6,554.92	6,554.92
SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2018	6,533.70	6,533.70	6,533.70
SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2018	5,767.66	5,767.66	5,767.66
SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2018	5,599.62	5,599.62	5,599.62
SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2018	6,189.50	6,189.50	6,189.50
SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2018	6,512.88	6,512.88	6,512.88
SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2018	3,679.29	3,679.29	3,679.29
SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2018	2,243.91	2,243.91	2,243.91
SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2018	2,557.89	2,557.89	2,557.89
SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2018	2,942.65	2,942.65	2,942.65
SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2018	3,673.43	3,673.43	3,673.43
SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2018	4,334.51	4,334.51	4,334.51
SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2018	4,847.55	4,847.55	4,847.55
SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2018	5,442.50	5,442.50	5,442.50
SLIM	CTDQ	104557	S OF C LAIF	0	12/31/2018	6,123.28	6,123.28	6,123.28
SLIM	CTDQ	105234	S OF C LAIF	0	12/31/2018	7,384.74	7,384.74	7,384.74
SLIM	CTDQ	105897	S OF C LAIF	0	12/31/2018	8,699.29	8,699.29	8,699.29
SLIM	CTDQ	106825	S OF C LAIF	0	12/31/2018	9,784.45	9,784.45	9,784.45
	CTDQ Total					3,232,635.11	3,232,635.11	3,232,635.11
SLIM-SCHOOLS LINKED INSURANCE MG Total						3,232,635.11	3,232,635.11	3,232,635.11
WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2018	4,160.52	4,160.52	4,160.52
WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2018	12,083.56	12,083.56	12,083.56
WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2018	12,156.78	12,156.78	12,156.78
WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2018	9,736.54	9,736.54	9,736.54
WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2018	25.51	25.51	25.51
WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2018	23.17	23.17	23.17
WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2018	24.70	24.70	24.70

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: February 1, 2018 to February 28, 2018
Fund: Specific Purpose Investments
Attachment X

Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2018	24.62	24.62	24.62
WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2018	21.73	21.73	21.73
WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2018	21.10	21.10	21.10
WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2018	23.32	23.32	23.32
WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2018	24.54	24.54	24.54
WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2018	24.58	24.58	24.58
WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2018	27.11	27.11	27.11
WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2018	30.90	30.90	30.90
WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2018	35.55	35.55	35.55
WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2018	44.38	44.38	44.38
WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2018	52.36	52.36	52.36
WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2018	58.56	58.56	58.56
WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2018	65.75	65.75	65.75
WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2018	73.97	73.97	73.97
WASIA	CTDQ	105235	S OF C LAIF	0	12/31/2018	89.21	89.21	89.21
WASIA	CTDQ	105898	S OF C LAIF	0	12/31/2018	105.09	105.09	105.09
WASIA	CTDQ	106826	S OF C LAIF	0	12/31/2018	118.20	118.20	118.20
	CTDQ Total					39,051.75	39,051.75	39,051.75
WASIA-WHITTIER AREA SCHOOLS INS Total						39,051.75	39,051.75	39,051.75
			SPI Total			**165,258,947.05**	**165,251,846.37**	**160,569,678.15**
			SPI Historical Total				**165,251,147.05**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 2/28/2018
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 2/28/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	28,639,472.66
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	768,066.27
05/17/00	C.I. 2658M	439,281.51
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,848,781.59

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 2/28/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,028,487.15
04/13/16	COMMERCIAL PAPER 2016	20,462,124.50
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,009,027.17
02/09/93	DISNEY PROJECT 1993	17,050,681.88
03/21/12	DISNEY PROJECT, 2012	4,204,281.43
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,376,095.97
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,550,815.12
	U.S. BANK - TRUSTEE TOTAL	$119,691,605.33

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 2/28/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,131,729.39
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,043,054.84
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,916,881.32
	ZIONS BANK - TRUSTEE TOTAL	$25,091,665.55

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 2/28/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,908.57
	TREASURER TOTAL	$301,908.57

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 2/28/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
104946	LACCAL BANS	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	the time of draw. Interest adjusted
BAN Totals				**15,000,000.00**	**15,000,000.00**	on Jan 2 and July 1. Interest
	LOS ANGELES COUNTY ISSUED TOTAL			**15,000,000.00**	**15,000,000.00**	accrued to that point will be
						payable on that date. Reset to Bank
						of America prime rate on the 3rd

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 2/28/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	2.059%
105895	LACCAL	10/16/17	10,000,000.00	2.059%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 2/28/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,600,022,952.23	43.03	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	7,977,785,172.47	26.70	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,691,656,713.64	131.88	DAYS	148,934,567.03	1,289.54	DAYS
AGENCIES	16,851,635,309.21	1,017.40	DAYS	0.00	0.00	DAYS
MUNICIPALS	15,000,000.00	731.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	24,966,567.58	695.00	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	$30,161,066,715.13	588.97	DAYS	$148,934,567.03	1,317.54	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 2/28/18

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	03/01/18 - 03/30/18	$7,882,678,000.00	25.99	25.99	$7,880,121,727.59	26.00	26.00
31 to 60 Days	03/31/18 - 04/29/18	$2,995,442,000.00	9.87	35.86	$2,990,963,732.82	9.87	35.87
61 to 90 Days	04/30/18 - 05/29/18	$1,424,110,000.00	4.69	40.55	$1,420,604,437.18	4.69	40.56
91 to 120 Days	05/30/18 - 06/28/18	$272,979,000.00	0.90	41.45	$272,350,412.05	0.90	41.46
121 to 180 Days	06/29/18 - 08/27/18	$313,066,000.00	1.03	42.48	$312,914,443.48	1.03	42.49
181 to 270 Days	08/28/18 - 11/25/18	$1,026,730,000.00	3.39	45.87	$1,020,903,303.38	3.37	45.86
271 to 365 Days	11/26/18 - 02/28/19	$1,854,545,000.00	6.11	51.98	$1,852,926,353.42	6.11	51.97
1 to 1.5 YEARS	03/01/19 - 08/29/19	$789,070,000.00	2.60	54.58	$788,629,134.97	2.60	54.57
1.5 to 2 YEARS	08/30/19 - 02/28/20	$1,576,466,000.00	5.20	59.78	$1,574,846,075.32	5.20	59.77
2 to 3 YEARS	02/28/20 - 02/28/21	$3,783,990,000.00	12.47	72.25	$3,782,448,750.47	12.48	72.25
3 to 4 YEARS	02/28/21 - 02/28/22	$5,759,172,000.00	18.99	91.24	$5,756,267,392.54	18.99	91.24
4 to 5 YEARS	02/28/22 - 02/28/23	$2,586,690,000.00	8.53	99.77	$2,586,138,350.82	8.53	99.77
5 to 10 YEARS	02/28/23 - 02/28/28	$70,899,000.00	0.23	100.00	$70,887,168.21	0.23	100.00
Portfolio Total:		**$30,335,837,000.00**			**$30,310,001,282.25**		
AVCCD							
4 to 5 YEARS	02/28/22 - 02/28/23	$15,000,000.00	100.00	100.00	$15,000,000.00	100.00	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
ESUSD							
10 + YEARS	02/28/28 - 02/28/68	$16,000,000.00	100.00	100.00	$16,000,000.00	100.00	100.00
Portfolio Total:		**$16,000,000.00**			**$16,000,000.00**		
GF							
5 to 10 YEARS	02/28/23 - 02/28/28	$4,045,000.00	100.00	100.00	$4,045,000.00	100.00	100.00
Portfolio Total:		**$4,045,000.00**			**$4,045,000.00**		
PHHPA							
10 + YEARS	02/28/28 - 02/28/68	$32,176,000.00	100.00	100.00	$32,169,103.70	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,169,103.70**		
SANIT							
61 to 90 Days	04/30/18 - 05/29/18	$476,000.00	9.57	9.57	$476,000.00	9.57	9.57
3 to 4 YEARS	02/28/21 - 02/28/22	$4,500,000.00	90.43	100.00	$4,499,795.62	90.43	100.00
Portfolio Total:		**$4,976,000.00**			**$4,975,795.62**		

Los Angeles County Treasurer

Inventory Report - Totals Section

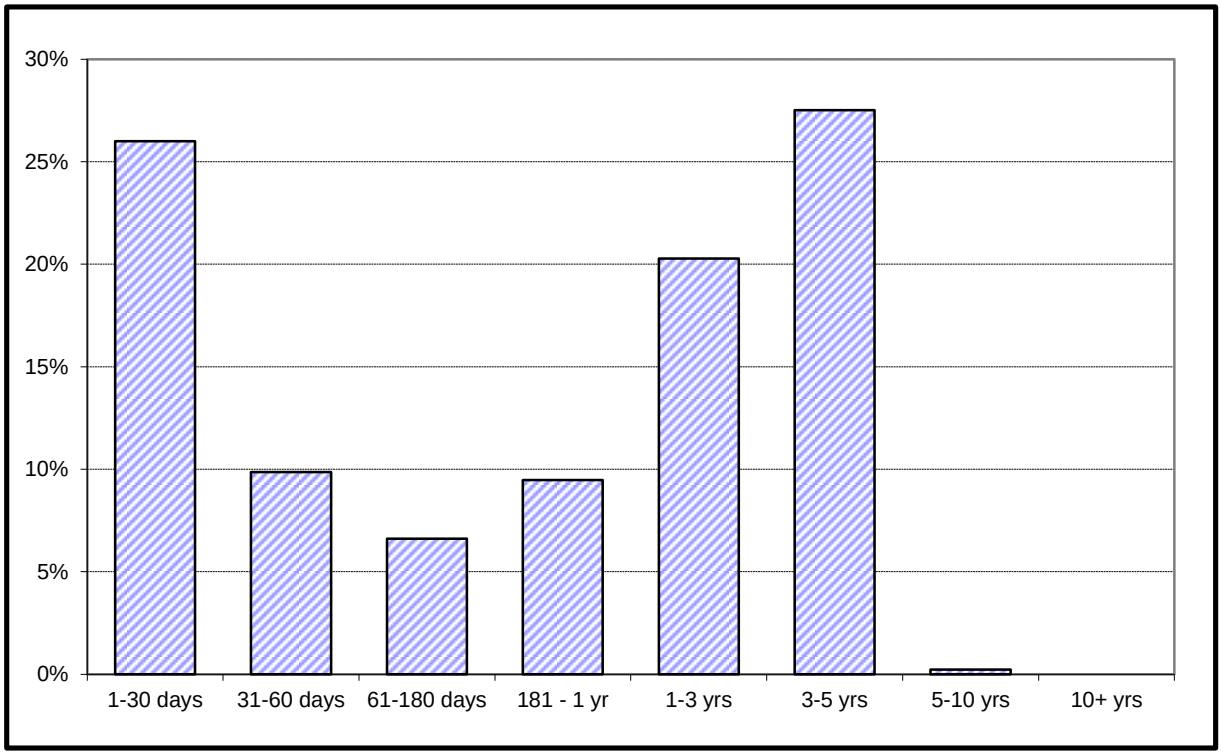
Maturity Range Grouping

As of 2/28/18

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	11/26/18 - 02/28/19	$39,790,260.19	100.00	100.00	$39,790,260.19	100.00	100.00
Portfolio Total:		**$39,790,260.19**			**$39,790,260.19**		
SCP61							
271 to 365 Days	11/26/18 - 02/28/19	$10,000,000.00	66.67	66.67	$10,000,000.00	66.67	66.67
1 to 1.5 YEARS	03/01/19 - 08/29/19	$5,000,000.00	33.33	100.00	$5,000,000.00	33.33	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
SCP66							
1 to 1.5 YEARS	03/01/19 - 08/29/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
271 to 365 Days	11/26/18 - 02/28/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
271 to 365 Days	11/26/18 - 02/28/19	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
1 to 1.5 YEARS	03/01/19 - 08/29/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
271 to 365 Days	11/26/18 - 02/28/19	$3,232,635.11	100.00	100.00	$3,232,635.11	100.00	100.00
Portfolio Total:		**$3,232,635.11**			**$3,232,635.11**		
WASIA							
271 to 365 Days	11/26/18 - 02/28/19	$39,051.75	100.00	100.00	$39,051.75	100.00	100.00
Portfolio Total:		**$39,051.75**			**$39,051.75**		

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



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	7,880,122	26.00%
31 - 60 days		2,990,964	9.87%
61 - 180 days		2,005,869	6.62%
181 - 1 yr		2,873,830	9.48%
1 - 3 yrs		6,145,924	20.28%
3 - 5 yrs		8,342,406	27.52%
5 - 10 yrs		70,887	0.23%
10+ yrs		-	0.00%
	$	30,310,001	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 2/28/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,232,635.11
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,790,260.19
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,051.75
	LAIF TOTAL	$43,061,947.05

POOLED MONEY INVESTMENT ACCOUNT

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

	January 2018	January 2017	Change
Average Daily Portfolio ($)	77,116,332	69,697,101	+7,419,231
Accrued Earnings ($)	88,450	44,481	+43,969
Effective Yield (%)	1.350	0.751	+0.599
Average Life-Month End (In Days)	179	180	-1
Total Security Transactions			
Amount ($)	30,260,505	23,329,761	+6,930,744
Number	606	468	+138
Total Time Deposit Transactions			
Amount ($)	4,364,000	4,022,000	+342,000
Number	156	159	-3
Average Workday Investment Activity ($)	1,648,786	1,367,588	+281,198
Prescribed Demand Account Balances For Services ($)	340,500	881,000	-540,500

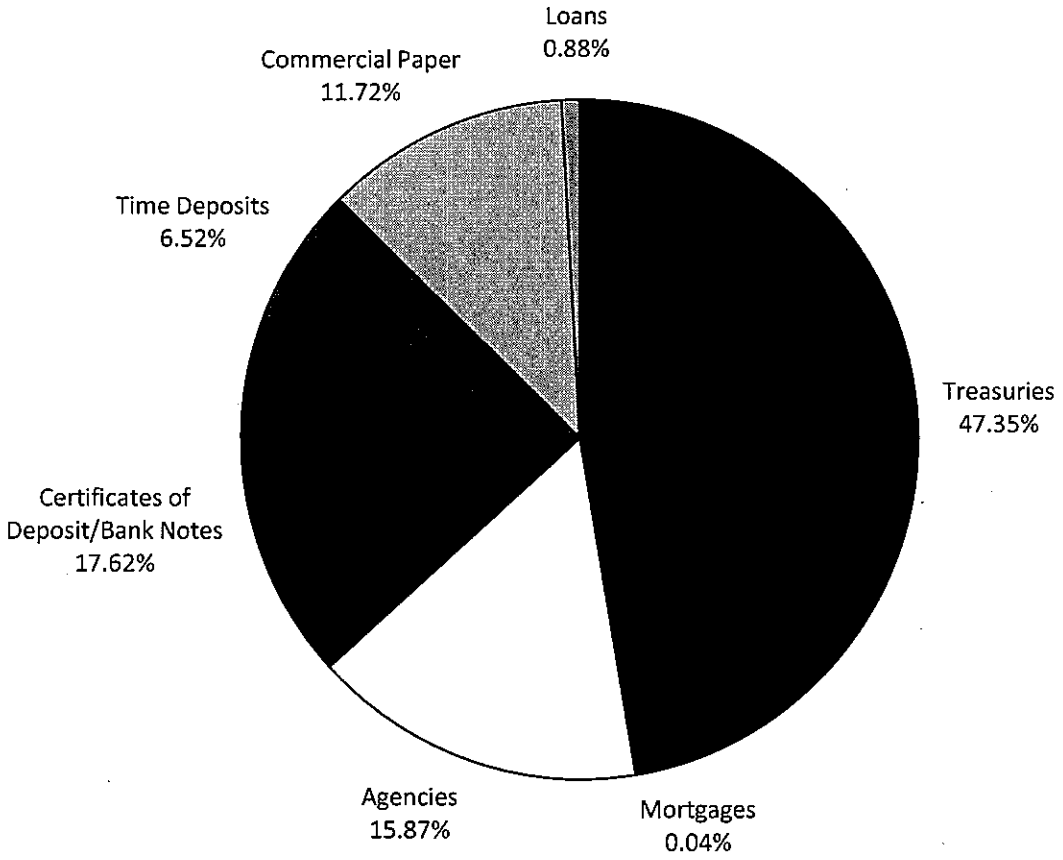
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

JANUARY 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,544,011	19.78	-1.49
Bonds	0	0.00	0
Notes	21,666,452	27.57	-0.26
Strips	0	0.00	0
Total Government	37,210,463	47.35	-1.75
Agency Debentures	2,828,330	3.60	-0.16
Certificates of Deposit	13,250,000	16.86	+1.04
Bank Notes	600,000	0.76	-0.05
Repurchases	0	0.00	0
Agency Discount Notes	9,436,154	12.01	+0.71
Time Deposits	5,122,240	6.52	-0.63
GNMAs	0	0.00	0
Commercial Paper	9,208,088	11.72	+1.94
Remics	31,767	0.04	0
Corporate Bonds	0	0.00	0
AB 55 Loans	689,289	0.88	+0.04
GF Loans	0	0.00	-1.13
Other	200,000	0.26	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	78,576,331	100.00	

INVESTMENT ACTIVITY	JANUARY 2018		DECEMBER 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	606	30,260,505	665	33,174,074
Other	2	312	35	1,214,641
Time Deposits	156	4,364,000	98	2,207,000
Total	764	34,624,817	798	36,595,715
PMIA Monthly Average Effective Yield (%)		1.350	1.239	
Year to Date Yield Last Day of Month (%)		1.164	1.130	

Pooled Money Investment Account
Portfolio Composition
$78.6 billion
01/31/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/18	REDEMPTIONS								
	BN	BOFA	1.320	01/02/18	1.320	50,000	138	253,000.00	1.338
	BN	BOFA	1.320	01/02/18	1.320	50,000	138	253,000.00	1.338
	CD	US BANK	1.210	01/02/18	1.210	50,000	259	435,263.89	1.227
	CD	US BANK	1.210	01/02/18	1.210	50,000	259	435,263.89	1.227
	CP	CR AG NY		01/02/18	1.250	50,000	29	50,347.22	1.269
	CP	CR AG NY		01/02/18	1.250	50,000	29	50,347.22	1.269
	CP	GE CTS		01/02/18	1.260	50,000	159	278,250.00	1.285
	CP	CIBC HLD		01/02/18	1.380	50,000	180	345,000.00	1.409
	CP	CIBC HLD		01/02/18	1.380	50,000	180	345,000.00	1.409
	CP	SCOTIA NY		01/02/18	1.330	50,000	258	476,583.33	1.361
	CP	SCOTIA NY		01/02/18	1.330	50,000	258	476,583.33	1.361
	DN	FHLB		01/02/18	1.060	50,000	125	184,027.78	1.079
	DN	FHLB		01/02/18	1.060	50,000	125	184,027.78	1.079
	DN	FHLB		01/02/18	1.060	50,000	154	226,722.22	1.080
	DN	FHLB		01/02/18	1.060	50,000	154	226,722.22	1.080
	DN	FHLB		01/02/18	1.080	50,000	159	238,500.00	1.100
	DN	FHLB		01/02/18	1.080	50,000	159	238,500.00	1.100
	DN	FHLB		01/02/18	1.080	50,000	180	270,000.00	1.101
	DN	FHLB		01/02/18	1.080	50,000	180	270,000.00	1.101
	DN	FHLMC		01/02/18	0.820	50,000	340	387,222.22	0.838
	DN	FHLMC		01/02/18	0.820	50,000	340	387,222.22	0.838
	DN	FHLMC		01/02/18	0.820	50,000	341	388,361.11	0.838
	DN	FHLMC		01/02/18	0.820	50,000	341	388,361.11	0.838
	TR	BILL		01/02/18	1.020	50,000	109	154,416.67	1.037
	TR	BILL		01/02/18	1.020	50,000	109	154,416.67	1.037
	TR	BILL		01/02/18	1.035	50,000	113	162,437.50	1.053
	TR	BILL		01/02/18	1.035	50,000	113	162,437.50	1.053
	TR	BILL		01/02/18	1.035	50,000	113	162,437.50	1.053
	TR	BILL		01/02/18	1.035	50,000	113	162,437.50	1.053
	TR	BILL		01/02/18	1.065	50,000	117	173,062.50	1.084
	TR	BILL		01/02/18	1.065	50,000	117	173,062.50	1.084
	TR	BILL		01/02/18	1.060	50,000	118	173,722.22	1.078
	TR	BILL		01/02/18	1.060	50,000	118	173,722.22	1.078
	TR	BILL		01/02/18	1.060	50,000	118	173,722.22	1.078
	TR	BILL		01/02/18	1.060	50,000	118	173,722.22	1.078
	YCD	TORONTO	1.300	01/02/18	1.300	50,000	83	149,861.11	1.318
	YCD	TORONTO	1.300	01/02/18	1.300	50,000	83	149,861.11	1.318
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000	98	176,944.44	1.318
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000	98	176,944.44	1.318
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000	98	176,944.44	1.318
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000	98	176,944.44	1.318
	YCD	RB CANADA	1.375	01/02/18	1.375	50,000	180	343,750.00	1.394
	YCD	RB CANADA	1.375	01/02/18	1.375	50,000	180	343,750.00	1.394
	YCD	SCOTIA	1.380	01/02/18	1.380	50,000	180	345,000.00	1.399
	YCD	SCOTIA	1.380	01/02/18	1.380	50,000	180	345,000.00	1.399
	YCD	RB CANADA	1.335	01/02/18	1.335	50,000	190	352,291.67	1.354
	YCD	RB CANADA	1.335	01/02/18	1.335	50,000	190	352,291.67	1.354

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/18	PURCHASES								
	CP	TOKYO NY		01/12/18	1.510	50,000			
	CP	TOKYO NY		01/12/18	1.510	50,000			
	CP	GE CO		01/23/18	1.420	50,000			
	CP	GE CO		01/23/18	1.420	50,000			
	CP	GE CO		01/23/18	1.420	50,000			
	CP	GE CO		01/23/18	1.420	50,000			
	CP	TOYOTA		02/08/18	1.490	50,000			
	CP	TOYOTA		02/08/18	1.490	50,000			
	DN	FNMA		04/23/18	1.400	50,000			
	DN	FNMA		04/23/18	1.400	50,000			
	DN	FHLMC		08/01/18	1.490	50,000			
	DN	FHLMC		08/01/18	1.490	50,000			
	DN	FHLMC		10/01/18	1.550	50,000			
	DN	FHLMC		10/01/18	1.550	50,000			
	DN	FHLMC		10/01/18	1.550	50,000			
	DN	FHLMC		10/01/18	1.550	50,000			
	DN	FHLMC		11/01/18	1.570	50,000			
	DN	FHLMC		11/01/18	1.570	50,000			
	TR	BILL		03/22/18	1.360	50,000			
	TR	BILL		03/22/18	1.360	50,000			
	TR	BILL		03/22/18	1.365	50,000			
	TR	BILL		03/22/18	1.365	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	TR	NOTE	1.875	12/31/19	1.915	50,000			
	YCD	TORONTO	1.450	02/05/18	1.450	50,000			
	YCD	TORONTO	1.450	02/05/18	1.450	50,000			
	YCD	TORONTO	1.450	02/05/18	1.450	50,000			
	YCD	TORONTO	1.450	02/05/18	1.450	50,000			
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000			
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000			
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000			
	YCD	MIZUHO	1.640	03/02/18	1.640	50,000			
	YCD	BNP	1.650	04/02/18	1.650	50,000			
	YCD	BNP	1.650	04/02/18	1.650	50,000			
	YCD	BNP	1.650	04/02/18	1.650	50,000			
	YCD	BNP	1.650	04/02/18	1.650	50,000			
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000			
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000			
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000			
	YCD	RABOBANK	1.780	07/02/18	1.780	50,000			
	YCD	SE BANKEN	1.860	10/01/18	1.860	50,000			
	YCD	SE BANKEN	1.860	10/01/18	1.860	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/18	**PURCHASES (Continued)**								
	YCD	WESTPAC	2.030	01/02/19	2.030	50,000			
	YCD	WESTPAC	2.030	01/02/19	2.030	50,000			
01/03/18	**NO REDEMPTIONS**								
01/03/18	**PURCHASES**								
	CP	RABO NY		01/10/18	1.440	50,000			
	CP	RABO NY		01/10/18	1.440	50,000			
	CP	CR AG NY		01/11/18	1.420	50,000			
	CP	CR AG NY		01/11/18	1.420	50,000			
	CP	CR AG NY		01/11/18	1.420	50,000			
	CP	CR AG NY		01/11/18	1.420	50,000			
	CP	BNP NY		01/22/18	1.430	50,000			
	CP	BNP NY		01/22/18	1.430	50,000			
	CP	GE CO		02/08/18	1.500	50,000			
	CP	GE CO		02/08/18	1.500	50,000			
	CP	GE CO		02/08/18	1.500	50,000			
	CP	GE CO		02/08/18	1.500	50,000			
	CP	NISSAN		02/08/18	1.550	50,000			
	CP	GE CTS		05/02/18	1.700	50,000			
	DN	FNMA		04/23/18	1.400	50,000			
	DN	FNMA		04/23/18	1.400	50,000			
	DN	FHLMC		09/04/18	1.510	50,000			
	DN	FHLMC		09/04/18	1.510	50,000			
	TR	NOTE	1.125	02/28/19	1.846	50,000			
	TR	NOTE	1.125	02/28/19	1.846	50,000			
	TR	NOTE	1.875	12/31/19	1.917	50,000			
	TR	NOTE	1.875	12/31/19	1.917	50,000			
	TR	NOTE	1.875	12/31/19	1.917	50,000			
	TR	NOTE	1.875	12/31/19	1.917	50,000			
	YCD	SWEDBANK	1.420	02/09/18	1.420	50,000			
	YCD	SWEDBANK	1.420	02/09/18	1.420	50,000			
	YCD	BARCLAYS	1.500	02/09/18	1.500	50,000			
	YCD	BARCLAYS	1.500	02/09/18	1.500	50,000			
	YCD	ANZ	1.970	01/02/19	1.970	50,000			
	YCD	ANZ	1.970	01/02/19	1.970	50,000			
01/04/18	**REDEMPTIONS**								
	TR	BILL		01/04/18	1.055	50,000	192	281,333.33	1.076
	TR	BILL		01/04/18	1.055	50,000	192	281,333.33	1.076
	TR	BILL		01/04/18	1.055	50,000	192	281,333.33	1.076
	TR	BILL		01/04/18	1.055	50,000	192	281,333.33	1.076
	TR	BILL		01/04/18	1.015	50,000	230	324,236.11	1.036
	TR	BILL		01/04/18	1.015	50,000	230	324,236.11	1.036

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/04/18	**REDEMPTIONS (Continued)**								
	TR	BILL		01/04/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		01/04/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		01/04/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		01/04/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		01/04/18	0.850	50,000	364	429,722.22	0.869
	TR	BILL		01/04/18	0.850	50,000	364	429,722.22	0.869
	TR	BILL		01/04/18	0.866	50,000	364	437,811.11	0.886
	TR	BILL		01/04/18	0.866	50,000	364	437,811.11	0.886
01/04/18	**PURCHASES**								
	CP	SOC GEN NY		01/12/18	1.420	50,000			
	CP	SOC GEN NY		01/12/18	1.420	50,000			
	CP	SOC GEN NY		01/12/18	1.420	50,000			
	CP	SOC GEN NY		01/12/18	1.420	50,000			
	CP	RABO NY		01/16/18	1.440	50,000			
	CP	RABO NY		01/16/18	1.440	50,000			
	CP	RABO NY		01/16/18	1.440	50,000			
	CP	RABO NY		01/16/18	1.440	50,000			
	CP	TOKYO NY		01/17/18	1.480	50,000			
	CP	TOKYO NY		01/17/18	1.480	50,000			
	CP	TOKYO NY		01/17/18	1.480	50,000			
	CP	TOKYO NY		01/17/18	1.480	50,000			
	CP	GE CO		01/22/18	1.420	50,000			
	CP	GE CO		01/22/18	1.420	50,000			
	CP	BNP NY		01/25/18	1.450	50,000			
	CP	BNP NY		01/25/18	1.450	50,000			
	CP	GE CO		01/26/18	1.420	50,000			
	CP	GE CO		01/26/18	1.420	50,000			
	CP	GE CO		02/05/18	1.500	50,000			
	CP	GE CO		02/05/18	1.500	50,000			
	TR	BILL		01/03/19	1.751	50,000			
	TR	BILL		01/03/19	1.751	50,000			
	TR	BILL		01/03/19	1.763	50,000			
	TR	BILL		01/03/19	1.763	50,000			
	TR	BILL		01/03/19	1.765	50,000			
	TR	BILL		01/03/19	1.765	50,000			
	TR	BILL		01/03/19	1.765	50,000			
	TR	BILL		01/03/19	1.765	50,000			
	YCD	SUMITOMO	1.440	01/16/18	1.440	50,000			
	YCD	SUMITOMO	1.440	01/16/18	1.440	50,000			
	YCD	CIBC	1.420	01/23/18	1.420	50,000			
	YCD	CIBC	1.420	01/23/18	1.420	50,000			
	YCD	CIBC	1.420	01/23/18	1.420	50,000			
	YCD	CIBC	1.420	01/23/18	1.420	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/05/18 REDEMPTIONS									
	YCD FR	SCOTIA	1.319	01/05/18	1.319	50,000	365	770,132.74	1.540
	YCD FR	SCOTIA	1.319	01/05/18	1.319	50,000	365	770,132.74	1.540
01/05/18 PURCHASES									
	CP	RABO NY		01/10/18	1.430	50,000			
	CP	RABO NY		01/10/18	1.430	50,000			
	CP	GE CO		02/05/18	1.500	50,000			
	CP	GE CO		02/05/18	1.500	50,000			
	DN	FHLB		05/29/18	1.400	50,000			
	DN	FHLB		05/29/18	1.400	50,000			
	DN	FHLB		05/29/18	1.400	50,000			
	DN	FHLB		05/29/18	1.400	50,000			
	TR	BILL		03/22/18	1.320	50,000			
	TR	BILL		03/22/18	1.320	50,000			
	TR	BILL		03/22/18	1.320	50,000			
	TR	NOTE	1.875	12/31/19	1.956	50,000			
	TR	NOTE	1.875	12/31/19	1.956	50,000			
	YCD	NORDEA AB	1.410	01/12/18	1.410	50,000			
	YCD	NORDEA AB	1.410	01/12/18	1.410	50,000			
	YCD	SWEDBANK	1.410	01/16/18	1.410	50,000			
	YCD	SWEDBANK	1.410	01/16/18	1.410	50,000			
	YCD	CIBC	2.070	01/02/19	2.070	50,000			
	YCD	CIBC	2.070	01/02/19	2.070	50,000			
01/08/18 REDEMPTIONS									
	YCD	NORINCHUK	1.380	01/08/18	1.380	50,000	34	65,166.67	1.399
	YCD	NORINCHUK	1.380	01/08/18	1.380	50,000	34	65,166.67	1.399
01/08/18 PURCHASES									
	CP	RABO NY		01/09/18	1.420	50,000			
	CP	RABO NY		01/09/18	1.420	50,000			
	CP	BNP NY		01/10/18	1.410	50,000			
	CP	BNP NY		01/10/18	1.410	50,000			
	CP	RABO NY		01/11/18	1.420	50,000			
	CP	RABO NY		01/11/18	1.420	50,000			
	CP	RABO NY		01/11/18	1.420	50,000			
	CP	TOKYO NY		02/12/18	1.580	50,000			
	CP	TOKYO NY		02/12/18	1.580	50,000			
	CP	JPM LLC		10/01/18	1.990	50,000			
	CP	JPM LLC		10/01/18	1.990	50,000			
	YCD	NORINCHUK	1.550	02/09/18	1.550	50,000			
	YCD	NORINCHUK	1.550	02/09/18	1.550	50,000			
	YCD	DNB	1.450	02/12/18	1.450	50,000			
	YCD	DNB	1.450	02/12/18	1.450	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/09/18 REDEMPTIONS									
	BN	BOFA	1.400	01/09/18	1.400	50,000	187	363,611.11	1.419
	BN	BOFA	1.400	01/09/18	1.400	50,000	187	363,611.11	1.419
	CP	RABO NY		01/09/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/09/18	1.420	50,000	1	1,972.22	1.440
	CP	CR AG NY		01/09/18	1.250	50,000	39	67,708.33	1.269
	CP	CR AG NY		01/09/18	1.250	50,000	39	67,708.33	1.269
	YCD	MONTREAL	1.350	01/09/18	1.350	50,000	36	67,500.00	1.369
	YCD	MONTREAL	1.350	01/09/18	1.350	50,000	36	67,500.00	1.369
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000	119	214,861.11	1.318
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000	119	214,861.11	1.318
01/09/18 PURCHASES									
	BN	BOFA	1.790	06/29/18	1.790	50,000			
	BN	BOFA	1.790	06/29/18	1.790	50,000			
	BN	BOFA	1.790	06/29/18	1.790	50,000			
	BN	BOFA	1.790	06/29/18	1.790	50,000			
	CP	RABO NY		01/10/18	1.420	50,000			
	CP	RABO NY		01/10/18	1.420	50,000			
	CP	RABO NY		01/10/18	1.420	50,000			
	CP	RABO NY		01/10/18	1.420	50,000			
	DN	FHLB		06/29/18	1.430	50,000			
	DN	FHLB		06/29/18	1.430	50,000			
	YCD	SE BANKEN	1.430	02/09/18	1.430	50,000			
	YCD	SE BANKEN	1.430	02/09/18	1.430	50,000			
	YCD	SOC GEN	1.530	03/12/18	1.530	50,000			
	YCD	SOC GEN	1.530	03/12/18	1.530	50,000			
01/10/18 REDEMPTIONS									
	CP	RABO NY		01/10/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/10/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/10/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/10/18	1.420	50,000	1	1,972.22	1.440
	CP	BNP NY		01/10/18	1.410	50,000	2	3,916.67	1.430
	CP	BNP NY		01/10/18	1.410	50,000	2	3,916.67	1.430
	CP	RABO NY		01/10/18	1.430	50,000	5	9,930.56	1.450
	CP	RABO NY		01/10/18	1.430	50,000	5	9,930.56	1.450
	CP	RABO NY		01/10/18	1.440	50,000	7	14,000.00	1.460
	CP	RABO NY		01/10/18	1.440	50,000	7	14,000.00	1.460
	CP	TOKYO NY		01/10/18	1.510	50,000	14	29,361.11	1.532
	CP	TOKYO NY		01/10/18	1.510	50,000	14	29,361.11	1.532
01/10/18 PURCHASES									
	CP	BNP NY		02/13/18	1.500	50,000			
	CP	BNP NY		02/13/18	1.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/10/18	**PURCHASES (Continued)**								
	CP	JPM LLC		07/23/18	1.870	50,000			
	CP	JPM LLC		07/23/18	1.870	50,000			
	YCD	SWEDBANK	1.410	02/13/18	1.410	50,000			
	YCD	SWEDBANK	1.410	02/13/18	1.410	50,000			
01/11/18	**REDEMPTIONS**								
	CP	RABO NY		01/11/18	1.420	50,000	3	5,916.67	1.440
	CP	RABO NY		01/11/18	1.420	50,000	3	5,916.67	1.440
	CP	RABO NY		01/11/18	1.420	50,000	3	5,916.67	1.440
	CP	CR AG NY		01/11/18	1.420	50,000	8	15,777.78	1.440
	CP	CR AG NY		01/11/18	1.420	50,000	8	15,777.78	1.440
	CP	CR AG NY		01/11/18	1.420	50,000	8	15,777.78	1.440
	CP	CR AG NY		01/11/18	1.420	50,000	8	15,777.78	1.440
01/11/18	**PURCHASES**								
	CP	RABO NY		01/17/18	1.430	50,000			
	CP	RABO NY		01/17/18	1.430	50,000			
	CP	CR AG NY		02/09/18	1.440	50,000			
	CP	CR AG NY		02/09/18	1.440	50,000			
	CP	NISSAN		02/16/18	1.510	50,000			
	DN	FHLB		05/29/18	1.445	50,000			
	DN	FHLB		05/29/18	1.445	50,000			
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000			
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000			
	YCD	TOKYO-MIT	1.620	03/12/18	1.620	50,000			
01/12/18	**REDEMPTIONS**								
	CP	SOC GEN NY		01/12/18	1.420	50,000	8	15,777.78	1.440
	CP	SOC GEN NY		01/12/18	1.420	50,000	8	15,777.78	1.440
	CP	SOC GEN NY		01/12/18	1.420	50,000	8	15,777.78	1.440
	CP	SOC GEN NY		01/12/18	1.420	50,000	8	15,777.78	1.440
	CP	TOKYO NY		01/12/18	1.510	50,000	10	20,972.22	1.532
	CP	TOKYO NY		01/12/18	1.510	50,000	10	20,972.22	1.532
	CP	TOKYO NY		01/12/18	1.520	50,000	16	33,777.78	1.542
	CP	TOKYO NY		01/12/18	1.520	50,000	16	33,777.78	1.542
	YCD	NORDEA AB	1.410	01/12/18	1.410	50,000	7	13,708.33	1.430
	YCD	NORDEA AB	1.410	01/12/18	1.410	50,000	7	13,708.33	1.430
01/12/18	**PURCHASES**								
	CP	BNP NY		02/09/18	1.450	50,000			
	CP	BNP NY		02/12/18	1.500	50,000			
	CP	BNP NY		02/12/18	1.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/12/18	**PURCHASES (Continued)**								
	CP	TOKYO NY		03/23/18	1.670	50,000			
	CP	TOKYO NY		03/23/18	1.670	50,000			
	DN	FHLB		06/29/18	1.450	50,000			
	DN	FHLB		06/29/18	1.450	50,000			
01/16/18	**REDEMPTIONS**								
	CP	RABO NY		01/16/18	1.440	50,000	12	24,000.00	1.461
	CP	RABO NY		01/16/18	1.440	50,000	12	24,000.00	1.461
	CP	RABO NY		01/16/18	1.440	50,000	12	24,000.00	1.461
	CP	RABO NY		01/16/18	1.440	50,000	12	24,000.00	1.461
	CP	TOKYO NY		01/16/18	1.440	50,000	40	80,000.00	1.462
	CP	TOKYO NY		01/16/18	1.440	50,000	40	80,000.00	1.462
	CP	THUNDER		01/16/18	1.320	50,000	92	168,666.67	1.343
	CP	TOKYO NY		01/16/18	1.350	50,000	92	172,500.00	1.373
	CP	TOKYO NY		01/16/18	1.350	50,000	92	172,500.00	1.373
	CP	MIZUHO NY		01/16/18	1.340	50,000	95	176,805.56	1.363
	CP	MIZUHO NY		01/16/18	1.340	50,000	95	176,805.56	1.363
	CP	OLD LINE		01/16/18	1.320	50,000	96	176,000.00	1.343
	DEB	IADB	1.250	01/16/18	1.075	50,000	1,168	1,723,763.89	1.074
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	DN	FHLB		01/16/18	1.000	50,000	18	25,000.00	1.014
	YCD	SWEDBANK	1.410	01/16/18	1.410	50,000	11	21,541.67	1.430
	YCD	SWEDBANK	1.410	01/16/18	1.410	50,000	11	21,541.67	1.430
	YCD	SUMITOMO	1.440	01/16/18	1.440	50,000	12	24,000.00	1.460
	YCD	SUMITOMO	1.440	01/16/18	1.440	50,000	12	24,000.00	1.460
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000	27	58,875.00	1.592
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000	27	58,875.00	1.592
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000	27	58,875.00	1.592
	YCD	NORINCHUK	1.480	01/16/18	1.480	50,000	32	65,777.78	1.501
	YCD	NORINCHUK	1.480	01/16/18	1.480	50,000	32	65,777.78	1.501
	YCD	SUMITOMO	1.380	01/16/18	1.380	50,000	39	74,750.00	1.399
	YCD	SUMITOMO	1.380	01/16/18	1.380	50,000	39	74,750.00	1.399
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000	91	160,513.89	1.288
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000	91	160,513.89	1.288
	YCD	MIZUHO	1.350	01/16/18	1.350	50,000	91	170,625.00	1.369
	YCD	MIZUHO	1.350	01/16/18	1.350	50,000	91	170,625.00	1.369
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000	92	171,222.22	1.359
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000	92	171,222.22	1.359
	YCD	TORONTO	1.340	01/16/18	1.340	50,000	92	171,222.22	1.359
	YCD	TORONTO	1.340	01/16/18	1.340	50,000	92	171,222.22	1.359
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000	96	172,000.00	1.308
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000	96	172,000.00	1.308

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/16/18	**PURCHASES**								
	CP	RABO NY		01/17/18	1.420	50,000			
	CP	RABO NY		01/17/18	1.420	50,000			
	CP	RABO NY		01/17/18	1.420	50,000			
	CP	RABO NY		01/17/18	1.420	50,000			
	CP	RABO NY		01/17/18	1.420	50,000			
	CP	BNP NY		01/22/18	1.410	50,000			
	CP	BNP NY		01/22/18	1.410	50,000			
	CP	CR AG NY		01/25/18	1.430	50,000			
	CP	CR AG NY		01/25/18	1.430	50,000			
	CP	BNP NY		01/26/18	1.430	50,000			
	CP	BNP NY		01/26/18	1.430	50,000			
	CP	PEPSICO		02/20/18	1.440	50,000			
	TR	NOTE	1.875	12/31/19	2.016	50,000			
	TR	NOTE	1.875	12/31/19	2.016	50,000			
	YCD	SUMITOMO	1.480	02/02/18	1.480	50,000			
	YCD	SUMITOMO	1.480	02/02/18	1.480	50,000			
	YCD	MIZUHO	1.530	02/16/18	1.530	50,000			
	YCD	MIZUHO	1.530	02/16/18	1.530	50,000			
01/17/18	**REDEMPTIONS**								
	CP	RABO NY		01/17/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/17/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/17/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/17/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/17/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		01/17/18	1.430	50,000	6	11,916.67	1.450
	CP	RABO NY		01/17/18	1.430	50,000	6	11,916.67	1.450
	CP	TOKYO NY		01/17/18	1.480	50,000	13	26,722.22	1.501
	CP	TOKYO NY		01/17/18	1.480	50,000	13	26,722.22	1.501
	CP	TOKYO NY		01/17/18	1.480	50,000	13	26,722.22	1.501
	CP	TOKYO NY		01/17/18	1.480	50,000	13	26,722.22	1.501
01/17/18	**PURCHASES**								
	CP	TOKYO NY		02/05/18	1.510	50,000			
	CP	TOKYO NY		02/05/18	1.510	50,000			
01/18/18	**NO REDEMPTIONS**								
01/18/18	**PURCHASES**								
	CP	BNP NY		02/08/18	1.450	50,000			
	CP	BNP NY		02/08/18	1.450	50,000			
	CP	TOKYO NY		02/09/18	1.510	50,000			
	CP	TOKYO NY		02/09/18	1.510	50,000			
	CP	TOKYO NY		02/09/18	1.510	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/18/18	**PURCHASES (Continued)**								
	CP	SOC GEN NY		03/23/18	1.540	50,000			
	CP	SOC GEN NY		03/23/18	1.540	50,000			
	CP	COCA COLA		06/01/18	1.650	50,000			
	CP	JPM LLC		07/27/18	1.870	50,000			
	CP	JPM LLC		07/27/18	1.870	50,000			
	DN	IBRD		06/29/18	1.520	50,000			
	DN	IBRD		06/29/18	1.520	50,000			
	TR	BILL		01/03/19	1.728	50,000			
	TR	BILL		01/03/19	1.728	50,000			
	TR	BILL		01/03/19	1.728	50,000			
	TR	BILL		01/03/19	1.728	50,000			
	TR	NOTE	1.500	10/31/19	2.040	50,000			
	TR	NOTE	1.500	10/31/19	2.040	50,000			
	YCD	SUMITOMO	1.510	02/12/18	1.510	50,000			
	YCD	SUMITOMO	1.510	02/12/18	1.510	50,000			
	YCD	NORINCHUK	1.600	03/23/18	1.600	50,000			
	YCD	NORINCHUK	1.600	03/23/18	1.600	50,000			
	YCD	NORDEA AB	1.690	05/01/18	1.690	50,000			
	YCD	NORDEA AB	1.690	05/01/18	1.690	50,000			
	YCD	SVENSKA	1.660	05/02/18	1.660	50,000			
	YCD	SVENSKA	1.660	05/02/18	1.660	50,000			
01/19/18	**NO REDEMPTIONS**								
01/19/18	**PURCHASES**								
	CP	RABO NY		01/23/18	1.430	50,000			
	CP	RABO NY		01/23/18	1.430	50,000			
	CP	RABO NY		01/23/18	1.430	50,000			
	CP	RABO NY		01/26/18	1.440	50,000			
	CP	RABO NY		01/26/18	1.440	50,000			
	CP	NISSAN		02/08/18	1.490	50,000			
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000			
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000			
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000			
01/22/18	**REDEMPTIONS**								
	CP	BNP NY		01/22/18	1.410	50,000	6	11,750.00	1.430
	CP	BNP NY		01/22/18	1.410	50,000	6	11,750.00	1.430
	CP	GE CO		01/22/18	1.420	50,000	18	35,500.00	1.441
	CP	GE CO		01/22/18	1.420	50,000	18	35,500.00	1.441
	CP	BNP NY		01/22/18	1.430	50,000	19	37,736.11	1.451
	CP	BNP NY		01/22/18	1.430	50,000	19	37,736.11	1.451
	CP	TOKYO NY		01/22/18	1.570	50,000	27	58,875.00	1.594
	CP	TOKYO NY		01/22/18	1.570	50,000	27	58,875.00	1.594
	CP	TOKYO NY		01/22/18	1.570	50,000	27	58,875.00	1.594
	CP	TOKYO NY		01/22/18	1.570	50,000	27	58,875.00	1.594

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/22/18	**PURCHASES**								
	CP	BNP NY		02/13/18	1.450	50,000			
	CP	BNP NY		02/13/18	1.450	50,000			
	CP	MIZUHO NY		02/27/18	1.530	50,000			
	CP	MIZUHO NY		02/27/18	1.530	50,000			
	CP	TOKYO NY		02/27/18	1.580	50,000			
	CP	TOKYO NY		02/27/18	1.580	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	YCD	NORDEA AB	1.450	02/27/18	1.450	50,000			
	YCD	NORDEA AB	1.450	02/27/18	1.450	50,000			
	YCD	MONTREAL	1.500	02/27/18	1.500	50,000			
	YCD	MONTREAL	1.500	02/27/18	1.500	50,000			
01/23/18	**REDEMPTIONS**								
	CP	RABO NY		01/23/18	1.430	50,000	4	7,944.44	1.450
	CP	RABO NY		01/23/18	1.430	50,000	4	7,944.44	1.450
	CP	RABO NY		01/23/18	1.430	50,000	4	7,944.44	1.450
	CP	GE CO		01/23/18	1.420	50,000	21	41,416.67	1.441
	CP	GE CO		01/23/18	1.420	50,000	21	41,416.67	1.441
	CP	GE CO		01/23/18	1.420	50,000	21	41,416.67	1.441
	CP	GE CO		01/23/18	1.420	50,000	21	41,416.67	1.441
	CP	TOKYO NY		01/23/18	1.540	50,000	25	53,472.22	1.563
	CP	TOKYO NY		01/23/18	1.540	50,000	25	53,472.22	1.563
	CP	TOKYO NY		01/23/18	1.550	50,000	26	55,972.22	1.573
	CP	TOKYO NY		01/23/18	1.550	50,000	26	55,972.22	1.573
	YCD	CIBC	1.420	01/23/18	1.420	50,000	19	37,472.22	1.440
	YCD	CIBC	1.420	01/23/18	1.420	50,000	19	37,472.22	1.440
	YCD	CIBC	1.420	01/23/18	1.420	50,000	19	37,472.22	1.440
	YCD	CIBC	1.420	01/23/18	1.420	50,000	19	37,472.22	1.440
	YCD	MONTREAL	1.480	01/23/18	1.480	50,000	27	55,500.00	1.501
	YCD	MONTREAL	1.480	01/23/18	1.480	50,000	27	55,500.00	1.501
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000	28	61,444.44	1.602
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000	28	61,444.44	1.602
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000	28	61,444.44	1.602
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000	28	61,444.44	1.602
	YCD	DNB	1.460	01/23/18	1.460	50,000	34	68,944.44	1.480
	YCD	DNB	1.460	01/23/18	1.460	50,000	34	68,944.44	1.480
	YCD	SUMITOMO	1.500	01/23/18	1.500	50,000	36	75,000.00	1.521
	YCD	SUMITOMO	1.500	01/23/18	1.500	50,000	36	75,000.00	1.521
01/23/18	**PURCHASES**								
	CP	GE CO		02/27/18	1.520	50,000			
	CP	GE CO		02/27/18	1.520	50,000			
	CP	TOKYO NY		03/19/18	1.640	50,000			
	CP	TOKYO NY		03/19/18	1.640	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/23/18	**PURCHASES (Continued)**								
	CP	RABO NY		05/21/18	1.690	50,000			
	CP	RABO NY		05/21/18	1.690	50,000			
	YCD	SUMITOMO	1.570	03/01/18	1.570	50,000			
	YCD	SUMITOMO	1.570	03/01/18	1.570	50,000			
	YCD	DNB	1.560	03/19/18	1.560	50,000			
	YCD	DNB	1.560	03/19/18	1.560	50,000			
	YCD	CIBC	2.020	10/01/18	2.020	50,000			
	YCD	CIBC	2.020	10/01/18	2.020	50,000			
01/24/18	**SALES**								
	TR	NOTE	0.750	01/31/18		50,000	485	464,079.49	0.698
	TR	NOTE	0.750	01/31/18		50,000	485	464,079.49	0.698
	TR	NOTE	0.750	01/31/18		50,000	485	464,079.49	0.698
	TR	NOTE	0.750	01/31/18		50,000	485	464,079.49	0.698
01/24/18	**NO REDEMPTIONS**								
01/24/18	**PURCHASES**								
	CP	CR AG NY		02/27/18	1.440	50,000			
	CP	CR AG NY		02/27/18	1.440	50,000			
	CP	GE CO		02/27/18	1.520	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	DEB	FHLB	2.125	06/30/20	2.125	50,000			
	YCD	SUMITOMO	1.570	03/02/18	1.570	50,000			
	YCD	SUMITOMO	1.570	03/02/18	1.570	50,000			
	YCD	NORDEA AB	1.460	03/09/18	1.460	50,000			
	YCD	NORDEA AB	1.460	03/09/18	1.460	50,000			
	YCD	SWEDBANK	1.760	05/21/18	1.760	50,000			
	YCD	SWEDBANK	1.760	05/21/18	1.760	50,000			
	YCD	SE BANKEN	1.750	06/01/18	1.750	50,000			
	YCD	SE BANKEN	1.750	06/01/18	1.750	50,000			
	YCD	RB CANADA	1.880	07/23/18	1.880	50,000			
	YCD	RB CANADA	1.880	07/23/18	1.880	50,000			
01/25/18	**REDEMPTIONS**								
	CP	CR AG NY		01/25/18	1.430	50,000	9	17,875.00	1.450
	CP	CR AG NY		01/25/18	1.430	50,000	9	17,875.00	1.450
	CP	BNP NY		01/25/18	1.450	50,000	21	42,291.67	1.471
	CP	BNP NY		01/25/18	1.450	50,000	21	42,291.67	1.471

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/25/18	**PURCHASES**								
	CP	TOKYO NY		03/01/18	1.570	50,000			
	CP	TOKYO NY		03/01/18	1.570	50,000			
	CP	TOKYO NY		03/01/18	1.570	50,000			
	CP	CR AG NY		03/12/18	1.500	50,000			
	CP	CR AG NY		03/12/18	1.500	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	CP	SOC GEN NY		03/19/18	1.540	50,000			
	CP	COCA COLA		07/10/18	1.750	50,000			
	DN	FNMA		04/09/18	1.350	50,000			
	DN	FNMA		04/09/18	1.350	50,000			
	DN	FNMA		04/09/18	1.350	50,000			
	DN	FNMA		04/09/18	1.350	50,000			
	DN	FHLB		04/09/18	1.390	50,000			
	DN	FHLB		04/09/18	1.390	50,000			
	DN	FHLB		05/01/18	1.440	50,000			
	DN	FHLB		05/01/18	1.440	50,000			
	DN	FHLB		06/01/18	1.450	50,000			
	DN	FHLB		06/01/18	1.450	50,000			
	YCD	SUMITOMO	1.550	02/27/18	1.550	50,000			
	YCD	SUMITOMO	1.550	02/27/18	1.550	50,000			
	YCD	CIBC	1.700	05/21/18	1.700	50,000			
	YCD	CIBC	1.700	05/21/18	1.700	50,000			
	YCD	NORDEA AB	1.740	06/01/18	1.740	50,000			
	YCD	NORDEA AB	1.740	06/01/18	1.740	50,000			
	YCD	BARCLAYS	1.910	06/01/18	1.910	50,000			
	YCD	BARCLAYS	1.910	06/01/18	1.910	50,000			
01/26/18	**REDEMPTIONS**								
	CD	FIRST REP	1.450	01/26/18	1.450	50,000	52	104,722.22	1.470
	CP	RABO NY		01/26/18	1.440	50,000	7	14,000.00	1.460
	CP	RABO NY		01/26/18	1.440	50,000	7	14,000.00	1.460
	CP	BNP NY		01/26/18	1.430	50,000	10	19,861.11	1.450
	CP	BNP NY		01/26/18	1.430	50,000	10	19,861.11	1.450
	CP	GE CO		01/26/18	1.420	50,000	22	43,388.89	1.441
	CP	GE CO		01/26/18	1.420	50,000	22	43,388.89	1.441
	CP	LIBERTY		01/26/18	1.380	50,000	88	168,666.67	1.404
	YCD	MONTREAL	1.520	01/26/18	1.520	50,000	29	61,222.22	1.541
	YCD	MONTREAL	1.520	01/26/18	1.520	50,000	29	61,222.22	1.541
	YCD	DNB	1.460	01/26/18	1.460	50,000	30	60,833.33	1.480
	YCD	DNB	1.460	01/26/18	1.460	50,000	30	60,833.33	1.480
	YCD	DNB	1.460	01/26/18	1.460	50,000	30	60,833.33	1.480
	YCD	DNB	1.460	01/26/18	1.460	50,000	30	60,833.33	1.480
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000	31	65,875.00	1.551
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000	31	65,875.00	1.551
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000	31	65,875.00	1.551
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000	31	65,875.00	1.551

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/26/18	**PURCHASES**								
	CP	GE CO		03/05/18	1.520	50,000			
	CP	GE CO		03/05/18	1.520	50,000			
	CP	GE CO		03/05/18	1.520	50,000			
	TR	BILL		03/22/18	1.270	50,000			
	TR	BILL		03/22/18	1.270	50,000			
	YCD	MONTREAL	1.500	03/30/18	1.500	50,000			
	YCD	MONTREAL	1.500	03/30/18	1.500	50,000			
01/29/18	**REDEMPTIONS**								
	CD	FIRST REP	1.370	01/29/18	1.370	50,000	62	117,972.22	1.389
	CD	FIRST REP	1.370	01/29/18	1.370	50,000	62	117,972.22	1.389
	CP	SOC GEN NY		01/29/18	1.190	50,000	63	104,125.00	1.209
	CP	SOC GEN NY		01/29/18	1.190	50,000	63	104,125.00	1.209
	CP	MIZUHO NY		01/29/18	1.350	50,000	95	178,125.00	1.374
	CP	MIZUHO NY		01/29/18	1.350	50,000	95	178,125.00	1.374
	CP	OLD LINE		01/29/18	1.330	50,000	105	193,958.33	1.354
	CP	LIBERTY		01/29/18	1.370	50,000	105	199,791.67	1.395
	CP	LIBERTY		01/29/18	1.370	50,000	105	199,791.67	1.395
	CP	SOC GEN NY		01/29/18	1.280	50,000	130	231,111.11	1.304
	CP	SOC GEN NY		01/29/18	1.280	50,000	130	231,111.11	1.304
	CP	SOC GEN NY		01/29/18	1.280	50,000	130	231,111.11	1.304
	CP	TOYOTA		01/29/18	1.290	50,000	137	245,458.33	1.314
	CP	TOYOTA		01/29/18	1.290	50,000	137	245,458.33	1.314
	CP	LIBERTY		01/29/18	1.370	50,000	139	264,486.11	1.396
	CP	LIBERTY		01/29/18	1.370	50,000	139	264,486.11	1.396
	CP	SCOTIA NY		01/29/18	1.390	50,000	182	351,361.11	1.419
	CP	SCOTIA NY		01/29/18	1.390	50,000	182	351,361.11	1.419
	DN	IBRD		01/29/18	1.120	50,000	103	160,222.22	1.139
	DN	IBRD		01/29/18	1.120	50,000	103	160,222.22	1.139
	DN	IBRD		01/29/18	1.120	50,000	104	161,777.78	1.139
	DN	IBRD		01/29/18	1.120	50,000	104	161,777.78	1.139
	YCD	NORINCHUK	1.350	01/29/18	1.350	50,000	63	118,125.00	1.369
	YCD	NORINCHUK	1.350	01/29/18	1.350	50,000	63	118,125.00	1.369
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000	94	176,250.00	1.369
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000	94	176,250.00	1.369
	YCD	TORONTO	1.365	01/29/18	1.365	50,000	97	183,895.83	1.384
	YCD	TORONTO	1.365	01/29/18	1.365	50,000	97	183,895.83	1.384
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000	105	195,416.67	1.359
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000	105	195,416.67	1.359
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000	123	222,083.33	1.318
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000	123	222,083.33	1.318
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000	123	222,083.33	1.318
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000	123	222,083.33	1.318

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/29/18	**PURCHASES**								
	CP	GE CO		03/19/18	1.560	50,000			
	CP	GE CO		03/19/18	1.560	50,000			
	DEB	IBRD	1.375	03/30/20	2.230	50,000			
	DN	FHLB	1.360	04/09/18	1.360	50,000			
	DN	FNMA		05/21/18	1.410	50,000			
	DN	FNMA		05/21/18	1.410	50,000			
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000			
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000			
	YCD	DNB	1.770	05/21/18	1.770	50,000			
	YCD	DNB	1.770	05/21/18	1.770	50,000			
	YCD	NB CANADA	1.820	06/01/18	1.820	50,000			
	YCD	NB CANADA	1.820	06/01/18	1.820	50,000			
01/30/18	**NO REDEMPTIONS**								
01/30/18	**PURCHASES**								
	CP	TOKYO NY		02/08/18	1.450	50,000			
	CP	TOKYO NY		02/08/18	1.450	50,000			
	CP	TOKYO NY		02/08/18	1.450	50,000			
	CP	GE CO		02/20/18	1.430	50,000			
	CP	GE CO		02/20/18	1.430	50,000			
	CP	CR AG NY		03/19/18	1.530	50,000			
	CP	CR AG NY		03/19/18	1.530	50,000			
	CP	MIZUHO NY		04/09/18	1.600	50,000			
	CP	MIZUHO NY		04/09/18	1.600	50,000			
	DN	FHLB		06/29/18	1.500	50,000			
	DN	FHLB		06/29/18	1.500	50,000			
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000			
	YCD	NORINCHUK	1.560	03/09/18	1.560	50,000			
01/31/18	**NO REDEMPTIONS**								
01/31/18	**PURCHASES**								
	CD	CITIBANK	1.890	06/29/18	1.890	50,000			
	CD	CITIBANK	1.890	06/29/18	1.890	50,000			
	CP	TOKYO NY		03/09/18	1.600	50,000			
	CP	TOKYO NY		03/09/18	1.600	50,000			
	DN	FHLB		05/29/18	1.485	50,000			
	DN	FHLB		05/29/18	1.485	50,000			
	TR	NOTE	2.000	01/31/20	2.124	50,000			
	TR	NOTE	2.000	01/31/20	2.124	50,000			
	TR	NOTE	2.000	01/31/20	2.136	50,000			
	TR	NOTE	2.000	01/31/20	2.136	50,000			
	YCD	NORINCHUK	1.550	03/05/18	1.550	50,000			
	YCD	NORINCHUK	1.550	03/05/18	1.550	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/31/18	**PURCHASES (Continued)**								
	YCD	NAT AUB	1.690	05/01/18	1.690	50,000			
	YCD	NAT AUB	1.690	05/01/18	1.690	50,000			
	YCD	DNB	1.730	05/07/18	1.730	50,000			
	YCD	DNB	1.730	05/07/18	1.730	50,000			
	YCD	TORONTO	1.930	08/01/18	1.930	50,000			
	YCD	TORONTO	1.930	08/01/18	1.930	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	08/24/17	1.140	2,000,000.00	02/22/18
New Omni Bank, NA	10/04/17	1.110	5,000,000.00	02/22/18
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
New Omni Bank, NA	11/30/17	1.440	13,000,000.00	05/31/18
New Omni Bank, NA	12/13/17	1.440	3,000,000.00	06/13/18
New Omni Bank, NA	12/14/17	1.480	5,000,000.00	06/13/18
BREA				
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
Pacific Western Bank	11/16/17	1.390	50,000,000.00	05/17/18
Pacific Western Bank	01/24/18	1.620	40,000,000.00	07/25/18
BUENA PARK				
Uniti Bank	08/11/17	1.150	3,000,000.00	02/09/18
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
Uniti Bank	01/04/18	1.540	3,000,000.00	07/05/18
CERRITOS				
First Choice Bank	12/15/17	1.320	20,000,000.00	03/16/18
First Choice Bank	01/04/18	1.410	20,000,000.00	04/04/18
CHICO				
Golden Valley Bank	11/03/17	1.190	8,000,000.00	02/02/18
Tri Counties Bank	12/06/17	1.300	50,000,000.00	03/07/18
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	01/04/18	1.450	10,000,000.00	04/04/18
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18
FOLSOM				
SAFE Credit Union	12/01/17	1.470	5,000,000.00	06/01/18
SAFE Credit Union	01/10/18	1.590	20,000,000.00	07/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
US Metro Bank	12/13/17	1.420	10,000,000.00	06/13/18
US Metro Bank	01/18/18	1.570	5,000,000.00	07/19/18
GLENDALE				
Americas United Bank	01/17/18	1.590	4,500,000.00	07/18/18
GOLETA				
Community West Bank	11/15/17	1.250	13,000,000.00	02/14/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
Community West Bank	01/18/18	1.450	13,000,000.00	04/19/18
Community West Bank	01/10/18	1.590	13,000,000.00	07/11/18
IRVINE				
Banc of California, NA	01/18/18	1.350	50,000,000.00	02/22/18
Banc of California, NA	01/18/18	1.440	100,000,000.00	03/21/18
Banc of California, NA	01/18/18	1.460	100,000,000.00	04/19/18
CommerceWest Bank	12/08/17	1.310	5,000,000.00	03/09/18
CommerceWest Bank	01/11/18	1.450	5,000,000.00	04/12/18
CommerceWest Bank	01/26/18	1.440	5,000,000.00	04/27/18
Commercial Bank of California	01/25/18	1.640	25,000,000.00	07/26/18
First Foundation Bank	11/30/17	1.320	5,000,000.00	03/01/18
First Foundation Bank	11/30/17	1.320	42,000,000.00	03/01/18
First Foundation Bank	12/15/17	1.340	2,000,000.00	03/16/18
First Foundation Bank	01/04/18	1.430	44,000,000.00	04/04/18
First Foundation Bank	01/19/18	1.470	50,000,000.00	04/20/18
Pacific Enterprise Bank	11/30/17	1.460	25,000,000.00	05/31/18
Pacific Premier Bank	11/16/17	1.410	10,000,000.00	05/17/18
Pacific Premier Bank	12/07/17	1.490	25,000,000.00	06/07/18
LODI				
Farmers & Merchants Bk Cen CA	01/10/18	1.430	60,000,000.00	04/11/18
LOS ANGELES				
Bank Leumi USA	01/05/18	1.330	25,000,000.00	02/09/18
Bank Leumi USA	01/17/18	1.340	30,000,000.00	02/21/18
Bank Leumi USA	01/31/18	1.290	20,000,000.00	03/07/18
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18
Bank of Hope	11/29/17	1.460	90,000,000.00	05/30/18
Bank of Hope	12/08/17	1.490	75,000,000.00	06/08/18
Bank of Hope	01/12/18	1.600	45,000,000.00	07/13/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
CTBC Bank Corp. (USA)	11/29/17	1.460	25,000,000.00	05/30/18
CTBC Bank Corp. (USA)	01/25/18	1.640	60,000,000.00	07/26/18
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Hanmi Bank	11/15/17	1.360	50,000,000.00	05/16/18
Manufacturers Bank	12/07/17	1.330	50,000,000.00	03/08/18
Manufacturers Bank	01/05/18	1.420	100,000,000.00	04/05/18
Manufacturers Bank	01/12/18	1.450	50,000,000.00	04/13/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Open Bank	11/08/17	1.190	10,000,000.00	02/07/18
Open Bank	12/07/17	1.310	10,000,000.00	03/08/18
Open Bank	12/13/17	1.310	10,000,000.00	03/21/18
Open Bank	01/04/18	1.410	14,000,000.00	04/04/18
Opus Bank	01/26/18	1.470	10,000,000.00	04/27/18
Pacific City Bank	11/08/17	1.190	40,000,000.00	02/07/18
Pacific City Bank	12/07/17	1.310	30,000,000.00	03/08/18
Pacific City Bank	01/05/18	1.400	30,000,000.00	04/05/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
OAKLAND				
Beneficial State Bank	01/04/18	1.570	15,000,000.00	07/05/18
Beneficial State Bank	01/12/18	1.610	25,000,000.00	07/13/18
California Bank of Commerce	08/09/17	1.180	5,000,000.00	02/07/18
California Bank of Commerce	12/08/17	1.330	10,000,000.00	03/09/18
California Bank of Commerce	01/10/18	1.430	13,500,000.00	04/11/18
California Bank of Commerce	11/09/17	1.350	5,000,000.00	05/10/18
Community Bank of the Bay	12/01/17	1.470	5,000,000.00	06/01/18
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18
Metropolitan Bank	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ORANGE				
Grandpoint Bank	11/02/17	1.170	50,000,000.00	02/01/18
Grandpoint Bank	01/04/18	1.430	25,000,000.00	04/05/18
Grandpoint Bank	01/25/18	1.390	25,000,000.00	04/05/18
Grandpoint Bank	01/11/18	1.470	50,000,000.00	04/12/18
PALOS VERDES ESTATES				
Malaga Bank	08/03/17	1.150	10,000,000.00	02/01/18
Malaga Bank	12/13/17	1.310	20,000,000.00	03/21/18
Malaga Bank	01/04/18	1.410	5,000,000.00	04/04/18
Malaga Bank	01/19/18	1.450	46,000,000.00	04/20/18
Malaga Bank	01/26/18	1.440	9,000,000.00	04/27/18
PASADENA				
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
American Plus Bank, NA	01/12/18	1.430	20,000,000.00	04/13/18
American Plus Bank, NA	11/16/17	1.390	4,240,000.00	05/17/18
American Plus Bank, NA	12/15/17	1.480	10,000,000.00	06/20/18
American Plus Bank, NA	01/10/18	1.570	3,000,000.00	07/11/18
American Plus Bank, NA	01/24/18	1.620	3,000,000.00	07/25/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	11/03/17	1.190	75,000,000.00	02/02/18
East West Bank	01/11/18	1.470	50,000,000.00	04/12/18
East West Bank	01/17/18	1.460	175,000,000.00	04/18/18
EverTrust Bank	11/15/17	1.230	10,000,000.00	02/14/18
EverTrust Bank	12/01/17	1.290	20,000,000.00	03/02/18
EverTrust Bank	12/13/17	1.310	30,000,000.00	03/21/18
Wescom Central Credit Union	11/16/17	1.290	50,000,000.00	02/15/18
Wescom Central Credit Union	12/14/17	1.370	50,000,000.00	03/15/18
Wescom Central Credit Union	01/04/18	1.440	25,000,000.00	04/06/18
Wescom Central Credit Union	01/24/18	1.460	50,000,000.00	04/25/18
PORTERVILLE				
Bank of the Sierra	11/02/17	1.170	20,000,000.00	02/01/18
Bank of the Sierra	11/30/17	1.250	20,000,000.00	02/23/18
Bank of the Sierra	12/01/17	1.310	20,000,000.00	03/02/18
Bank of the Sierra	12/07/17	1.330	20,000,000.00	03/08/18
Bank of the Sierra	01/10/18	1.430	20,000,000.00	04/11/18
Bank of the Sierra	01/19/18	1.470	20,000,000.00	04/20/18
RANCHO CORDOVA				
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
American River Bank	01/17/18	1.460	2,500,000.00	04/18/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	11/16/17	1.410	6,500,000.00	05/17/18
American River Bank	12/07/17	1.490	7,500,000.00	06/07/18
American River Bank	12/14/17	1.500	2,500,000.00	06/14/18
American River Bank	01/04/18	1.560	4,500,000.00	07/05/18
REDDING				
Cornerstone Community Bank	11/29/17	1.260	7,000,000.00	02/28/18
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
REDWOOD CITY				
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
Provident Credit Union	01/18/18	1.430	40,000,000.00	04/19/18
Provident Credit Union	01/24/18	1.430	40,000,000.00	04/25/18
Provident Credit Union	11/15/17	1.360	20,000,000.00	05/16/18
Provident Credit Union	11/30/17	1.440	20,000,000.00	05/31/18
Provident Credit Union	12/08/17	1.470	20,000,000.00	06/08/18
Provident Credit Union	12/13/17	1.440	20,000,000.00	06/13/18
RICHMOND				
Mechanics Bank	11/09/17	1.250	20,000,000.00	02/08/18
Mechanics Bank	12/07/17	1.340	20,000,000.00	03/08/18
Mechanics Bank	01/10/18	1.440	20,000,000.00	04/11/18
Mechanics Bank	01/18/18	1.460	20,000,000.00	04/19/18
RIVERSIDE				
Provident Savings Bank	01/10/18	1.430	5,000,000.00	04/11/18
ROCKLIN				
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
Five Star Bank	11/30/17	1.440	25,000,000.00	05/31/18
Five Star Bank	12/13/17	1.440	18,000,000.00	06/13/18
Five Star Bank	01/04/18	1.540	7,000,000.00	07/05/18
ROSEMEAD				
Pacific Alliance Bank	01/10/18	1.410	4,000,000.00	04/11/18
SACRAMENTO				
Merchants National Bank of Sacramento	01/31/18	1.430	4,000,000.00	05/02/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
Merchants National Bank of Sacramento	01/04/18	1.490	2,000,000.00	05/30/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
Schools Financial Credit Union	11/29/17	1.260	30,000,000.00	02/28/18
SAN DIEGO				
Bank of Southern California	01/24/18	1.450	10,000,000.00	04/25/18
Bofl Federal Bank	12/14/17	1.340	25,000,000.00	03/14/18
Bofl Federal Bank	01/24/18	1.430	25,000,000.00	04/25/18
California Coast Credit Union	08/30/17	1.140	25,000,000.00	02/28/18
California Coast Credit Union	11/29/17	1.440	25,000,000.00	05/30/18
California Coast Credit Union	12/06/17	1.440	25,000,000.00	06/06/18
California Coast Credit Union	01/18/18	1.590	25,000,000.00	07/19/18
Mission Federal Credit Union	01/12/18	1.430	10,000,000.00	04/13/18
San Diego County Credit Union	08/16/17	1.110	50,000,000.00	02/14/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
San Diego County Credit Union	12/14/17	1.320	50,000,000.00	03/15/18
San Diego County Credit Union	01/05/18	1.380	50,000,000.00	04/05/18
San Diego County Credit Union	01/11/18	1.430	50,000,000.00	04/12/18
Western Alliance Bank	12/15/17	1.320	50,000,000.00	03/16/18
Western Alliance Bank	11/09/17	1.330	65,000,000.00	05/10/18
Western Alliance Bank	11/15/17	1.360	75,000,000.00	05/16/18
Western Alliance Bank	12/08/17	1.470	50,000,000.00	06/08/18
SAN FRANCISCO				
Bank of San Francisco	12/15/17	1.340	5,000,000.00	03/16/18
Bank of San Francisco	12/15/17	1.500	5,000,000.00	06/15/18
Mission National Bank	01/04/18	1.430	15,000,000.00	04/04/18
Mission National Bank	01/25/18	1.460	5,000,000.00	04/26/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Presidio Bank	01/31/18	1.430	10,000,000.00	05/02/18
Trans Pacific National Bank	12/15/17	1.340	3,000,000.00	03/16/18
Trans Pacific National Bank	01/19/18	1.470	2,000,000.00	04/20/18
SAN JOSE				
Heritage Bank of Commerce	12/15/17	1.340	15,000,000.00	03/16/18
Meriwest Credit Union	01/18/18	1.460	50,000,000.00	04/19/18
SAN RAMON				
Tri-Valley Bank	11/16/17	1.280	6,000,000.00	02/15/18
Tri-Valley Bank	12/08/17	1.330	7,000,000.00	03/09/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA CLARITA				
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18
SANTA ROSA				
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Poppy Bank (FKA First Community Bank)	12/06/17	1.440	50,000,000.00	06/06/18
Poppy Bank (FKA First Community Bank)	12/13/17	1.440	45,000,000.00	06/13/18
Summit State Bank	12/01/17	1.310	12,000,000.00	03/02/18
Summit State Bank	12/15/17	1.340	7,000,000.00	03/16/18
Summit State Bank	01/12/18	1.450	14,000,000.00	04/13/18
Summit State Bank	01/19/18	1.470	7,500,000.00	04/20/18
Summit State Bank	01/31/18	1.430	8,000,000.00	05/02/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/29/17	1.460	19,000,000.00	05/30/18
VACAVILLE				
Travis Credit Union	01/26/18	1.460	25,000,000.00	04/27/18
Travis Credit Union	01/10/18	1.450	25,000,000.00	05/11/18
Travis Credit Union	01/05/18	1.470	50,000,000.00	05/25/18
Travis Credit Union	12/01/17	1.470	50,000,000.00	06/01/18
WATSONVILLE				
Santa Cruz County Bank	11/16/17	1.260	10,000,000.00	02/15/18
Santa Cruz County Bank	01/12/18	1.430	10,000,000.00	04/13/18
WEST SACRAMENTO				
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
Community Business Bank	11/09/17	1.220	5,000,000.00	02/09/18
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	01/11/18	1.390	3,000,000.00	03/29/18
Community Business Bank	12/07/17	1.320	3,000,000.00	04/05/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS JANUARY 2018			**5,122,240,000.00**	

BANK DEMAND DEPOSITS
JANUARY 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 539,867	$ 4,182,868
2	289,663	3,469,953
3	477,523	2,577,659
4	490,069	2,571,867
5	412,452	2,785,752
6	412,452	2,785,752
7	412,452	2,785,752
8	544,330	3,162,718
9	367,071	2,971,512
10	341,130	3,685,235
11	174,034	2,410,270
12	355,757	3,494,108
13	355,757	3,494,108
14	355,757	3,494,108
15	355,757	3,494,108
16	397,993	3,241,482
17	355,429	2,160,391
18	359,254	2,236,312
19	384,562	3,125,564
20	384,562	3,125,564
21	384,562	3,125,564
22	441,946	2,110,414
23	370,456	2,003,140
24	427,257	2,066,858
25	384,878	2,192,607
26	373,740	2,167,031
27	373,740	2,167,031
28	373,740	2,167,031
29	355,304	2,162,732
30	468,343	2,077,239
31	471,947	2,544,895

AVERAGE DOLLAR DAYS $393,283 a/

a/ **The prescribed bank balance for January was $396,134. This consisted of $340,532 in compensating balances for services, balances for uncollected funds of $56,625 and a deduction of $1,023 for January 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 January 17, 2018, has determined and designated the amount of money available for deposit and investment as of January 10, 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: 340,500,000

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)	1/15/2018	1/19/2018	$ 1,675,100,000	$ 2,650,800,000	$ 5,252,200,000	$ 7,903,000,000
(2)	1/22/2018	1/26/2018	$ (188,300,000)	$ 2,462,500,000	$ 5,252,200,000	$ 7,714,700,000
(3)	1/29/2018	2/2/2018	$ (608,400,000)	$ 1,854,100,000	$ 5,252,200,000	$ 7,106,300,000
(4)	2/5/2018	2/9/2018	$ (1,978,300,000)	$ (124,200,000)	$ 5,252,200,000	$ 5,128,000,000
(5)	2/12/2018	2/16/2018	$ (787,600,000)	$ (911,800,000)	$ 5,252,200,000	$ 4,340,400,000
(6)	2/19/2018	2/23/2018	$ 1,903,600,000	$ 991,800,000	$ 5,252,200,000	$ 6,244,000,000

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 340,500,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: January 17, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 2/28/18
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
03/07/18	02/14/18	PIPE	107052	FHLB 3.00 (CALLABLE)	3.0000	03/07/23	100	$25,000,000.00	$25,000,000.00	$0.00
03/13/18	02/22/18	BLAYV	107102	FHLB 3.02 [CALLABLE]	3.0200	03/13/23	100	$25,000,000.00	$25,000,000.00	$0.00
03/20/18	02/27/18	DBAG	107146	FHLB 3.06 (CALLABLE)	3.0600	03/20/23	100	$25,000,000.00	$25,000,000.00	$0.00
03/20/18	02/27/18	KEYBANC	107147	FHLB 3.06 (CALLABLE)	3.0600	03/20/23	100	$25,000,000.00	$25,000,000.00	$0.00
03/01/18	02/28/18	MFR	107155	OLD LINE FUNDING LLC CP	1.8400	05/01/18	840000	$50,000,000.00	$49,844,111.11	$0.00
03/01/18	02/28/18	MFR	107156	UST BILL	2.0000	02/28/19	000000	$50,000,000.00	$48,988,888.89	$0.00
03/01/18	02/28/18	MFR	107157	UST BILL	2.0000	02/28/19	000000	$50,000,000.00	$48,988,888.89	$0.00
						PSI Non-Trading Total		**$250,000,000.00**	**$247,821,888.89**	**$0.00**
							Totals	**$250,000,000.00**	**$247,821,888.89**	**$0.00**