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

August 31, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of July 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 July 2018 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

JK:NI:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2018

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 7/31/18		
At Cost	$ 28,824,356,910	$ 163,140,294
At Market	$ 28,370,976,353	$ 158,040,120
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	5.29%	30.65%
United States Government and Agency Obligations	69.20%	41.48%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.13%	0.00%
Municipal Obligations	0.09%	2.48%
Corporate and Deposit Notes	0.29%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.39%
1-60 days	28.80%	
61 days-1 year	15.00%	40.72%
Over 1 year	56.20%	59.28%
Weighted Average Days to Maturity	654	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at April 30, 2018:

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

POOLED SURPLUS EARNINGS REPORT
JULY 31, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 7/31/18	$ 28,824,356,910
Market Value at 7/31/18	$ 28,370,976,353
Average Daily Balance	$ 30,295,893,183
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 37,029
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 49,760,865
Earnings for the Past 12 Months	$ 491,851,125
Earnings Rate for the Month	1.92%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	85,583,485.99	
Bank of the West - Concentration	$	76,042,747.36	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	100,436,814.32	(B)
Union Bank- Concentration	$	397,640.17	
Wells Fargo - Concentration	$	1,225,232.98	
Total Ledger Balance for all Banks	$	263,685,920.82	

(A) $75 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR JULY 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 July 2018

Total Deposits	$ 3,528,354,765.67
Total Disbursements	$ 6,651,931,487.00
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2018	1.33

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 6,965,026,000.00	$ 2,969,400,000.00	$ 4,377,300,000.00	$ 5,557,126,000.00
September	$ 1,317,772,000.00	$ 3,876,700,000.00	$ 4,390,600,000.00	$ 6,360,998,000.00
October	$ 881,876,000.00	$ 5,721,000,000.00	$ 5,116,600,000.00	$ 7,847,274,000.00
November	$ 787,407,000.00	$ 6,091,700,000.00	$ 4,282,600,000.00	$ 10,443,781,000.00
December	$ 1,079,545,000.00	$ 9,609,600,000.00	$ 6,214,300,000.00	$ 14,918,626,000.00
January	$ 425,000,000.00	$ 4,005,000,000.00	$ 6,303,000,000.00	$ 13,045,626,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of a range between 1 and 2 years.

In April 2018, the Treasurer placed $95.184 million in the Bank of the West Money Market Plus Account and $120.390 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $76.180 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

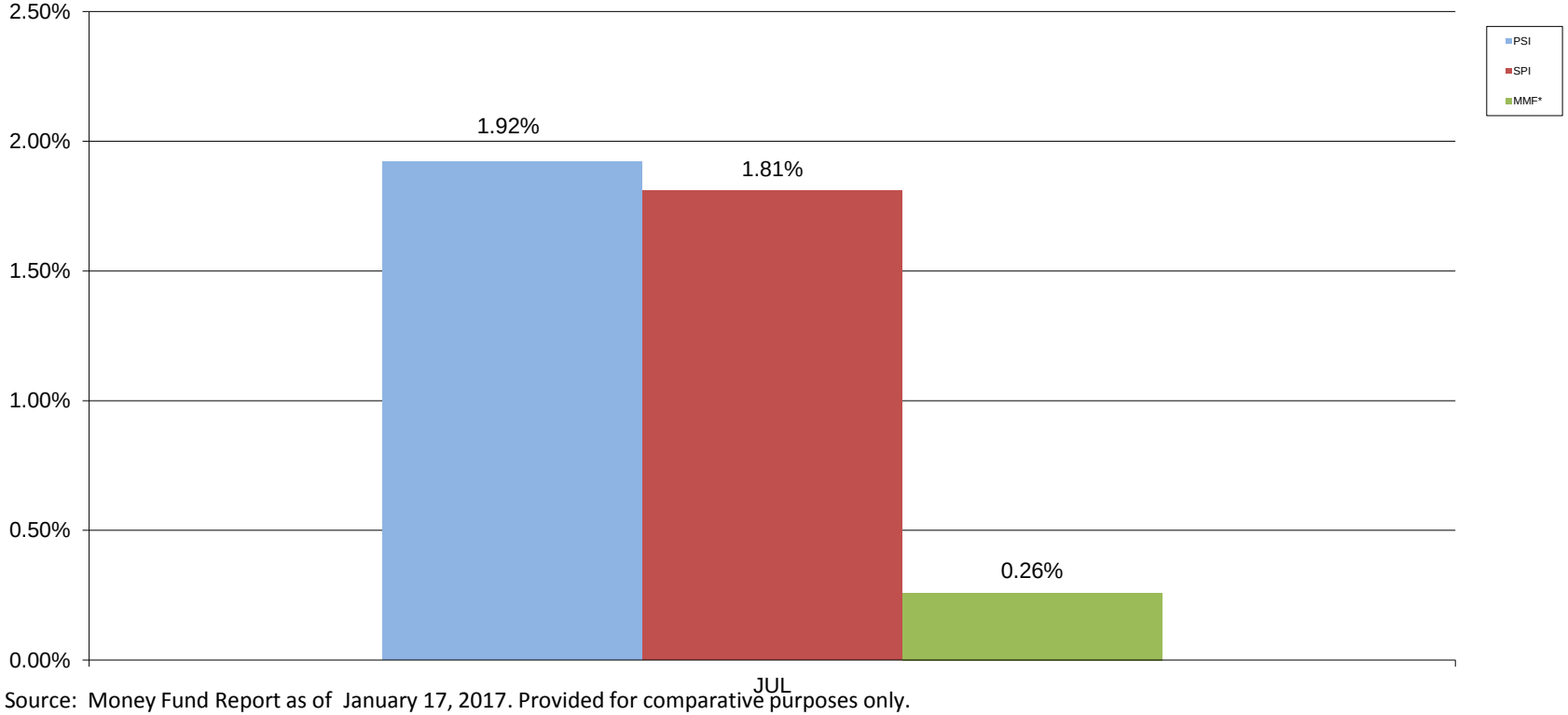
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 7/31/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2018	$ 31,955,014,829.44	$162,936,208.15
7/2/2018	31,611,758,828.00	162,936,208.15
7/3/2018	31,539,729,858.98	162,936,208.15
7/4/2018	31,539,729,858.98	162,936,208.15
7/5/2018	31,074,274,455.10	162,936,208.15
7/6/2018	30,857,403,697.93	162,936,208.15
7/7/2018	30,857,403,697.93	162,936,208.15
7/8/2018	30,857,403,697.93	162,936,208.15
7/9/2018	30,619,604,501.82	162,936,208.15
7/10/2018	30,502,854,109.13	162,936,208.15
7/11/2018	30,495,212,697.56	162,936,208.15
7/12/2018	30,389,207,757.82	162,936,208.15
7/13/2018	30,103,906,998.51	163,140,257.21
7/14/2018	30,103,906,998.51	163,140,257.21
7/15/2018	30,103,906,998.51	163,140,257.21
7/16/2018	29,941,004,718.60	163,140,257.21
7/17/2018	29,992,560,182.43	163,140,257.21
7/18/2018	29,933,215,597.89	163,140,257.21
7/19/2018	29,921,178,273.11	163,140,257.21
7/20/2018	29,669,917,594.56	163,140,257.21
7/21/2018	29,669,917,594.56	163,140,257.21
7/22/2018	29,669,917,594.56	163,140,257.21
7/23/2018	29,592,787,703.73	163,140,257.21
7/24/2018	29,628,826,578.74	163,140,257.21
7/25/2018	29,485,803,313.45	163,140,257.21
7/26/2018	29,391,924,838.42	163,140,257.21
7/27/2018	30,278,409,952.29	163,140,257.21
7/28/2018	30,278,409,952.29	163,140,257.21
7/29/2018	30,278,409,952.29	163,140,257.21
7/30/2018	30,004,728,928.98	163,140,257.21
7/31/2018	28,824,356,909.71	163,140,294.13
	$ 30,295,893,182.96	**$ 163,061,271.67**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2018-19
ATTACHMENT IV



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 7/31/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,665,386	$250,387
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	17,095,478	37
Prior Accrual Adjustment		-
Total Revenues	$49,760,864	$250,424
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,875
	-	$5,875
NET INCOME	$49,760,864	$244,549

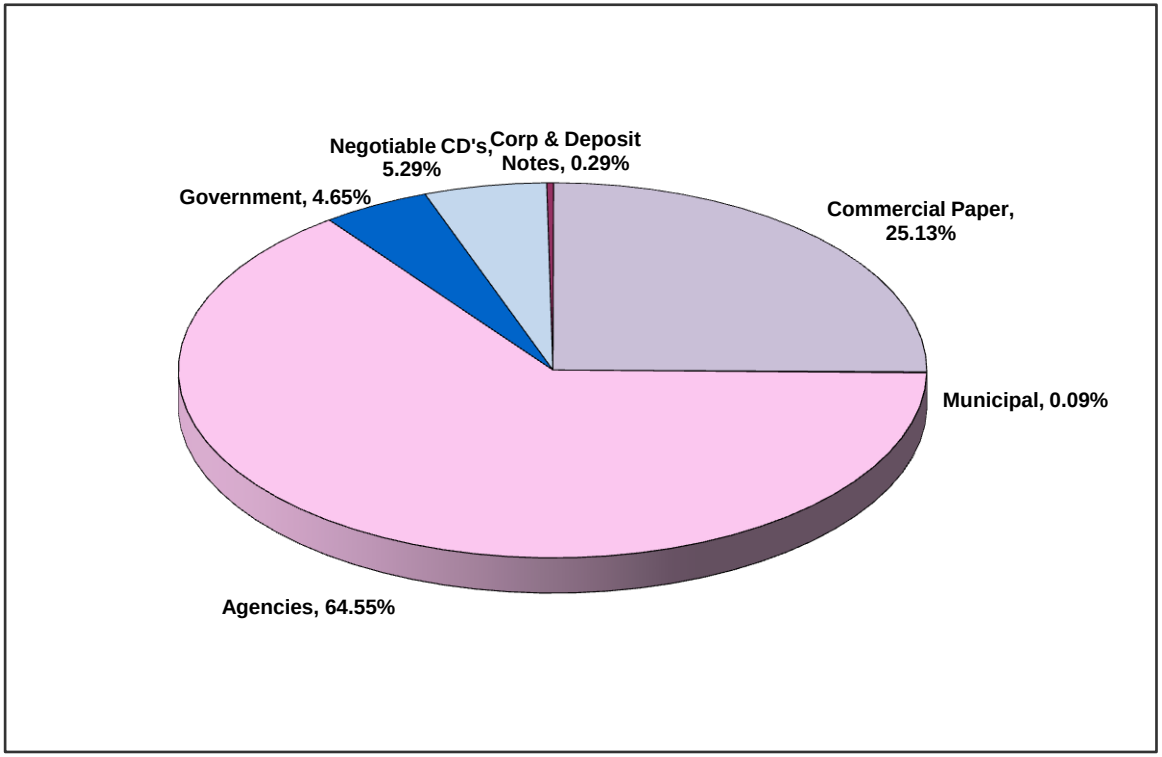
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.56%	
Los Angeles County and Related Entities	37.82%	
Consolidated Sanitation Districts		3.00%
Metropolitan Transportation Authority		0.82%
Miscellaneous Agencies Pooled Investments		2.04%
South Coast Air Quality Management District		2.29%
Miscellaneous		0.02%
Subtotal	91.38%	8.17%
County Bond Proceeds and Repayment Funds		0.45%
Grand Total	91.38%	8.62%

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



	In Thousands
Negotiable CD's	1,525,008
Corp & Deposit Notes	84,258
Bankers Acceptance	-
Commercial Paper	7,244,595
Municipal	25,000
Agencies	18,604,431
Other	-
Government	1,341,065
Total	$ 28,824,357

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108397	AUTOBAHN FUNDING CO LLC	07/02/18	08/01/18	1.980	30,000,000.00	29,950,500.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108398	TOYOTA MOTOR CREDIT CORP	07/02/18	08/08/18	2.020	50,000,000.00	49,896,194.44	-	CITIBANK	TOYOTA FINANCE SVCS
NTRD	108399	TOYOTA MOTOR CREDIT CORP	07/02/18	08/09/18	2.020	50,000,000.00	49,893,388.89	-	CITIBANK	TOYOTA FINANCE SVCS
NTRD	108400	AUTOBAHN FUNDING CO LLC	07/02/18	08/01/18	1.990	30,000,000.00	29,950,250.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108401	TORONTO DOMINION BANK CP	07/02/18	08/01/18	1.980	50,000,000.00	49,917,500.00	-	CITIBANK	MFR SEC- INC
NTRD	108402	CAFCO LLC CP	07/02/18	07/31/18	2.030	50,000,000.00	49,918,236.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108403	ATLANTIC ASSET SEC LLC C	07/02/18	10/02/18	2.280	14,180,000.00	14,097,377.87	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108406	ATLANTIC ASSET SEC LLC C	07/03/18	07/05/18	1.900	50,000,000.00	49,994,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108407	TOYOTA MOTOR CREDIT CORP	07/03/18	08/20/18	2.040	35,000,000.00	34,904,800.00	-	CITIBANK	TOYOTA FINANCE SVCS
NTRD	108408	NATIXIS NY BRANCH CP	07/03/18	07/13/18	1.910	50,000,000.00	49,973,472.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108409	AUTOBAHN FUNDING CO LLC	07/03/18	08/02/18	1.980	50,000,000.00	49,917,500.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108410	TORONTO DOMINION BANK CP	07/03/18	08/03/18	1.980	50,000,000.00	49,914,750.00	-	CITIBANK	MFR SEC- INC
NTRD	108411	ATLANTIC ASSET SEC LLC C	07/03/18	10/02/18	2.260	25,000,000.00	24,857,180.56	-	CITIBANK	MFR SEC- INC
NTRD	108412	THUNDER BAY FUNDING LLC	07/03/18	08/07/18	1.990	29,284,000.00	29,227,343.59	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108413	THUNDER BAY FUNDING LLC	07/05/18	08/07/18	1.990	14,916,000.00	14,888,790.73	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108414	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	50,000,000.00	49,900,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108415	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	50,000,000.00	49,900,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108416	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	50,000,000.00	49,900,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108417	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	50,000,000.00	49,900,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108418	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	50,000,000.00	49,900,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108419	REGENCY MARKETS NO. 1 LL	07/05/18	08/09/18	2.040	8,022,000.00	8,006,089.70	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108420	AUTOBAHN FUNDING CO LLC	07/05/18	08/06/18	1.990	50,000,000.00	49,911,555.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108421	NATIXIS NY BRANCH CP	07/05/18	07/19/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	UBS SEC LLC
NTRD	108422	AUTOBAHN FUNDING CO LLC	07/05/18	08/03/18	1.970	25,000,000.00	24,960,326.39	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108423	REGENCY MARKETS NO. 1 LL	07/05/18	09/21/18	2.200	10,000,000.00	9,952,333.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108424	SANTANDER UK PLC CP	07/05/18	09/04/18	2.050	24,893,000.00	24,806,531.40	-	CITIBANK	MFR SEC- INC
NTRD	108427	CAFCO LLC CP	07/06/18	07/31/18	2.020	50,000,000.00	49,929,861.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108428	CAFCO LLC CP	07/06/18	07/26/18	2.010	25,000,000.00	24,972,083.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108429	SANTANDER UK PLC CP	07/06/18	07/31/18	1.910	50,000,000.00	49,933,680.56	-	CITIBANK	MFR SEC- INC
NTRD	108430	SANTANDER UK PLC CP	07/06/18	09/05/18	2.030	14,737,000.00	14,686,308.81	-	CITIBANK	MFR SEC- INC
NTRD	108432	THUNDER BAY FUNDING LLC	07/10/18	07/26/18	1.960	50,000,000.00	49,956,444.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108433	OLD LINE FUNDING LLC CP	07/09/18	08/20/18	2.030	42,000,000.00	41,900,530.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108434	TOYOTA MOTOR CREDIT CORP	07/09/18	08/10/18	1.980	50,000,000.00	49,912,000.00	-	CITIBANK	TOYOTA FINANCE SVCS
NTRD	108435	REGENCY MARKETS NO. 1 LL	07/09/18	08/08/18	2.050	50,000,000.00	49,914,583.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108436	REGENCY MARKETS NO. 1 LL	07/09/18	08/08/18	2.050	32,238,000.00	32,182,926.75	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108437	ATLANTIC ASSET SEC LLC C	07/09/18	08/20/18	2.050	3,000,000.00	2,992,825.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108438	OLD LINE FUNDING LLC CP	07/09/18	08/20/18	2.020	1,500,000.00	1,496,465.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108439	AUTOBAHN FUNDING CO LLC	07/09/18	08/13/18	1.980	50,000,000.00	49,903,750.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	108440	AUTOBAHN FUNDING CO LLC	07/09/18	08/15/18	1.980	50,000,000.00	49,898,250.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108441	SANTANDER UK PLC CP	07/09/18	09/07/18	2.060	22,529,000.00	22,451,650.43	-	CITIBANK	MFR SEC- INC
NTRD	108442	SHEFFIELD RECEIVABLES CO	07/10/18	08/10/18	2.000	50,000,000.00	49,913,888.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108443	AUTOBAHN FUNDING CO LLC	07/10/18	08/13/18	1.970	10,000,000.00	9,981,394.44	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108444	NATIXIS NY BRANCH CP	07/10/18	07/26/18	1.910	25,000,000.00	24,978,777.78	-	CITIBANK	UBS SEC LLC
NTRD	108446	NATIXIS NY BRANCH CP	07/10/18	07/11/18	1.890	50,000,000.00	49,997,375.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108447	SANTANDER UK PLC CP	07/10/18	09/10/18	2.030	18,579,000.00	18,514,045.75	-	CITIBANK	MFR SEC- INC
NTRD	108448	ATLANTIC ASSET SEC LLC C	07/11/18	08/10/18	2.000	20,000,000.00	19,966,666.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108451	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.050	50,000,000.00	49,917,430.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108452	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.050	50,000,000.00	49,917,430.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108453	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.050	50,000,000.00	49,917,430.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108454	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.050	253,000.00	252,582.20	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108455	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.020	50,000,000.00	49,918,638.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108456	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.020	50,000,000.00	49,918,638.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108457	REGENCY MARKETS NO. 1 LL	07/11/18	08/09/18	2.020	30,000,000.00	29,951,183.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108458	MONT BLANC CAPITAL CORP	07/12/18	08/10/18	2.100	35,191,000.00	35,131,468.56	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108460	NATIXIS NY BRANCH CP	07/11/18	07/26/18	1.910	50,000,000.00	49,960,208.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108461	ATLANTIC ASSET SEC LLC C	07/11/18	08/17/18	2.000	30,000,000.00	29,938,333.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108462	SANTANDER UK PLC CP	07/11/18	07/12/18	1.900	50,000,000.00	49,997,361.11	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108464	DANSKE CORP CP	07/11/18	08/13/18	2.050	1,000,000.00	998,120.83	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108465	SANTANDER UK PLC CP	07/11/18	07/12/18	1.900	23,488,000.00	23,486,760.36	-	CITIBANK	MFR SEC- INC
NTRD	108466	LA FAYETTE ASSET SEC LLC	07/11/18	10/10/18	2.280	4,589,000.00	4,562,552.06	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108467	SHEFFIELD RECEIVABLES CO	07/12/18	08/15/18	2.020	50,000,000.00	49,904,611.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108468	SHEFFIELD RECEIVABLES CO	07/12/18	08/14/18	2.020	50,000,000.00	49,907,416.67	-	CITIBANK	BARCLAYS CAP INC
NTRD	108469	AUTOBAHN FUNDING CO LLC	07/12/18	08/13/18	1.970	25,000,000.00	24,956,222.22	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108470	REGENCY MARKETS NO. 1 LL	07/12/18	08/13/18	2.050	50,000,000.00	49,908,888.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108471	REGENCY MARKETS NO. 1 LL	07/12/18	08/13/18	2.050	50,000,000.00	49,908,888.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108472	REGENCY MARKETS NO. 1 LL	07/12/18	08/13/18	2.050	50,000,000.00	49,908,888.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108473	REGENCY MARKETS NO. 1 LL	07/12/18	08/13/18	2.050	50,000,000.00	49,908,888.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108474	SANTANDER UK PLC CP	07/12/18	07/13/18	1.900	50,000,000.00	49,997,361.11	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108475	SANTANDER UK PLC CP	07/12/18	07/13/18	1.900	35,000,000.00	34,998,152.78	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108476	NATIXIS NY BRANCH CP	07/12/18	07/31/18	1.910	25,000,000.00	24,974,798.61	-	CITIBANK	UBS SEC LLC
NTRD	108477	AUTOBAHN FUNDING CO LLC	07/12/18	08/20/18	1.980	50,000,000.00	49,892,750.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108478	ATLANTIC ASSET SEC LLC C	07/12/18	08/21/18	1.980	4,859,000.00	4,848,310.20	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108479	SHEFFIELD RECEIVABLES CO	07/13/18	09/12/18	2.080	50,000,000.00	49,823,777.78	-	CITIBANK	MFR SEC- INC
NTRD	108480	LA FAYETTE ASSET SEC LLC	07/13/18	08/14/18	1.970	20,000,000.00	19,964,977.78	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108481	THUNDER BAY FUNDING LLC	07/16/18	08/15/18	1.980	25,000,000.00	24,958,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108482	OLD LINE FUNDING LLC CP	07/13/18	08/22/18	2.040	38,000,000.00	37,913,866.67	-	CITIBANK	RBC CAP MKTS LLC

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NTRD	108483	THUNDER BAY FUNDING LLC	07/13/18	08/15/18	2.000	6,300,000.00	6,288,450.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108484	CHARIOT FUNDING LLC CP	07/13/18	08/27/18	2.030	20,000,000.00	19,949,250.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108485	LA FAYETTE ASSET SEC LLC	07/13/18	08/15/18	1.960	20,000,000.00	19,964,066.67	-	CITIBANK	MFR SEC- INC
NTRD	108486	SANTANDER UK PLC CP	07/13/18	07/16/18	1.900	50,000,000.00	49,992,083.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108488	NATIXIS NY BRANCH CP	07/13/18	07/31/18	1.910	25,000,000.00	24,976,125.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108489	ATLANTIC ASSET SEC LLC C	07/13/18	11/15/18	2.320	8,612,000.00	8,542,625.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108490	NATIXIS NY BRANCH CP	07/13/18	08/03/18	1.910	50,000,000.00	49,944,291.67	-	CITIBANK	UBS SEC LLC
NTRD	108491	THUNDER BAY FUNDING LLC	07/16/18	08/22/18	2.020	45,000,000.00	44,906,575.00	-	CITIBANK	MFR SEC- INC
NTRD	108492	NATIXIS NY BRANCH CP	07/16/18	08/01/18	1.910	50,000,000.00	49,957,555.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108493	NATIXIS NY BRANCH CP	07/16/18	07/31/18	1.910	25,000,000.00	24,980,104.17	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108494	NATIXIS NY BRANCH CP	07/16/18	08/02/18	1.910	50,000,000.00	49,954,902.78	-	CITIBANK	GREAT PACIFIC SEC
NTRD	108495	SHEFFIELD RECEIVABLES CO	07/16/18	08/15/18	2.000	25,000,000.00	24,958,333.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108496	OLD LINE FUNDING LLC CP	07/16/18	09/18/18	2.080	21,640,000.00	21,559,980.09	-	CITIBANK	MFR SEC- INC
NTRD	108497	CHEVRON CORP CP	07/17/18	08/06/18	1.920	50,000,000.00	49,946,666.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108498	COCA COLA CO CP	07/17/18	08/06/18	1.950	1,400,000.00	1,398,483.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108499	OLD LINE FUNDING LLC CP	07/18/18	08/03/18	1.950	25,000,000.00	24,978,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108500	LA FAYETTE ASSET SEC LLC	07/17/18	08/24/18	1.990	20,000,000.00	19,957,988.89	-	CITIBANK	BARCLAYS CAP INC
NTRD	108501	AUTOBAHN FUNDING CO LLC	07/17/18	08/15/18	1.990	25,000,000.00	24,959,923.61	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108502	SHEFFIELD RECEIVABLES CO	07/17/18	08/17/18	1.990	50,000,000.00	49,914,319.44	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108503	CHARIOT FUNDING LLC CP	07/17/18	08/30/18	2.050	27,400,000.00	27,331,347.78	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108504	SHEFFIELD RECEIVABLES CO	07/17/18	08/20/18	1.980	50,000,000.00	49,906,500.00	-	CITIBANK	MFR SEC- INC
NTRD	108505	ATLANTIC ASSET SEC LLC C	07/17/18	08/24/18	1.990	30,000,000.00	29,936,983.33	-	CITIBANK	BARCLAYS CAP INC
NTRD	108506	AUTOBAHN FUNDING CO LLC	07/17/18	08/16/18	1.990	25,000,000.00	24,958,541.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108507	LA FAYETTE ASSET SEC LLC	07/17/18	10/15/18	2.240	25,632,000.00	25,488,460.80	-	CITIBANK	MFR SEC- INC
NTRD	108508	NATIXIS NY BRANCH CP	07/18/18	08/03/18	1.910	50,000,000.00	49,957,555.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108509	LA FAYETTE ASSET SEC LLC	07/18/18	08/03/18	1.930	25,000,000.00	24,978,555.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108510	ATLANTIC ASSET SEC LLC C	07/18/18	08/24/18	1.980	10,000,000.00	9,979,650.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108511	AUTOBAHN FUNDING CO LLC	07/18/18	08/17/18	1.980	30,000,000.00	29,950,500.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108512	LA FAYETTE ASSET SEC LLC	07/18/18	08/29/18	1.970	25,000,000.00	24,942,541.67	-	CITIBANK	MFR SEC- INC
NTRD	108513	CREDIT AGRICOLE CIB NY B	07/18/18	10/18/18	2.230	27,636,000.00	27,478,505.51	-	CITIBANK	MFR SEC- INC
NTRD	108514	AUTOBAHN FUNDING CO LLC	07/19/18	08/06/18	1.960	40,000,000.00	39,960,800.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108515	AUTOBAHN FUNDING CO LLC	07/19/18	08/14/18	1.980	30,000,000.00	29,957,100.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108516	REGENCY MARKETS NO. 1 LL	07/19/18	08/20/18	2.000	50,000,000.00	49,911,111.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108517	REGENCY MARKETS NO. 1 LL	07/19/18	08/20/18	2.000	50,000,000.00	49,911,111.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108518	REGENCY MARKETS NO. 1 LL	07/19/18	08/20/18	2.000	32,054,000.00	31,997,015.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108519	ATLANTIC ASSET SEC LLC C	07/19/18	08/15/18	1.980	30,000,000.00	29,955,450.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108520	OLD LINE FUNDING LLC CP	07/19/18	08/15/18	1.960	12,000,000.00	11,982,360.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108521	ATLANTIC ASSET SEC LLC C	07/19/18	08/17/18	1.970	50,000,000.00	49,920,652.78	-	CITIBANK	MORGAN STANLEY & CO INC

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NTRD	108522	CREDIT AGRICOLE CIB NY B	07/19/18	09/19/18	2.060	50,000,000.00	49,822,611.11	-	CITIBANK	MFR SEC- INC
NTRD	108523	LA FAYETTE ASSET SEC LLC	07/19/18	10/15/18	2.260	3,267,000.00	3,248,951.64	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108524	LA FAYETTE ASSET SEC LLC	07/20/18	08/30/18	1.980	25,000,000.00	24,943,625.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108526	THUNDER BAY FUNDING LLC	07/20/18	08/08/18	1.940	25,000,000.00	24,974,402.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108527	THUNDER BAY FUNDING LLC	07/20/18	08/08/18	1.940	25,000,000.00	24,974,402.78	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108528	AUTOBAHN FUNDING CO LLC	07/20/18	08/20/18	1.970	50,000,000.00	49,915,180.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108529	EXXON MOBIL CORP CP	07/20/18	08/17/18	1.940	50,000,000.00	49,924,555.56	-	CITIBANK	MFR SEC- INC
NTRD	108530	AUTOBAHN FUNDING CO LLC	07/20/18	08/21/18	1.970	25,000,000.00	24,956,222.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108531	NATIXIS NY BRANCH CP	07/20/18	08/07/18	1.910	25,000,000.00	24,976,125.00	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108532	LA FAYETTE ASSET SEC LLC	07/20/18	10/15/18	2.250	3,070,000.00	3,053,306.88	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108533	ATLANTIC ASSET SEC LLC C	07/23/18	08/22/18	1.980	50,000,000.00	49,917,500.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108534	CIESCO LLC CP	07/23/18	08/08/18	2.000	50,000,000.00	49,955,555.56	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108535	AUTOBAHN FUNDING CO LLC	07/23/18	08/23/18	1.970	50,000,000.00	49,915,180.56	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108536	NATIXIS NY BRANCH CP	07/23/18	08/06/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	UBS SEC LLC
NTRD	108537	NATIXIS NY BRANCH CP	07/23/18	08/07/18	1.910	50,000,000.00	49,960,208.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108538	NATIXIS NY BRANCH CP	07/23/18	08/07/18	1.910	25,000,000.00	24,980,104.17	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108539	MONT BLANC CAPITAL CORP	07/23/18	08/13/18	2.100	1,200,000.00	1,198,530.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108540	CAFCO LLC CP	07/23/18	09/05/18	2.000	3,000,000.00	2,992,666.67	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108541	CREDIT AGRICOLE CIB NY B	07/23/18	09/25/18	2.030	33,000,000.00	32,880,906.67	-	CITIBANK	MFR SEC- INC
NTRD	108542	LA FAYETTE ASSET SEC LLC	07/23/18	10/15/18	2.230	9,276,000.00	9,227,733.88	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108543	AUTOBAHN FUNDING CO LLC	07/23/18	08/23/18	1.970	10,000,000.00	9,983,036.11	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108544	LA FAYETTE ASSET SEC LLC	07/24/18	08/21/18	1.990	30,000,000.00	29,953,566.67	-	CITIBANK	BARCLAYS CAP INC
NTRD	108545	ATLANTIC ASSET SEC LLC C	07/24/18	08/22/18	1.970	50,000,000.00	49,920,652.78	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108546	TORONTO DOMINION BANK CP	07/24/18	08/20/18	1.970	11,000,000.00	10,983,747.50	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108547	NATIXIS NY BRANCH CP	07/24/18	08/07/18	1.910	50,000,000.00	49,962,861.11	-	CITIBANK	UBS SEC LLC
NTRD	108548	AUTOBAHN FUNDING CO LLC	07/24/18	08/23/18	1.960	25,000,000.00	24,959,166.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108549	ATLANTIC ASSET SEC LLC C	07/24/18	08/31/18	1.980	23,500,000.00	23,450,885.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108550	NATIXIS NY BRANCH CP	07/24/18	08/08/18	1.910	50,000,000.00	49,960,208.33	-	CITIBANK	UBS SEC LLC
NTRD	108551	SANTANDER UK PLC CP	07/24/18	09/21/18	2.000	21,690,000.00	21,618,905.00	-	CITIBANK	MFR SEC- INC
NTRD	108552	OLD LINE FUNDING LLC CP	07/25/18	09/20/18	2.040	25,000,000.00	24,919,250.00	-	CITIBANK	MFR SEC- INC
NTRD	108553	REGENCY MARKETS NO. 1 LL	07/25/18	08/28/18	2.020	37,467,000.00	37,395,521.29	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108554	AUTOBAHN FUNDING CO LLC	07/25/18	08/24/18	1.970	40,000,000.00	39,934,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108555	ATLANTIC ASSET SEC LLC C	07/25/18	08/28/18	1.980	50,000,000.00	49,906,500.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108556	ATLANTIC ASSET SEC LLC C	07/25/18	08/28/18	1.980	50,000,000.00	49,906,500.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108557	SHEFFIELD RECEIVABLES CO	07/25/18	09/04/18	2.000	25,000,000.00	24,943,055.56	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108558	LA FAYETTE ASSET SEC LLC	07/25/18	08/22/18	1.980	11,260,000.00	11,242,659.60	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108559	THUNDER BAY FUNDING LLC	07/26/18	08/02/18	1.920	30,000,000.00	29,988,800.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108564	AUTOBAHN FUNDING CO LLC	07/26/18	08/30/18	1.970	50,000,000.00	49,904,236.11	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC

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NTRD	108565	AUTOBAHN FUNDING CO LLC	07/26/18	08/02/18	1.920	20,000,000.00	19,992,533.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108566	NATIXIS NY BRANCH CP	07/26/18	08/06/18	1.910	25,000,000.00	24,985,409.72	-	CITIBANK	UBS SEC LLC
NTRD	108567	NATIXIS NY BRANCH CP	07/26/18	08/10/18	1.910	50,000,000.00	49,960,208.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108568	CREDIT AGRICOLE CIB NY B	07/26/18	09/26/18	2.010	31,906,000.00	31,795,552.06	-	CITIBANK	MFR SEC- INC
NTRD	108569	LA FAYETTE ASSET SEC LLC	07/26/18	08/22/18	1.980	4,012,000.00	4,006,042.18	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108570	LA FAYETTE ASSET SEC LLC	07/27/18	09/06/18	1.980	23,955,000.00	23,900,981.48	-	CITIBANK	MFR SEC- INC
NTRD	108571	OLD LINE FUNDING LLC CP	07/30/18	08/31/18	1.980	25,000,000.00	24,956,000.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108572	SANTANDER UK PLC CP	07/27/18	07/30/18	1.900	50,000,000.00	49,992,083.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108573	SANTANDER UK PLC CP	07/27/18	07/30/18	1.900	50,000,000.00	49,992,083.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108574	AUTOBAHN FUNDING CO LLC	07/27/18	08/06/18	1.920	15,000,000.00	14,992,000.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108575	SHEFFIELD RECEIVABLES CO	07/27/18	09/12/18	2.020	25,000,000.00	24,934,069.44	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108576	SHEFFIELD RECEIVABLES CO	07/27/18	09/20/18	2.070	17,500,000.00	17,444,656.25	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108577	ATLANTIC ASSET SEC LLC C	07/27/18	10/02/18	2.070	25,000,000.00	24,903,687.50	-	CITIBANK	MFR SEC- INC
NTRD	108579	NATIXIS NY BRANCH CP	07/27/18	08/14/18	1.910	50,000,000.00	49,952,250.00	-	CITIBANK	GREAT PACIFIC SEC
NTRD	108584	AUTOBAHN FUNDING CO LLC	07/27/18	08/27/18	1.970	40,000,000.00	39,932,144.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108585	DANSKE CORP CP	07/27/18	11/05/18	2.230	50,000,000.00	49,687,180.56	-	CITIBANK	GREAT PACIFIC SEC
NTRD	108587	NATIXIS NY BRANCH CP	07/27/18	08/16/18	1.910	50,000,000.00	49,946,944.44	-	CITIBANK	UBS SEC LLC
NTRD	108590	SANTANDER UK PLC CP	07/27/18	09/25/18	2.000	42,699,000.00	42,556,670.00	-	CITIBANK	MFR SEC- INC
NTRD	108591	LA FAYETTE ASSET SEC LLC	07/30/18	08/10/18	1.930	25,000,000.00	24,985,256.94	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108592	SHEFFIELD RECEIVABLES CO	07/30/18	09/05/18	1.990	25,000,000.00	24,948,868.06	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108593	ATLANTIC ASSET SEC LLC C	07/30/18	08/16/18	1.930	25,000,000.00	24,977,215.28	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108594	THUNDER BAY FUNDING LLC	07/30/18	10/22/18	2.130	39,500,000.00	39,303,685.00	-	CITIBANK	MFR SEC- INC
NTRD	108595	NATIXIS NY BRANCH CP	07/30/18	08/16/18	1.910	50,000,000.00	49,954,902.78	-	CITIBANK	BARCLAYS CAP INC
NTRD	108597	SANTANDER UK PLC CP	07/30/18	07/31/18	1.900	50,000,000.00	49,997,361.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108598	SANTANDER UK PLC CP	07/30/18	09/28/18	2.010	21,343,000.00	21,271,500.95	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108599	SHEFFIELD RECEIVABLES CO	07/31/18	09/05/18	1.980	50,000,000.00	49,901,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108601	AUTOBAHN FUNDING CO LLC	07/31/18	08/30/18	1.970	35,000,000.00	34,942,541.67	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108602	LA FAYETTE ASSET SEC LLC	07/31/18	08/23/18	1.950	35,000,000.00	34,956,395.83	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108603	JUPITER SEC COMPANY LLC	07/31/18	08/17/18	1.950	1,313,000.00	1,311,790.95	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108604	AUTOBAHN FUNDING CO LLC	07/31/18	08/30/18	1.980	30,000,000.00	29,950,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108605	SHEFFIELD RECEIVABLES CO	07/31/18	11/01/18	2.270	20,000,000.00	19,882,716.67	-	CITIBANK	BARCLAYS CAP INC
NTRD	108606	DANSKE CORP CP	07/31/18	11/02/18	2.230	11,975,000.00	11,905,272.24	-	CITIBANK	BARCLAYS CAP INC
NTRD	108607	SANTANDER UK PLC CP	07/31/18	11/30/18	2.260	6,710,000.00	6,658,608.86	-	CITIBANK	MFR SEC- INC
	CPD TOTAL					**3,033,170,000.00**	**3,028,055,090.91**	**-**		
NTRD	108246	FHLMC 3.35 (CALLABLE)	07/03/18	07/03/23	3.350	25,000,000.00	25,000,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108449	FHLMC 3.30 (CALLABLE)	07/11/18	06/05/23	3.300	17,615,000.00	17,615,000.00	58,129.50	CITIBANK	PIPER JAFFRAY & CO
NTRD	108450	FHLMC 3.20 (CALLABLE)	07/11/18	05/24/23	3.200	10,006,000.00	10,000,997.00	36,466.31	CITIBANK	BB&T CAP MKTS

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Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
	FHLMC TOTAL					**52,621,000.00**	**52,615,997.00**	**94,595.81**		
NTRD	108426	MUFG UNION BANK NA CD	07/06/18	08/01/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108431	MUFG UNION BANK NA CD	07/06/18	08/03/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108445	MUFG UNION BANK NA CD	07/10/18	08/01/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108463	MUFG UNION BANK NA CD	07/11/18	08/03/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108580	MUFG UNION BANK NA CD	07/27/18	09/17/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108581	MUFG UNION BANK NA CD	07/27/18	09/17/18	2.060	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
	NCD1 TOTAL					**300,000,000.00**	**300,000,000.00**	**-**		
NTRD	108404	SOCIETE GENERALE NY CD	07/02/18	10/01/18	2.280	50,000,000.00	50,001,256.68	-	CITIBANK	MFR SEC- INC
NTRD	108425	NORDEA BANK AB NY CD	07/05/18	08/03/18	1.960	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108525	BARCLAYS BANK PLC NY CD	07/20/18	08/21/18	2.020	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108560	BARCLAYS BANK PLC NY CD	07/27/18	08/30/18	2.030	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108561	BARCLAYS BANK PLC NY CD	07/27/18	08/31/18	2.030	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	108562	SVENSKA HANDELSBANKEN NY	07/27/18	10/30/18	2.210	50,000,000.00	50,001,311.83	-	CITIBANK	MFR SEC- INC
NTRD	108578	NORDEA BANK AB NY CD	07/27/18	08/30/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108582	DNB BANK ASA NY CD	07/27/18	10/30/18	2.210	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108583	DNB BANK ASA NY CD	07/27/18	10/30/18	2.210	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108586	NORDEA BANK AB NY CD	07/27/18	08/31/18	1.950	50,000,000.00	50,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	108588	SVENSKA HANDELSBANKEN NY	07/27/18	11/01/18	2.220	50,000,000.00	50,001,339.25	-	CITIBANK	MFR SEC- INC
NTRD	108589	SVENSKA HANDELSBANKEN NY	07/27/18	11/01/18	2.220	50,000,000.00	50,001,339.25	-	CITIBANK	MFR SEC- INC
NTRD	108596	NORDEA BANK AB NY CD	07/30/18	08/30/18	1.930	50,000,000.00	50,000,000.00	-	CITIBANK	LOOP CAP MKTS LLC
	YANK1 TOTAL					**650,000,000.00**	**650,005,247.01**	**-**		
	NTRD-PSI NON-TRADING TOTAL					**7,162,196,000.00**	**7,151,382,740.82**	**94,595.81**		
	PSI TOTAL					**7,162,196,000.00**	**7,151,382,740.82**	**94,595.81**		

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Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	07/13/18	12/31/18	-	188,466.90	188,466.90	-	LAIF - STATE OF CALIFORNIA	NONE
	SCAQM-SOUTH COAST AIR QUALITY TOTAL					188,466.90	188,466.90	-		
SLIM	106825	S OF C LAIF	07/13/18	12/31/18	-	15,396.17	15,396.17	-	LAIF - STATE OF CALIFORNIA	NONE
	SLIM-SCHOOLS LINKED INSURANCE TOTAL					15,396.17	15,396.17	-		
WASIA	106826	S OF C LAIF	07/13/18	12/31/18	-	185.99	185.99	-	LAIF - STATE OF CALIFORNIA	NONE
	WASIA-WHITTIER AREA SCHOOLS TOTAL					185.99	185.99	-		
	SPI TOTAL					**204,049.06**	**204,049.06**	**-**		

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Comparison of Investment Cost to Market Value
As of July 31, 2018
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,525,008,366.62	1,525,089,533.25	$81,166.63	50,000,000.00	49,845,491.75	($154,508.25)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	7,244,595,297.61	7,244,303,097.87	($292,199.74)	0.00	0.00	$0.00
Governments	1,341,065,156.39	1,333,398,917.00	($7,666,239.39)	0.00	0.00	$0.00
Agencies	18,604,430,518.99	18,159,311,569.17	($445,118,949.82)	67,669,081.54	62,723,415.58	($4,945,665.96)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	84,257,570.10	83,873,235.82	($384,334.28)	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	41,426,212.59	41,426,212.59	$0.00
TOTAL	$28,824,356,909.71	$28,370,976,353.11	($453,380,556.60)	$163,140,294.13	$158,040,119.92	($5,100,174.21)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.09% of the PSI Portfolio.

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Market Pricing Exceptions
As of July 31, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	98.375000
108480	LA FAYETTE ASSET SEC LLC	99.926500
108544	LA FAYETTE ASSET SEC LLC	99.888583
108602	LA FAYETTE ASSET SEC LLC	99.877972
108500	LA FAYETTE ASSET SEC LLC	99.872667
108598	SANTANDER UK PLC CP	99.660750
108425	NORDEA BANK AB NY CD	100.000478
108578	NORDEA BANK AB NY CD	99.997468
108596	NORDEA BANK AB NY CD	99.995831
108586	NORDEA BANK AB NY CD	99.997384

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/18	25,000,000.00	24,998,582.27	24,957,600.00
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/18	25,000,000.00	25,000,000.00	24,913,625.00
91804	FFCB 1.14 (CALLABLE	1.1400	09/04/18	39,815,000.00	39,815,000.00	39,778,967.43
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/19	34,475,000.00	34,475,000.00	34,175,550.15
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/19	25,000,000.00	24,998,193.30	24,782,600.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/19	43,500,000.00	43,496,802.12	43,121,724.00
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/18	25,000,000.00	25,000,000.00	24,933,700.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/19	25,000,000.00	24,994,269.17	24,774,525.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/19	25,000,000.00	24,994,269.17	24,774,525.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/19	25,000,000.00	24,994,269.17	24,774,525.00
93225	FFCB 1.12 (CALLABLE	1.1200	08/20/18	25,000,000.00	25,000,000.00	24,988,425.00
94778	FFCB 1.51	1.5100	09/04/18	21,805,000.00	21,805,000.00	21,796,016.34
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/19	25,000,000.00	24,984,496.93	24,622,550.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/19	25,000,000.00	25,000,000.00	24,622,550.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/19	25,000,000.00	25,000,000.00	24,622,550.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/18	25,000,000.00	25,000,000.00	24,925,875.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/18	25,000,000.00	24,998,380.47	24,923,600.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,598,627.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/20	21,000,000.00	21,000,000.00	20,598,627.00
100512	FFCB 1.35	1.3500	01/28/20	30,000,000.00	30,000,000.00	29,452,110.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/19	25,000,000.00	24,995,483.58	24,855,625.00
100627	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,413,600.00
100628	FFCB 1.4	1.4000	02/24/20	25,000,000.00	25,000,000.00	24,413,600.00
100641	FFCB 1.4	1.4000	02/24/20	27,000,000.00	27,000,000.00	26,366,688.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/20	19,150,000.00	19,150,000.00	18,700,817.60
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/21	50,000,000.00	49,974,493.15	48,487,950.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/19	25,000,000.00	25,000,000.00	24,567,600.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/20	25,000,000.00	24,992,659.12	24,413,600.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/21	12,390,000.00	12,386,800.71	12,018,374.34
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/21	19,410,000.00	19,404,988.06	18,827,816.46
100950	FFCB 1.59	1.5900	03/23/20	25,000,000.00	25,000,000.00	24,545,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/20	50,000,000.00	49,990,437.95	49,056,950.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/20	47,540,000.00	47,530,908.40	46,643,348.06
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/21	50,000,000.00	50,000,000.00	48,389,550.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	48,797,200.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/21	25,000,000.00	25,000,000.00	24,194,775.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	49,989,476.39	48,797,200.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/20	50,000,000.00	50,000,000.00	48,797,200.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/21	25,000,000.00	24,986,514.24	24,233,425.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,436,150.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/20	25,000,000.00	25,000,000.00	24,436,150.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/20	50,000,000.00	50,000,000.00	48,872,300.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/21	33,600,000.00	33,585,476.24	32,569,723.20
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/21	35,500,000.00	35,476,023.36	34,411,463.50
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/21	50,000,000.00	49,978,247.52	48,343,850.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/21	25,000,000.00	24,986,404.71	24,171,925.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/21	26,440,000.00	26,425,690.43	25,629,270.28
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/21	30,000,000.00	29,978,779.75	29,006,310.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,387,225.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/20	10,900,000.00	10,900,000.00	10,632,830.10
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,387,225.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,387,225.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/20	25,000,000.00	25,000,000.00	24,387,225.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/20	46,645,000.00	46,605,018.57	45,592,968.67
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,986,226.72	24,149,775.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/21	25,000,000.00	24,986,226.72	24,149,775.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/21	20,710,000.00	20,681,657.90	20,024,022.67

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/21	25,000,000.00	24,975,536.41	24,239,425.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/20	50,000,000.00	50,000,000.00	48,805,150.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,402,575.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/20	25,000,000.00	25,000,000.00	24,402,575.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/20	40,000,000.00	40,000,000.00	38,986,200.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/20	27,000,000.00	26,994,749.82	26,315,685.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/20	25,000,000.00	24,987,967.16	24,366,375.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/20	30,000,000.00	29,984,694.20	29,239,650.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/20	23,600,000.00	23,593,179.94	23,090,759.20
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/21	45,650,000.00	45,637,236.02	44,037,094.20
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/21	25,000,000.00	24,979,052.59	24,116,700.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,983,240.93	24,219,600.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,985,645.96	24,219,600.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/21	25,000,000.00	24,985,654.24	24,219,600.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/21	30,000,000.00	29,983,097.11	29,063,520.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/20	25,000,000.00	25,000,000.00	24,259,275.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/20	49,000,000.00	48,989,387.50	47,879,321.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/20	25,000,000.00	25,000,000.00	24,278,925.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/20	33,000,000.00	32,982,444.24	32,048,181.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/20	9,000,000.00	9,000,000.00	8,727,597.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/20	41,500,000.00	41,496,394.23	40,550,853.50
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/20	50,000,000.00	50,000,000.00	48,792,150.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,380,950.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,380,950.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/21	50,000,000.00	50,000,000.00	48,277,950.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,396,075.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/20	17,730,000.00	17,730,000.00	17,290,969.74
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/20	25,000,000.00	25,000,000.00	24,380,950.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/20	35,500,000.00	35,491,762.00	34,715,769.50
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/20	27,800,000.00	27,779,678.03	26,971,087.40
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/21	50,000,000.00	50,000,000.00	48,026,300.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/21	25,000,000.00	25,000,000.00	24,013,150.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/21	35,000,000.00	35,000,000.00	33,618,410.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/21	28,075,000.00	28,074,155.14	27,091,280.08
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,992,285.05	23,948,475.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/21	32,120,000.00	32,105,237.74	30,771,634.52
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,983,754.11	23,948,475.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	23,999,775.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	23,999,775.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	23,999,775.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/21	25,000,000.00	25,000,000.00	23,999,775.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/21	25,000,000.00	24,984,476.58	23,948,475.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/21	11,175,000.00	11,161,091.42	10,704,968.33
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/20	23,165,000.00	23,163,132.45	22,490,134.06
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/20	32,080,000.00	32,077,411.97	31,145,413.36
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/21	50,000,000.00	49,984,109.60	47,764,600.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/20	50,000,000.00	49,983,490.77	48,484,750.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/21	43,000,000.00	42,958,720.01	41,218,553.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/20	25,000,000.00	24,984,359.20	24,421,400.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/20	26,125,000.00	26,108,655.37	25,520,363.00
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	50,000,000.00	47,870,700.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	25,000,000.00	24,218,500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/20	25,000,000.00	24,993,009.92	24,218,500.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/21	50,000,000.00	49,993,528.74	47,870,700.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/21	22,765,000.00	22,762,053.64	21,795,529.71
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/21	50,000,000.00	50,000,000.00	47,928,550.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/21	2,275,000.00	2,275,000.00	2,180,749.03
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/20	25,000,000.00	24,971,800.14	24,183,700.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/21	39,040,000.00	38,885,863.76	37,695,423.36

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/21	25,000,000.00	24,926,616.22	24,105,025.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/21	50,000,000.00	50,000,000.00	48,654,950.00
103222	FFCB 2.01	2.0100	12/08/21	50,000,000.00	50,000,000.00	48,555,750.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/20	50,000,000.00	49,986,852.44	48,916,250.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/20	16,000,000.00	15,995,792.76	15,653,200.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/21	15,000,000.00	15,000,000.00	14,596,485.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/21	10,000,000.00	10,000,000.00	9,765,510.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/21	10,110,000.00	10,110,000.00	9,872,930.61
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/21	50,000,000.00	49,800,467.40	48,757,450.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/21	5,800,000.00	5,776,854.23	5,655,864.20
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/20	33,770,000.00	33,729,578.68	33,020,339.77
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/21	14,000,000.00	13,947,607.81	13,652,086.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/22	25,000,000.00	25,000,000.00	24,298,000.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/22	25,000,000.00	25,000,000.00	24,298,000.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	19,452,920.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	19,452,920.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/22	20,000,000.00	20,000,000.00	19,452,920.00
103721	FFCB 1.55	1.5500	01/10/20	41,980,000.00	41,976,930.14	41,329,813.76
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/20	18,000,000.00	18,000,000.00	17,699,958.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/20	25,000,000.00	25,000,000.00	24,575,100.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/22	30,000,000.00	30,000,000.00	29,155,500.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/22	40,000,000.00	40,000,000.00	38,777,400.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/22	22,955,000.00	22,955,000.00	22,395,632.56
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/22	25,000,000.00	25,000,000.00	24,251,925.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/22	20,000,000.00	20,000,000.00	19,401,540.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/22	15,000,000.00	15,000,000.00	14,551,155.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/21	40,000,000.00	40,000,000.00	38,914,520.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/21	42,205,000.00	42,205,000.00	41,059,682.92
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/22	22,380,000.00	22,363,582.82	21,655,313.22
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	24,329,025.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/21	25,000,000.00	25,000,000.00	24,329,025.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/21	40,000,000.00	39,967,885.00	38,949,840.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/20	30,000,000.00	30,000,000.00	29,409,930.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/21	23,650,000.00	23,625,455.39	23,079,940.40
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/20	20,000,000.00	20,000,000.00	19,569,400.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/21	25,000,000.00	25,000,000.00	24,372,275.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/21	25,000,000.00	25,000,000.00	24,372,275.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/22	24,360,000.00	24,340,416.39	23,568,909.00
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/23	25,000,000.00	25,000,000.00	24,112,550.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/23	10,899,000.00	10,897,074.29	10,492,532.69
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/22	25,000,000.00	25,000,000.00	24,235,300.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/22	21,350,000.00	21,350,000.00	20,696,946.20
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/22	28,865,000.00	28,814,130.58	28,155,931.28
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/23	20,000,000.00	20,000,000.00	19,508,700.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/23	20,000,000.00	20,000,000.00	19,508,700.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/23	10,000,000.00	10,000,000.00	9,754,350.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/23	10,000,000.00	9,990,987.89	9,779,750.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/24	25,000,000.00	25,000,000.00	24,414,550.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/23	25,000,000.00	25,000,000.00	24,864,075.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/23	23,395,000.00	23,395,000.00	23,312,930.34
107431	FFCB 2.625	2.6250	04/04/22	34,000,000.00	34,000,000.00	33,609,000.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/23	19,750,000.00	19,750,000.00	19,639,222.25
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/24	25,000,000.00	25,000,000.00	24,872,775.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/22	25,000,000.00	25,000,000.00	24,980,800.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/22	14,490,000.00	14,490,000.00	14,478,871.68
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/23	17,890,000.00	17,890,000.00	17,793,590.79
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/24	17,225,000.00	17,225,000.00	17,099,791.48
FFCB TOTAL				**4,913,554,000.00**	**4,912,057,864.15**	**4,787,986,727.94**

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/18	45,200,000.00	45,199,319.21	45,036,195.20
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/18	50,000,000.00	49,999,246.92	49,818,800.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/18	28,000,000.00	27,999,156.54	27,898,528.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/18	45,900,000.00	45,896,867.87	45,718,557.30
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/18	50,000,000.00	49,996,588.09	49,802,350.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/18	37,945,000.00	37,942,534.00	37,795,003.42
94411	FHLB 1.00 (CALLABLE	1.0000	08/22/18	22,600,000.00	22,593,358.84	22,585,016.20
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/19	25,000,000.00	25,000,000.00	24,690,175.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/20	25,000,000.00	25,000,000.00	24,536,100.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/21	6,000,000.00	5,999,072.37	5,807,298.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/21	1,200,000.00	1,199,814.48	1,161,459.60
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/21	34,500,000.00	34,492,450.05	33,463,102.50
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/20	25,000,000.00	25,000,000.00	24,309,000.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/20	50,000,000.00	49,987,568.48	48,618,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/21	25,000,000.00	25,000,000.00	24,248,625.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/20	31,200,000.00	31,200,000.00	30,497,095.20
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/21	25,000,000.00	25,000,000.00	24,038,875.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/21	29,000,000.00	29,000,000.00	27,885,095.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/21	16,950,000.00	16,950,000.00	16,298,357.25
102039	FHLB 1.625 (CALLABL	1.6250	10/07/21	50,000,000.00	50,000,000.00	47,976,650.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/21	29,695,000.00	29,690,596.97	28,390,439.26
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/21	24,000,000.00	24,000,000.00	22,955,664.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/21	25,000,000.00	24,984,570.10	23,896,025.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/21	25,000,000.00	25,000,000.00	24,047,100.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/21	41,500,000.00	41,500,000.00	39,403,005.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/21	50,000,000.00	50,000,000.00	47,771,200.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/21	17,500,000.00	17,500,000.00	16,686,775.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,213,275.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/20	25,000,000.00	25,000,000.00	24,213,275.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/21	50,000,000.00	50,000,000.00	48,088,900.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/21	50,000,000.00	50,000,000.00	48,160,550.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/21	25,000,000.00	25,000,000.00	24,207,900.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/21	25,000,000.00	25,000,000.00	24,216,200.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/21	25,000,000.00	25,000,000.00	24,228,975.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/21	25,000,000.00	25,000,000.00	24,228,975.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/21	24,200,000.00	24,200,000.00	23,445,419.80
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/21	15,000,000.00	15,000,000.00	14,532,285.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/21	25,000,000.00	25,000,000.00	24,234,150.00
103223	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,850,004.40	48,473,750.00
103224	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,850,004.40	48,473,750.00
103225	FHLB 1.875	1.8750	11/29/21	25,000,000.00	24,925,002.19	24,236,875.00
103226	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,899,780.22	48,473,750.00
103227	FHLB 1.875	1.8750	11/29/21	50,000,000.00	49,899,780.22	48,473,750.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/21	25,000,000.00	25,000,000.00	24,446,125.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/21	18,000,000.00	18,000,000.00	17,545,248.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/22	25,000,000.00	25,000,000.00	24,408,250.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/22	18,400,000.00	18,400,000.00	18,011,336.80
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/22	20,000,000.00	19,992,877.01	19,566,520.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/22	25,000,000.00	25,000,000.00	24,367,875.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/22	13,500,000.00	13,500,000.00	13,162,824.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/22	25,000,000.00	25,000,000.00	24,122,500.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/21	20,000,000.00	20,000,000.00	19,484,580.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/22	25,000,000.00	25,000,000.00	24,180,675.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/22	25,000,000.00	25,000,000.00	24,164,925.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/22	10,000,000.00	10,000,000.00	9,665,970.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/22	25,000,000.00	25,000,000.00	24,240,300.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/21	25,000,000.00	25,000,000.00	24,369,700.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/21	25,000,000.00	25,000,000.00	24,381,000.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/22	25,000,000.00	25,000,000.00	24,235,300.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/22	25,000,000.00	25,000,000.00	24,224,575.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/22	25,000,000.00	25,000,000.00	24,259,600.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/22	25,000,000.00	25,000,000.00	24,304,750.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/22	25,000,000.00	25,000,000.00	24,307,000.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/22	25,000,000.00	25,000,000.00	24,302,825.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/22	25,000,000.00	25,000,000.00	24,304,225.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/22	25,000,000.00	25,000,000.00	24,476,050.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/22	25,000,000.00	25,000,000.00	24,303,075.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/22	25,000,000.00	25,000,000.00	24,310,175.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/22	25,000,000.00	25,000,000.00	24,307,025.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/22	25,000,000.00	25,000,000.00	24,310,275.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/22	25,000,000.00	25,000,000.00	24,316,825.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	24,536,950.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/20	25,000,000.00	25,000,000.00	24,536,950.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/20	25,000,000.00	25,000,000.00	24,560,725.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/23	25,000,000.00	25,000,000.00	24,377,475.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/23	25,000,000.00	25,000,000.00	24,388,900.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/23	25,000,000.00	25,000,000.00	24,381,625.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/23	25,000,000.00	25,000,000.00	24,389,725.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/23	25,000,000.00	25,000,000.00	24,395,375.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/22	40,975,000.00	40,794,968.53	39,488,631.88
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/23	25,000,000.00	25,000,000.00	24,486,500.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/23	25,000,000.00	25,000,000.00	24,396,150.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/23	25,000,000.00	25,000,000.00	24,391,250.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/23	25,000,000.00	25,000,000.00	24,396,300.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/21	25,000,000.00	25,000,000.00	24,543,100.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/22	25,000,000.00	25,000,000.00	24,579,950.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/23	25,000,000.00	25,000,000.00	24,412,500.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/23	15,000,000.00	15,000,000.00	14,645,865.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/23	25,000,000.00	25,000,000.00	24,407,400.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/23	25,000,000.00	25,000,000.00	24,556,425.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/23	6,950,000.00	6,950,000.00	6,826,686.15
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/23	25,000,000.00	25,000,000.00	24,772,950.00
107102	FHLB 3.02 (CALLABLE	3.0200	03/13/23	25,000,000.00	25,000,000.00	24,785,350.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/23	25,000,000.00	25,000,000.00	24,786,425.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/23	25,000,000.00	25,000,000.00	24,782,875.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/23	25,000,000.00	25,000,000.00	24,797,500.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/23	25,000,000.00	25,000,000.00	24,771,075.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/23	25,000,000.00	25,000,000.00	24,798,225.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/23	25,000,000.00	25,000,000.00	24,720,125.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/23	25,000,000.00	25,000,000.00	24,774,825.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/22	25,000,000.00	25,000,000.00	24,838,000.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/23	25,000,000.00	25,000,000.00	24,687,800.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/23	25,000,000.00	25,000,000.00	24,759,175.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/23	25,000,000.00	25,000,000.00	24,811,225.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/23	25,000,000.00	25,000,000.00	24,803,950.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/21	50,000,000.00	50,000,000.00	49,449,650.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/22	25,000,000.00	25,000,000.00	24,746,375.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/22	21,150,000.00	21,150,000.00	20,935,433.25
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,576,100.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,567,500.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,845,100.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/22	50,000,000.00	50,000,000.00	49,611,000.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,572,900.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,571,100.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/23	25,000,000.00	25,000,000.00	24,906,450.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/23	15,000,000.00	14,985,273.63	14,896,470.00
FHLB TOTAL				**3,299,365,000.00**	**3,298,528,834.52**	**3,225,581,860.81**
99533	FHLMC 1.250	1.2500	10/02/19	50,000,000.00	49,937,611.37	49,259,750.00
99534	FHLMC 1.25	1.2500	10/02/19	50,000,000.00	49,937,611.37	49,259,750.00
99543	FHLMC 1.25	1.2500	10/02/19	50,000,000.00	49,960,651.88	49,259,750.00
99544	FHLMC 1.25	1.2500	10/02/19	50,000,000.00	49,960,651.88	49,259,750.00

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99758	FHLMC 1.250	1.2500	10/02/19	50,000,000.00	49,971,473.90	49,259,750.00
99759	FHLMC 1.250	1.2500	10/02/19	50,000,000.00	49,971,473.90	49,259,750.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/19	50,000,000.00	49,869,114.78	49,406,450.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/19	50,000,000.00	49,869,114.78	49,406,450.00
100266	FHLMC 1.25	1.2500	10/02/19	45,000,000.00	44,821,966.84	44,333,775.00
100383	FHLMC 1.25	1.2500	10/02/19	50,000,000.00	49,813,440.56	49,259,750.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/20	25,000,000.00	25,000,000.00	24,579,300.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,599,450.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/20	25,000,000.00	25,000,000.00	24,599,450.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/19	49,750,000.00	49,750,000.00	49,283,444.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/20	50,000,000.00	49,993,890.57	48,710,050.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/20	50,000,000.00	50,000,000.00	48,969,150.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/20	50,000,000.00	50,000,000.00	48,693,100.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/20	25,000,000.00	25,000,000.00	24,491,950.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/20	18,000,000.00	18,000,000.00	17,579,484.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/20	25,000,000.00	24,996,473.08	24,359,050.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/20	25,000,000.00	25,000,000.00	24,458,050.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,376,050.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,465,325.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/20	10,000,000.00	10,000,000.00	9,750,420.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/20	25,000,000.00	25,000,000.00	24,465,325.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/20	25,000,000.00	25,000,000.00	24,391,000.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/20	25,000,000.00	25,000,000.00	24,428,800.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,295,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,295,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/20	25,000,000.00	25,000,000.00	24,147,500.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,295,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,296,750.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/20	50,000,000.00	50,000,000.00	48,450,350.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/20	50,000,000.00	50,000,000.00	48,492,100.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,295,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/20	50,000,000.00	50,000,000.00	48,295,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/21	50,000,000.00	50,000,000.00	48,167,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/21	50,000,000.00	50,000,000.00	48,268,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/21	25,000,000.00	25,000,000.00	24,108,100.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/20	25,000,000.00	25,000,000.00	24,336,225.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/20	25,000,000.00	25,000,000.00	24,312,025.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/20	25,000,000.00	25,000,000.00	24,331,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,104,900.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/21	25,000,000.00	25,000,000.00	24,104,900.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,012,700.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,011,150.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,012,700.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,012,700.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,012,700.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/21	50,000,000.00	50,000,000.00	48,011,150.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/21	50,000,000.00	50,000,000.00	48,054,400.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/21	50,000,000.00	50,000,000.00	48,103,150.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/21	25,000,000.00	25,000,000.00	24,059,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/21	50,000,000.00	50,000,000.00	48,041,600.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/21	50,000,000.00	50,000,000.00	48,083,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/21	25,000,000.00	25,000,000.00	24,080,300.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/21	25,000,000.00	25,000,000.00	24,054,375.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/21	25,000,000.00	24,995,828.75	24,192,525.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/21	25,000,000.00	25,000,000.00	24,091,975.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/21	50,000,000.00	50,000,000.00	48,621,500.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/19	50,000,000.00	49,964,977.08	49,276,150.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/19	12,000,000.00	11,991,594.51	11,826,276.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/22	22,520,000.00	22,520,000.00	21,986,095.84
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/22	25,000,000.00	25,000,000.00	24,361,475.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/22	25,000,000.00	25,000,000.00	24,350,875.00

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For the Period: July 1, 2018 to July 31, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/22	25,000,000.00	25,000,000.00	24,320,100.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/22	25,000,000.00	25,000,000.00	24,322,225.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/22	25,000,000.00	25,000,000.00	24,342,100.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/21	25,000,000.00	25,000,000.00	24,304,400.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/21	17,500,000.00	17,500,000.00	17,018,435.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/21	25,000,000.00	25,000,000.00	24,267,400.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/21	17,510,000.00	17,510,000.00	17,136,476.68
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/21	12,320,000.00	12,320,000.00	11,977,208.32
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/20	40,000,000.00	40,000,000.00	39,126,360.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	24,204,775.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/22	25,000,000.00	25,000,000.00	24,289,150.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	24,196,775.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/21	50,000,000.00	50,000,000.00	48,359,300.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/22	25,000,000.00	25,000,000.00	24,201,375.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/22	25,000,000.00	25,000,000.00	24,258,600.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/22	25,000,000.00	25,000,000.00	24,171,500.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/22	25,000,000.00	25,000,000.00	24,175,125.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/22	25,000,000.00	25,000,000.00	24,180,175.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/22	25,000,000.00	25,000,000.00	24,170,650.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/22	25,000,000.00	25,000,000.00	24,231,800.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/22	25,000,000.00	25,000,000.00	24,205,900.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/22	25,000,000.00	25,000,000.00	24,199,625.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/22	25,000,000.00	25,000,000.00	24,201,575.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/22	25,000,000.00	25,000,000.00	24,371,100.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/22	25,000,000.00	25,000,000.00	24,242,850.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/22	25,000,000.00	25,000,000.00	24,241,200.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/22	25,000,000.00	25,000,000.00	24,245,125.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/22	25,000,000.00	25,000,000.00	24,240,150.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/22	25,000,000.00	25,000,000.00	24,223,275.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/22	25,000,000.00	25,000,000.00	24,219,125.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/22	25,000,000.00	25,000,000.00	24,171,800.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/22	25,000,000.00	25,000,000.00	24,224,200.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/22	25,000,000.00	25,000,000.00	24,264,500.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/22	25,000,000.00	25,000,000.00	24,273,800.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/22	25,000,000.00	25,000,000.00	24,270,125.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/22	25,000,000.00	25,000,000.00	24,274,600.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/22	25,000,000.00	25,000,000.00	24,270,825.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/22	25,000,000.00	25,000,000.00	24,277,925.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/22	25,000,000.00	25,000,000.00	24,288,375.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/22	25,000,000.00	25,000,000.00	24,318,575.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/22	25,000,000.00	25,000,000.00	24,325,075.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/22	25,000,000.00	25,000,000.00	24,296,225.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/23	25,000,000.00	25,000,000.00	24,383,850.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/23	25,000,000.00	25,000,000.00	24,368,650.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/23	25,000,000.00	25,000,000.00	24,409,950.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/23	25,000,000.00	25,000,000.00	24,372,675.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/23	50,000,000.00	49,394,224.98	49,020,300.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/23	50,000,000.00	49,535,613.34	49,020,300.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/23	25,000,000.00	25,000,000.00	24,801,575.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/23	50,000,000.00	50,000,000.00	49,628,750.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/23	50,000,000.00	50,000,000.00	49,627,400.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/23	50,000,000.00	50,000,000.00	49,627,250.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/23	50,000,000.00	50,000,000.00	49,819,950.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/23	25,000,000.00	25,000,000.00	24,909,025.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/23	25,000,000.00	25,000,000.00	24,831,800.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/23	25,000,000.00	25,000,000.00	24,949,325.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/23	25,000,000.00	25,000,000.00	24,949,300.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/23	25,000,000.00	25,000,000.00	24,949,300.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/23	25,000,000.00	25,000,000.00	24,943,825.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/23	25,000,000.00	25,000,000.00	24,969,450.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/23	25,000,000.00	25,000,000.00	24,918,575.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/23	15,000,000.00	14,956,875.00	14,899,080.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/22	25,000,000.00	25,000,000.00	24,926,675.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/23	25,000,000.00	25,000,000.00	24,865,000.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/23	25,000,000.00	25,000,000.00	24,877,225.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/23	25,000,000.00	25,000,000.00	24,935,150.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/23	25,000,000.00	25,000,000.00	24,936,075.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/23	25,000,000.00	25,000,000.00	24,926,750.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/23	17,615,000.00	17,615,000.00	17,526,467.01
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/23	10,006,000.00	10,001,056.09	9,936,668.43
FHLMC TOTAL				**4,362,221,000.00**	**4,360,158,644.66**	**4,255,245,440.78**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/18	50,000,000.00	50,000,000.00	49,808,800.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/18	50,000,000.00	50,000,000.00	49,816,200.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/18	20,900,000.00	20,898,654.99	20,806,577.00
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/18	50,000,000.00	50,000,000.00	49,817,750.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/18	50,000,000.00	50,000,000.00	49,800,850.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/18	50,000,000.00	50,000,000.00	49,802,500.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/18	50,000,000.00	50,000,000.00	49,792,450.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/18	50,000,000.00	50,000,000.00	49,796,500.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/18	50,000,000.00	50,000,000.00	49,802,500.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/18	15,000,000.00	15,000,000.00	14,940,750.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/18	50,000,000.00	50,000,000.00	49,806,500.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/18	36,600,000.00	36,599,376.05	36,454,222.20
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/18	25,000,000.00	25,000,000.00	24,940,250.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/18	25,000,000.00	25,000,000.00	24,940,250.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/18	25,000,000.00	25,000,000.00	24,919,875.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/18	25,000,000.00	24,997,919.52	24,928,850.00
94799	FNMA 1.625	1.6250	11/27/18	50,000,000.00	50,000,000.00	49,917,150.00
94800	FNMA 1.625	1.6250	11/27/18	50,000,000.00	50,000,000.00	49,917,150.00
94801	FNMA 1.625	1.6250	11/27/18	50,000,000.00	50,000,000.00	49,917,150.00
94990	FNMA 1.625	1.6250	11/27/18	50,000,000.00	49,973,045.93	49,917,150.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/19	25,000,000.00	25,000,000.00	24,623,700.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/19	31,345,000.00	31,322,502.53	31,083,927.50
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/18	50,000,000.00	49,969,457.66	49,859,150.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/18	50,000,000.00	49,969,457.66	49,859,150.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/18	40,110,000.00	40,085,498.94	39,997,010.13
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/20	25,000,000.00	25,000,000.00	24,407,350.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/20	25,000,000.00	25,000,000.00	24,441,100.00
100746	FNMA 1.73	1.7300	03/15/21	25,000,000.00	25,000,000.00	24,073,375.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/19	25,000,000.00	25,000,000.00	24,612,750.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/19	31,120,000.00	31,117,252.78	30,637,951.20
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/19	25,000,000.00	25,000,000.00	24,840,950.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/19	50,000,000.00	49,990,242.77	49,650,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/20	50,000,000.00	50,000,000.00	48,972,200.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/19	25,000,000.00	25,000,000.00	24,579,550.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/20	25,000,000.00	25,000,000.00	24,397,825.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/21	25,000,000.00	24,997,231.73	24,248,150.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/20	25,000,000.00	25,000,000.00	24,475,575.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/21	25,000,000.00	25,000,000.00	24,012,725.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/20	25,000,000.00	25,000,000.00	24,460,725.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/20	25,000,000.00	25,000,000.00	24,426,375.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/20	50,000,000.00	50,000,000.00	48,853,300.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/20	25,000,000.00	25,000,000.00	24,347,250.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/20	50,000,000.00	50,000,000.00	48,604,100.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	24,441,775.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/20	25,000,000.00	25,000,000.00	24,441,775.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/20	50,000,000.00	50,000,000.00	48,739,600.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/20	25,000,000.00	25,000,000.00	24,369,800.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/21	5,000,000.00	5,000,000.00	4,792,440.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/21	50,000,000.00	50,000,000.00	47,966,800.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/21	25,000,000.00	25,000,000.00	24,219,850.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	23,898,525.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,157,075.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/21	50,000,000.00	50,000,000.00	47,799,350.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/21	25,000,000.00	25,000,000.00	23,899,675.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/21	25,000,000.00	25,000,000.00	24,156,450.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/21	25,000,000.00	25,000,000.00	24,170,300.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	23,951,525.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/21	25,000,000.00	25,000,000.00	23,885,300.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	23,943,350.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/21	25,000,000.00	25,000,000.00	23,921,925.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/21	25,000,000.00	25,000,000.00	23,737,950.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/20	25,000,000.00	25,000,000.00	24,454,500.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	25,000,000.00	24,035,050.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/21	25,000,000.00	24,994,025.18	24,035,050.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/21	25,000,000.00	25,000,000.00	23,837,125.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/21	25,000,000.00	25,000,000.00	24,095,375.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/21	50,000,000.00	50,000,000.00	47,774,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/21	46,212,000.00	46,204,964.45	44,316,152.70
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/21	25,000,000.00	25,000,000.00	23,961,625.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/21	25,000,000.00	25,000,000.00	23,771,975.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/20	25,000,000.00	25,000,000.00	24,326,650.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/21	25,000,000.00	25,000,000.00	23,718,850.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/21	50,000,000.00	50,000,000.00	47,487,850.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/21	50,000,000.00	50,000,000.00	47,355,150.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/21	35,000,000.00	34,997,784.23	33,361,790.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	47,730,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	50,000,000.00	47,401,800.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/19	50,000,000.00	49,989,486.98	49,260,200.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/21	25,000,000.00	25,000,000.00	23,703,750.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,992,289.04	47,730,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/21	50,000,000.00	49,992,289.04	47,730,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/21	14,070,000.00	14,067,830.15	13,431,362.70
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/21	50,000,000.00	49,993,521.35	47,630,050.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	47,652,250.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/21	50,000,000.00	50,000,000.00	47,652,250.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/21	50,000,000.00	50,000,000.00	47,901,650.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/21	25,000,000.00	25,000,000.00	24,036,700.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/21	25,000,000.00	25,000,000.00	24,086,250.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/19	50,000,000.00	49,843,571.43	49,155,250.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/19	50,000,000.00	49,843,571.43	49,155,250.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/19	10,451,000.00	10,418,303.29	10,274,430.36
103242	FNMA 1.50	1.5000	11/30/20	50,000,000.00	49,777,637.36	48,583,200.00
103247	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,915,159.09	48,916,150.00
103248	FNMA 1.50	1.5000	06/22/20	50,000,000.00	49,915,159.09	48,916,150.00
103249	FNMA 1.50	1.5000	06/22/20	25,000,000.00	24,957,579.54	24,458,075.00
103255	FNMA 1.375	1.3750	02/26/21	50,000,000.00	49,493,471.48	48,255,800.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,972,675.81	49,293,150.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/20	50,000,000.00	49,972,675.81	49,293,150.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/20	17,000,000.00	16,990,709.79	16,759,671.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/22	25,000,000.00	25,000,000.00	24,149,225.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/22	25,000,000.00	25,000,000.00	24,149,225.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/22	25,000,000.00	25,000,000.00	24,149,225.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/22	32,735,000.00	32,483,492.38	31,675,269.85
FNMA TOTAL				**3,635,543,000.00**	**3,633,736,837.48**	**3,545,463,704.64**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/18	50,000,000.00	50,000,000.00	49,721,000.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/18	50,000,000.00	50,000,000.00	49,721,000.00

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91978	FHLB 2.00 (CALLABLE	0.7300	12/28/18	50,000,000.00	50,000,000.00	49,704,750.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/19	50,000,000.00	50,000,000.00	49,697,950.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/18	50,000,000.00	50,000,000.00	49,742,700.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/19	50,000,000.00	50,000,000.00	49,666,050.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/19	50,000,000.00	50,000,000.00	49,670,000.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/19	50,000,000.00	50,000,000.00	49,663,750.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/19	50,000,000.00	50,000,000.00	49,667,950.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/19	50,000,000.00	50,000,000.00	49,669,850.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/19	25,000,000.00	25,000,000.00	24,758,150.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/19	25,000,000.00	25,000,000.00	24,741,925.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/19	25,000,000.00	25,000,000.00	24,692,375.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/19	25,000,000.00	25,000,000.00	24,692,375.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/19	25,000,000.00	25,000,000.00	24,693,150.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/19	25,000,000.00	25,000,000.00	24,693,150.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/19	25,000,000.00	25,000,000.00	24,691,100.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/19	25,000,000.00	25,000,000.00	24,681,800.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/19	25,000,000.00	25,000,000.00	24,674,000.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/19	50,000,000.00	50,000,000.00	49,365,750.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/19	25,000,000.00	25,000,000.00	24,682,875.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/19	25,000,000.00	25,000,000.00	24,682,875.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/19	50,000,000.00	50,000,000.00	49,353,700.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/19	25,000,000.00	25,000,000.00	24,689,875.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/19	25,000,000.00	25,000,000.00	24,593,750.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/20	25,000,000.00	25,000,000.00	24,434,975.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,422,450.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/20	25,000,000.00	25,000,000.00	24,422,450.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/20	25,000,000.00	25,000,000.00	24,420,450.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,362,675.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/20	25,000,000.00	25,000,000.00	24,362,675.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/20	25,000,000.00	25,000,000.00	24,327,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/20	25,000,000.00	25,000,000.00	24,356,025.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/21	50,000,000.00	50,000,000.00	47,288,450.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/21	10,000,000.00	10,000,000.00	9,457,690.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/21	25,000,000.00	25,000,000.00	23,679,700.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/21	25,000,000.00	25,000,000.00	23,619,925.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/21	25,000,000.00	24,991,655.26	23,871,200.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/22	25,000,000.00	25,000,000.00	24,147,300.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/22	25,000,000.00	25,000,000.00	23,930,850.00
104788	FHLMC 4.65 (CALLABL	2.3000	05/24/22	25,000,000.00	25,000,000.00	23,850,225.00
105672	FHLB 4.50 (CALLABLE	2.5000	10/06/22	25,000,000.00	25,000,000.00	23,881,125.00
105677	FHLB 4.50 (CALLABLE	2.5000	10/12/22	25,000,000.00	25,000,000.00	23,804,625.00
105697	FHLMC 4.75 (CALLABL	2.0000	10/11/22	25,000,000.00	25,000,000.00	23,904,625.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/22	25,000,000.00	25,000,000.00	23,821,225.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/22	25,000,000.00	25,000,000.00	23,932,125.00
106900	FHLB 6.00 (CALLABLE	3.5000	02/15/23	15,000,000.00	15,000,000.00	14,608,920.00
107615	FHLMC 6.50 (CALLABL	3.8750	04/26/23	50,000,000.00	50,000,000.00	48,913,200.00
107618	FHLMC 6.50 (CALLABL	3.8750	04/26/23	50,000,000.00	50,000,000.00	48,916,850.00
107620	FHLB 6.50 (CALLABLE	3.8750	04/26/23	50,000,000.00	50,000,000.00	48,926,900.00
107632	FHLB 6.75 (CALLABLE	6.7500	05/01/23	25,000,000.00	25,000,000.00	24,491,025.00
107642	FHLMC 6.75 (CALLABL	6.7500	05/01/23	25,000,000.00	25,000,000.00	24,487,325.00
107695	FHLB 7.25 (CALLABLE	7.2500	05/02/23	50,000,000.00	50,000,000.00	48,957,250.00
107725	FHLB 7.25 (CALLABLE	4.0000	04/26/23	50,000,000.00	50,000,000.00	48,969,800.00
107800	FHLMC 7.75 (CALLABL	4.5000	04/26/23	50,000,000.00	50,000,000.00	49,205,400.00
107911	FHLMC 8.00 (CALLABL	8.0000	05/23/23	50,000,000.00	50,000,000.00	49,251,200.00
107977	FHLMC 8.00 (CALLABL	8.0000	05/23/23	25,000,000.00	25,000,000.00	24,698,850.00
108563	FHLMC 6.00 (CALLABL	4.0000	04/26/23	25,000,000.00	25,000,000.00	24,501,875.00
MCPN TOTAL				**1,925,000,000.00**	**1,924,991,655.26**	**1,886,838,710.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/21	50,000,000.00	50,000,000.00	47,780,500.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/21	25,000,000.00	25,000,000.00	23,712,450.00

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103056	FHLB 3.00 (CALLABLE	1.5000	12/02/21	25,000,000.00	25,000,000.00	23,607,700.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/21	25,000,000.00	25,000,000.00	24,562,325.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/21	50,000,000.00	50,000,000.00	48,109,550.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/21	50,000,000.00	50,000,000.00	47,652,350.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/22	50,000,000.00	50,000,000.00	47,462,400.00
104067	FHLMC 4.25 (CALLABL	2.0000	03/28/22	25,000,000.00	25,000,000.00	24,052,025.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/22	25,000,000.00	25,000,000.00	23,942,250.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/22	25,000,000.00	25,000,000.00	23,935,175.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/22	25,000,000.00	25,000,000.00	23,864,375.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/22	25,000,000.00	25,000,000.00	24,740,525.00
107574	FHLB 6.00 (CALLABLE	6.0000	04/26/23	50,000,000.00	50,000,000.00	49,962,400.00
MCSA TOTAL				**450,000,000.00**	**450,000,000.00**	**433,384,025.00**
107778	LA FAYETTE ASSET SE	2.3400	08/09/18	36,700,000.00	36,680,916.00	36,681,677.53
107779	ATLANTIC ASSET SEC	2.3200	08/14/18	2,714,000.00	2,711,726.27	2,711,894.40
107887	CANCARA ASSET SEC L	2.2500	08/01/18	25,000,000.00	25,000,000.00	24,998,695.75
107903	OLD LINE FUNDING LL	2.2300	08/01/18	25,000,000.00	25,000,000.00	24,998,650.75
107906	PFIZER INC CP	1.9600	08/02/18	33,000,000.00	32,998,203.33	32,996,509.26
107910	DANSKE CORP CP	2.2600	08/01/18	7,541,000.00	7,541,000.00	7,540,586.68
107924	LA FAYETTE ASSET SE	2.2800	08/06/18	9,589,000.00	9,585,963.48	9,585,826.04
107935	CANCARA ASSET SEC L	2.2500	08/06/18	30,550,000.00	30,540,453.13	30,540,091.72
107944	LA FAYETTE ASSET SE	2.3500	09/04/18	23,339,000.00	23,287,200.38	23,291,916.83
107945	DANSKE CORP CP	2.2500	08/03/18	18,000,000.00	17,997,750.00	17,997,037.56
107956	CANCARA ASSET SEC L	2.2500	08/07/18	35,000,000.00	34,986,875.00	34,986,661.15
107957	LA FAYETTE ASSET SE	2.2800	08/06/18	15,527,000.00	15,522,083.12	15,521,860.56
107971	LA FAYETTE ASSET SE	2.2800	08/07/18	3,035,000.00	3,033,846.70	3,033,825.64
108006	MONT BLANC CAPITAL	2.2800	08/10/18	14,303,000.00	14,294,847.29	14,295,049.96
108007	CAFCO LLC CP	2.2300	08/14/18	12,529,000.00	12,518,910.68	12,518,987.20
108013	CAFCO LLC CP	2.2300	08/14/18	21,051,000.00	21,034,048.10	21,034,176.67
108039	CAFCO LLC CP	2.2200	08/20/18	50,000,000.00	49,941,416.67	49,942,583.50
108044	CANCARA ASSET SEC L	2.2600	08/15/18	6,000,000.00	5,994,726.67	5,994,825.00
108045	LA FAYETTE ASSET SE	2.2700	08/06/18	2,890,000.00	2,889,088.85	2,889,043.41
108046	CANCARA ASSET SEC L	2.2600	08/16/18	14,603,000.00	14,589,248.84	14,589,604.23
108052	LA FAYETTE ASSET SE	2.2500	08/16/18	25,000,000.00	24,976,562.50	24,977,522.25
108055	CANCARA ASSET SEC L	2.2600	08/16/18	2,247,000.00	2,244,884.07	2,244,938.76
108056	ATLANTIC ASSET SEC	2.2400	08/15/18	20,000,000.00	19,982,577.78	19,983,333.40
108058	LA FAYETTE ASSET SE	2.2600	08/20/18	10,000,000.00	9,988,072.22	9,988,705.60
108064	LA FAYETTE ASSET SE	2.2700	08/16/18	15,000,000.00	14,985,812.50	14,986,513.35
108069	LA FAYETTE ASSET SE	2.2600	08/20/18	15,590,000.00	15,571,404.59	15,572,392.03
108070	THUNDER BAY FUNDING	2.2000	08/23/18	30,000,000.00	29,959,666.67	29,960,880.90
108082	LA FAYETTE ASSET SE	2.2600	08/20/18	5,231,000.00	5,224,760.58	5,225,091.90
108094	OLD LINE FUNDING LL	2.2200	08/28/18	32,000,000.00	31,946,720.00	31,948,853.44
108123	ATLANTIC ASSET SEC	2.2200	08/20/18	22,940,000.00	22,913,121.97	22,914,128.73
108137	OLD LINE FUNDING LL	2.0700	08/09/18	8,387,000.00	8,383,141.98	8,382,821.18
108146	MONT BLANC CAPITAL	2.2700	09/04/18	25,000,000.00	24,946,402.78	24,949,566.00
108148	TORONTO DOMINION B/	2.0500	08/03/18	50,000,000.00	49,994,305.56	49,992,046.00
108155	CIESCO LLC CP	2.2300	09/04/18	12,358,000.00	12,331,972.68	12,333,069.47
108163	TOYOTA MOTOR CREDIT	2.0100	08/02/18	50,000,000.00	49,997,208.33	49,994,878.00
108167	TORONTO DOMINION B/	2.0500	08/03/18	50,000,000.00	49,994,305.56	49,992,046.00
108168	CIESCO LLC CP	2.2300	09/04/18	12,642,000.00	12,615,374.54	12,616,496.53
108169	CRC FUNDING LLC CP	2.2500	09/10/18	12,000,000.00	11,970,000.00	11,971,668.96
108170	LA FAYETTE ASSET SE	2.2300	08/27/18	8,665,000.00	8,651,044.54	8,651,664.57
108181	LA FAYETTE ASSET SE	2.2500	08/27/18	24,577,000.00	24,537,062.38	24,539,176.00
108182	LA FAYETTE ASSET SE	2.2500	08/27/18	18,142,000.00	18,112,519.25	18,114,079.46
108183	OLD LINE FUNDING LL	2.0200	08/02/18	50,000,000.00	49,997,194.44	49,994,586.00
108184	OLD LINE FUNDING LL	2.0200	08/02/18	15,000,000.00	14,999,158.33	14,998,375.80
108185	THUNDER BAY FUNDING	2.0200	08/03/18	50,000,000.00	49,994,388.89	49,991,875.00
108189	DANSKE CORP CP	2.1500	08/13/18	7,030,000.00	7,024,961.83	7,024,953.23
108192	TORONTO DOMINION B/	2.0700	08/06/18	50,000,000.00	49,985,625.00	49,984,000.00
108194	OLD LINE FUNDING LL	2.0300	08/07/18	50,000,000.00	49,983,083.33	49,980,750.00
108198	MONT BLANC CAPITAL	2.1500	08/08/18	15,207,000.00	15,200,642.63	15,200,261.63

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108200	SHEFFIELD RECEIVABL	1.9800	08/06/18	43,000,000.00	42,988,175.00	42,985,752.81
108201	LA FAYETTE ASSET SE	2.2700	09/05/18	5,466,000.00	5,453,936.84	5,454,641.65
108215	THUNDER BAY FUNDING	2.2200	09/05/18	39,200,000.00	39,115,393.33	39,118,542.40
108229	CIESCO LLC CP	2.2300	09/11/18	16,304,000.00	16,262,592.37	16,264,131.34
108237	SHEFFIELD RECEIVABL	2.0300	08/10/18	50,000,000.00	49,974,625.00	49,972,264.00
108239	OLD LINE FUNDING LL	2.0500	08/13/18	50,000,000.00	49,965,833.33	49,963,564.00
108244	LA FAYETTE ASSET SE	2.3000	09/11/18	22,133,000.00	22,075,023.84	22,078,877.51
108247	LA FAYETTE ASSET SE	2.2900	09/11/18	12,465,000.00	12,432,490.59	12,434,518.96
108252	CREDIT AGRICOLE CIB	2.1000	08/15/18	50,000,000.00	49,959,166.67	49,961,666.50
108255	OLD LINE FUNDING LL	2.0500	08/06/18	7,249,000.00	7,246,936.05	7,246,615.08
108256	LA FAYETTE ASSET SE	2.3000	09/11/18	5,947,000.00	5,931,422.16	5,932,457.62
108261	SHEFFIELD RECEIVABL	2.0600	08/13/18	25,000,000.00	24,982,833.33	24,981,899.25
108263	CAFCO LLC CP	2.1700	08/27/18	50,000,000.00	49,921,638.89	49,922,675.00
108266	MONT BLANC CAPITAL	2.3000	09/13/18	10,184,000.00	10,156,022.29	10,157,836.18
108268	THUNDER BAY FUNDING	2.0500	08/15/18	50,000,000.00	49,960,138.89	49,958,750.00
108275	LA FAYETTE ASSET SE	2.3000	09/18/18	7,192,000.00	7,169,944.53	7,171,276.47
108276	TOYOTA MOTOR CREDIT	2.2000	08/27/18	1,325,000.00	1,322,894.73	1,323,080.08
108285	LA FAYETTE ASSET SE	2.3000	09/11/18	10,570,000.00	10,542,312.47	10,544,152.86
108288	LA FAYETTE ASSET SE	2.3000	09/18/18	16,291,000.00	16,241,040.93	16,244,057.97
108294	CAFCO LLC CP	2.2200	09/14/18	50,000,000.00	49,864,333.33	49,870,000.00
108295	LA FAYETTE ASSET SE	2.3000	09/18/18	9,511,000.00	9,481,832.93	9,483,594.34
108306	ATLANTIC ASSET SEC	2.2600	09/06/18	9,990,000.00	9,967,422.60	9,968,582.04
108307	ATLANTIC ASSET SEC	2.2600	09/06/18	2,510,000.00	2,504,327.40	2,504,618.71
108311	CANCARA ASSET SEC L	2.2800	09/19/18	27,000,000.00	26,916,210.00	26,919,862.38
108322	CIESCO LLC CP	2.2500	09/11/18	3,396,000.00	3,387,297.75	3,387,695.66
108323	CAFCO LLC CP	2.2600	09/18/18	1,700,000.00	1,694,877.33	1,695,161.66
108324	SHEFFIELD RECEIVABL	2.0600	08/21/18	26,960,000.00	26,929,145.78	26,928,137.86
108337	CREDIT AGRICOLE CIB	2.1000	08/23/18	50,000,000.00	49,935,833.33	49,940,040.50
108338	CREDIT AGRICOLE CIB	2.0950	08/21/18	26,630,000.00	26,599,005.64	26,600,982.09
108342	JUPITER SEC COMPANY	2.0200	08/07/18	50,000,000.00	49,983,166.67	49,980,653.00
108344	OLD LINE FUNDING LL	2.1500	08/28/18	9,000,000.00	8,985,487.50	8,985,615.03
108349	CREDIT AGRICOLE CIB	2.0900	08/30/18	26,045,000.00	26,001,150.35	26,003,544.95
108350	THUNDER BAY FUNDING	2.0200	08/15/18	30,000,000.00	29,976,433.33	29,975,250.00
108359	MONT BLANC CAPITAL	2.3200	10/03/18	11,066,000.00	11,021,072.04	11,023,290.11
108360	AUTOBAHN FUNDING CC	2.0000	08/01/18	15,000,000.00	15,000,000.00	14,999,179.95
108370	CREDIT AGRICOLE CIB	2.2500	09/25/18	37,248,000.00	37,119,960.00	37,130,321.28
108381	CIESCO LLC CP	2.1500	08/31/18	50,000,000.00	49,910,416.67	49,911,176.50
108383	CIESCO LLC CP	2.2700	09/25/18	25,000,000.00	24,913,298.61	24,916,855.50
108384	MONT BLANC CAPITAL	2.3200	10/03/18	16,332,000.00	16,265,692.08	16,268,965.67
108386	MONT BLANC CAPITAL	2.3200	10/03/18	2,328,000.00	2,318,548.32	2,319,014.94
108390	ATLANTIC ASSET SEC	2.2100	09/14/18	870,000.00	867,650.04	867,710.81
108391	ATLANTIC ASSET SEC	2.2500	09/14/18	365,000.00	363,996.25	364,039.59
108397	AUTOBAHN FUNDING CC	1.9800	08/01/18	30,000,000.00	30,000,000.00	29,998,359.90
108398	TOYOTA MOTOR CREDIT	2.0200	08/08/18	50,000,000.00	49,980,361.11	49,979,433.50
108399	TOYOTA MOTOR CREDIT	2.0200	08/09/18	50,000,000.00	49,977,555.56	49,976,850.00
108400	AUTOBAHN FUNDING CC	1.9900	08/01/18	30,000,000.00	30,000,000.00	29,998,359.90
108401	TORONTO DOMINION B/	1.9800	08/01/18	50,000,000.00	50,000,000.00	49,997,357.00
108403	ATLANTIC ASSET SEC	2.2800	10/02/18	14,180,000.00	14,124,319.87	14,126,201.08
108407	TOYOTA MOTOR CREDIT	2.0400	08/20/18	35,000,000.00	34,962,316.67	34,963,250.00
108409	AUTOBAHN FUNDING CC	1.9800	08/02/18	50,000,000.00	49,997,250.00	49,994,525.00
108410	TORONTO DOMINION B/	1.9800	08/03/18	50,000,000.00	49,994,500.00	49,992,046.00
108411	ATLANTIC ASSET SEC	2.2600	10/02/18	25,000,000.00	24,902,694.45	24,905,150.00
108412	THUNDER BAY FUNDING	1.9900	08/07/18	29,284,000.00	29,274,287.47	29,272,839.57
108413	THUNDER BAY FUNDING	1.9900	08/07/18	14,916,000.00	14,911,052.86	14,910,315.36
108414	REGENCY MARKETS NO.	2.0400	08/09/18	50,000,000.00	49,977,333.33	49,975,037.50
108415	REGENCY MARKETS NO.	2.0400	08/09/18	50,000,000.00	49,977,333.33	49,975,037.50
108416	REGENCY MARKETS NO.	2.0400	08/09/18	50,000,000.00	49,977,333.33	49,975,037.50
108417	REGENCY MARKETS NO.	2.0400	08/09/18	50,000,000.00	49,977,333.33	49,975,037.50
108418	REGENCY MARKETS NO.	2.0400	08/09/18	50,000,000.00	49,977,333.33	49,975,037.50
108419	REGENCY MARKETS NO.	2.0400	08/09/18	8,022,000.00	8,018,363.36	8,017,995.02
108420	AUTOBAHN FUNDING CC	1.9900	08/06/18	50,000,000.00	49,986,180.56	49,983,450.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108422	AUTOBAHN FUNDING CC	1.9700	08/03/18	25,000,000.00	24,997,263.89	24,995,885.50
108423	REGENCY MARKETS NO.	2.2000	09/21/18	10,000,000.00	9,968,833.33	9,969,291.10
108424	SANTANDER UK PLC CP	2.0500	09/04/18	24,893,000.00	24,844,804.39	24,844,863.16
108430	SANTANDER UK PLC CP	2.0300	09/05/18	14,737,000.00	14,707,914.89	14,707,658.63
108433	OLD LINE FUNDING LL	2.0300	08/20/18	42,000,000.00	41,955,001.67	41,952,516.48
108434	TOYOTA MOTOR CREDIT	1.9800	08/10/18	50,000,000.00	49,975,250.00	49,974,250.00
108435	REGENCY MARKETS NO.	2.0500	08/08/18	50,000,000.00	49,980,069.44	49,977,844.50
108436	REGENCY MARKETS NO.	2.0500	08/08/18	32,238,000.00	32,225,149.58	32,223,715.02
108437	ATLANTIC ASSET SEC	2.0500	08/20/18	3,000,000.00	2,996,754.17	2,996,616.66
108438	OLD LINE FUNDING LL	2.0200	08/20/18	1,500,000.00	1,498,400.83	1,498,304.16
108439	AUTOBAHN FUNDING CC	1.9800	08/13/18	50,000,000.00	49,967,000.00	49,963,672.00
108440	AUTOBAHN FUNDING CC	1.9800	08/15/18	50,000,000.00	49,961,500.00	49,957,916.50
108441	SANTANDER UK PLC CP	2.0600	09/07/18	22,529,000.00	22,481,301.10	22,481,557.76
108442	SHEFFIELD RECEIVABL	2.0000	08/10/18	50,000,000.00	49,975,000.00	49,972,264.00
108443	AUTOBAHN FUNDING CC	1.9700	08/13/18	10,000,000.00	9,993,433.33	9,992,734.40
108447	SANTANDER UK PLC CP	2.0300	09/10/18	18,579,000.00	18,537,094.03	18,536,659.95
108448	ATLANTIC ASSET SEC	2.0000	08/10/18	20,000,000.00	19,990,000.00	19,989,027.80
108451	REGENCY MARKETS NO.	2.0500	08/09/18	50,000,000.00	49,977,222.22	49,975,037.50
108452	REGENCY MARKETS NO.	2.0500	08/09/18	50,000,000.00	49,977,222.22	49,975,037.50
108453	REGENCY MARKETS NO.	2.0500	08/09/18	50,000,000.00	49,977,222.22	49,975,037.50
108454	REGENCY MARKETS NO.	2.0500	08/09/18	253,000.00	252,884.74	252,873.69
108455	REGENCY MARKETS NO.	2.0200	08/09/18	50,000,000.00	49,977,555.56	49,975,037.50
108456	REGENCY MARKETS NO.	2.0200	08/09/18	50,000,000.00	49,977,555.56	49,975,037.50
108457	REGENCY MARKETS NO.	2.0200	08/09/18	30,000,000.00	29,986,533.33	29,985,022.50
108458	MONT BLANC CAPITAL	2.1000	08/10/18	35,191,000.00	35,172,524.73	35,171,439.79
108461	ATLANTIC ASSET SEC	2.0000	08/17/18	30,000,000.00	29,973,333.33	29,971,496.70
108464	DANSKE CORP CP	2.0500	08/13/18	1,000,000.00	999,316.67	999,282.11
108466	LA FAYETTE ASSET SE	2.2800	10/10/18	4,589,000.00	4,568,655.43	4,569,007.38
108467	SHEFFIELD RECEIVABL	2.0200	08/15/18	50,000,000.00	49,960,722.22	49,958,125.00
108468	SHEFFIELD RECEIVABL	2.0200	08/14/18	50,000,000.00	49,963,527.78	49,960,955.50
108469	AUTOBAHN FUNDING CC	1.9700	08/13/18	25,000,000.00	24,983,583.33	24,981,836.00
108470	REGENCY MARKETS NO.	2.0500	08/13/18	50,000,000.00	49,965,833.33	49,963,672.00
108471	REGENCY MARKETS NO.	2.0500	08/13/18	50,000,000.00	49,965,833.33	49,963,672.00
108472	REGENCY MARKETS NO.	2.0500	08/13/18	50,000,000.00	49,965,833.33	49,963,672.00
108473	REGENCY MARKETS NO.	2.0500	08/13/18	50,000,000.00	49,965,833.33	49,963,672.00
108477	AUTOBAHN FUNDING CC	1.9800	08/20/18	50,000,000.00	49,947,750.00	49,943,528.00
108478	ATLANTIC ASSET SEC	1.9800	08/21/18	4,859,000.00	4,853,655.10	4,853,229.11
108479	SHEFFIELD RECEIVABL	2.0800	09/12/18	50,000,000.00	49,878,666.67	49,877,032.00
108480	LA FAYETTE ASSET SE	1.9700	08/14/18	20,000,000.00	19,985,772.22	19,985,300.00
108481	THUNDER BAY FUNDING	1.9800	08/15/18	25,000,000.00	24,980,750.00	24,979,375.00
108482	OLD LINE FUNDING LL	2.0400	08/22/18	38,000,000.00	37,954,780.00	37,952,649.72
108483	THUNDER BAY FUNDING	2.0000	08/15/18	6,300,000.00	6,295,100.00	6,294,802.50
108484	CHARIOT FUNDING LLC	2.0300	08/27/18	20,000,000.00	19,970,677.78	19,969,220.00
108485	LA FAYETTE ASSET SE	1.9600	08/15/18	20,000,000.00	19,984,755.56	19,983,166.60
108489	ATLANTIC ASSET SEC	2.3200	11/15/18	8,612,000.00	8,553,170.47	8,551,770.77
108490	NATIXIS NY BRANCH C	1.9100	08/03/18	50,000,000.00	49,994,694.44	49,992,104.00
108491	THUNDER BAY FUNDING	2.0200	08/22/18	45,000,000.00	44,946,975.00	44,943,927.30
108492	NATIXIS NY BRANCH C	1.9100	08/01/18	50,000,000.00	50,000,000.00	49,997,372.00
108494	NATIXIS NY BRANCH C	1.9100	08/02/18	50,000,000.00	49,997,347.22	49,994,739.00
108495	SHEFFIELD RECEIVABL	2.0000	08/15/18	25,000,000.00	24,980,555.55	24,979,062.50
108496	OLD LINE FUNDING LL	2.0800	09/18/18	21,640,000.00	21,579,985.07	21,577,644.99
108497	CHEVRON CORP CP	1.9200	08/06/18	50,000,000.00	49,986,666.67	49,984,233.50
108498	COCA COLA CO CP	1.9500	08/06/18	1,400,000.00	1,399,620.83	1,399,549.90
108499	OLD LINE FUNDING LL	1.9500	08/03/18	25,000,000.00	24,997,291.67	24,995,927.00
108500	LA FAYETTE ASSET SE	1.9900	08/24/18	20,000,000.00	19,974,572.22	19,974,533.34
108501	AUTOBAHN FUNDING CC	1.9900	08/15/18	25,000,000.00	24,980,652.78	24,978,958.25
108502	SHEFFIELD RECEIVABL	1.9900	08/17/18	50,000,000.00	49,955,777.78	49,952,423.50
108503	CHARIOT FUNDING LLC	2.0500	08/30/18	27,400,000.00	27,354,751.95	27,352,963.24
108504	SHEFFIELD RECEIVABL	1.9800	08/20/18	50,000,000.00	49,947,750.00	49,943,805.50
108505	ATLANTIC ASSET SEC	1.9900	08/24/18	30,000,000.00	29,961,858.33	29,959,059.90
108506	AUTOBAHN FUNDING CC	1.9900	08/16/18	25,000,000.00	24,979,270.84	24,977,522.25

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108507	LA FAYETTE ASSET SE	2.2400	10/15/18	25,632,000.00	25,512,384.00	25,511,059.77
108508	NATIXIS NY BRANCH C	1.9100	08/03/18	50,000,000.00	49,994,694.45	49,992,104.00
108509	LA FAYETTE ASSET SE	1.9300	08/03/18	25,000,000.00	24,997,319.45	24,995,885.50
108510	ATLANTIC ASSET SEC	1.9800	08/24/18	10,000,000.00	9,987,350.00	9,986,353.30
108511	AUTOBAHN FUNDING CC	1.9800	08/17/18	30,000,000.00	29,973,600.00	29,971,312.50
108512	LA FAYETTE ASSET SE	1.9700	08/29/18	25,000,000.00	24,961,694.45	24,958,574.25
108513	CREDIT AGRICOLE CIB	2.2300	10/18/18	27,636,000.00	27,502,472.06	27,504,762.72
108514	AUTOBAHN FUNDING CC	1.9600	08/06/18	40,000,000.00	39,989,111.11	39,986,760.00
108515	AUTOBAHN FUNDING CC	1.9800	08/14/18	30,000,000.00	29,978,550.00	29,976,480.00
108516	REGENCY MARKETS NO.	2.0000	08/20/18	50,000,000.00	49,947,222.22	49,943,528.00
108517	REGENCY MARKETS NO.	2.0000	08/20/18	50,000,000.00	49,947,222.22	49,943,528.00
108518	REGENCY MARKETS NO.	2.0000	08/20/18	32,054,000.00	32,020,165.22	32,017,796.93
108519	ATLANTIC ASSET SEC	1.9800	08/15/18	30,000,000.00	29,976,900.00	29,975,000.10
108520	OLD LINE FUNDING LL	1.9600	08/15/18	12,000,000.00	11,990,853.33	11,989,850.04
108521	ATLANTIC ASSET SEC	1.9700	08/17/18	50,000,000.00	49,956,222.22	49,952,494.50
108522	CREDIT AGRICOLE CIB	2.0600	09/19/18	50,000,000.00	49,859,805.55	49,860,903.00
108523	LA FAYETTE ASSET SE	2.2600	10/15/18	3,267,000.00	3,251,617.88	3,251,585.22
108524	LA FAYETTE ASSET SE	1.9800	08/30/18	25,000,000.00	24,960,125.00	24,957,083.25
108526	THUNDER BAY FUNDING	1.9400	08/08/18	25,000,000.00	24,990,569.45	24,989,094.50
108527	THUNDER BAY FUNDING	1.9400	08/08/18	25,000,000.00	24,990,569.45	24,989,094.50
108528	AUTOBAHN FUNDING CC	1.9700	08/20/18	50,000,000.00	49,948,013.89	49,943,528.00
108529	EXXON MOBIL CORP CP	1.9400	08/17/18	50,000,000.00	49,956,888.89	49,955,257.00
108530	AUTOBAHN FUNDING CC	1.9700	08/21/18	25,000,000.00	24,972,638.89	24,970,308.25
108531	NATIXIS NY BRANCH C	1.9100	08/07/18	25,000,000.00	24,992,041.67	24,990,764.00
108532	LA FAYETTE ASSET SE	2.2500	10/15/18	3,070,000.00	3,055,609.38	3,055,514.73
108533	ATLANTIC ASSET SEC	1.9800	08/22/18	50,000,000.00	49,942,250.00	49,937,666.50
108534	CIESCO LLC CP	2.0000	08/08/18	50,000,000.00	49,980,555.56	49,977,844.50
108535	AUTOBAHN FUNDING CC	1.9700	08/23/18	50,000,000.00	49,939,805.56	49,934,801.50
108536	NATIXIS NY BRANCH C	1.9100	08/06/18	50,000,000.00	49,986,736.11	49,984,175.00
108537	NATIXIS NY BRANCH C	1.9100	08/07/18	50,000,000.00	49,984,083.33	49,981,528.00
108538	NATIXIS NY BRANCH C	1.9100	08/07/18	25,000,000.00	24,992,041.67	24,990,764.00
108539	MONT BLANC CAPITAL	2.1000	08/13/18	1,200,000.00	1,199,160.00	1,199,128.13
108540	CAFCO LLC CP	2.0000	09/05/18	3,000,000.00	2,994,166.67	2,993,796.00
108541	CREDIT AGRICOLE CIB	2.0300	09/25/18	33,000,000.00	32,897,654.17	32,895,742.11
108542	LA FAYETTE ASSET SE	2.2300	10/15/18	9,276,000.00	9,232,905.25	9,232,232.77
108543	AUTOBAHN FUNDING CC	1.9700	08/23/18	10,000,000.00	9,987,961.11	9,986,960.30
108544	LA FAYETTE ASSET SE	1.9900	08/21/18	30,000,000.00	29,966,833.34	29,966,574.99
108545	ATLANTIC ASSET SEC	1.9700	08/22/18	50,000,000.00	49,942,541.67	49,937,666.50
108546	TORONTO DOMINION BA	1.9700	08/20/18	11,000,000.00	10,988,563.06	10,987,979.42
108547	NATIXIS NY BRANCH C	1.9100	08/07/18	50,000,000.00	49,984,083.33	49,981,528.00
108548	AUTOBAHN FUNDING CC	1.9600	08/23/18	25,000,000.00	24,970,055.56	24,967,400.75
108549	ATLANTIC ASSET SEC	1.9800	08/31/18	23,500,000.00	23,461,225.00	23,458,070.83
108550	NATIXIS NY BRANCH C	1.9100	08/08/18	50,000,000.00	49,981,430.55	49,978,878.00
108551	SANTANDER UK PLC CP	2.0000	09/21/18	21,690,000.00	21,628,545.00	21,626,650.67
108552	OLD LINE FUNDING LL	2.0400	09/20/18	25,000,000.00	24,929,166.67	24,924,810.50
108553	REGENCY MARKETS NO.	2.0200	08/28/18	37,467,000.00	37,410,237.50	37,407,115.37
108554	AUTOBAHN FUNDING CC	1.9700	08/24/18	40,000,000.00	39,949,655.55	39,945,493.20
108555	ATLANTIC ASSET SEC	1.9800	08/28/18	50,000,000.00	49,925,750.00	49,919,811.00
108556	ATLANTIC ASSET SEC	1.9800	08/28/18	50,000,000.00	49,925,750.00	49,919,811.00
108557	SHEFFIELD RECEIVABL	2.0000	09/04/18	25,000,000.00	24,952,777.78	24,950,538.25
108558	LA FAYETTE ASSET SE	1.9800	08/22/18	11,260,000.00	11,246,994.70	11,245,969.36
108559	THUNDER BAY FUNDING	1.9200	08/02/18	30,000,000.00	29,998,400.00	29,996,753.40
108564	AUTOBAHN FUNDING CC	1.9700	08/30/18	50,000,000.00	49,920,652.78	49,914,166.50
108565	AUTOBAHN FUNDING CC	1.9200	08/02/18	20,000,000.00	19,998,933.33	19,997,810.00
108566	NATIXIS NY BRANCH C	1.9100	08/06/18	25,000,000.00	24,993,368.05	24,992,087.50
108567	NATIXIS NY BRANCH C	1.9100	08/10/18	50,000,000.00	49,976,125.00	49,973,555.50
108568	CREDIT AGRICOLE CIB	2.0100	09/26/18	31,906,000.00	31,806,240.57	31,803,145.58
108569	LA FAYETTE ASSET SE	1.9800	08/22/18	4,012,000.00	4,007,366.14	4,007,000.81
108570	LA FAYETTE ASSET SE	1.9800	09/06/18	23,955,000.00	23,907,569.10	23,903,764.81
108571	OLD LINE FUNDING LL	1.9800	08/31/18	25,000,000.00	24,958,750.00	24,955,588.25
108574	AUTOBAHN FUNDING CC	1.9200	08/06/18	15,000,000.00	14,996,000.00	14,995,035.00

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108575	SHEFFIELD RECEIVABL	2.0200	09/12/18	25,000,000.00	24,941,083.33	24,938,516.00
108576	SHEFFIELD RECEIVABL	2.0700	09/20/18	17,500,000.00	17,449,687.50	17,448,557.35
108577	ATLANTIC ASSET SEC	2.0700	10/02/18	25,000,000.00	24,910,875.00	24,905,150.00
108579	NATIXIS NY BRANCH C	1.9100	08/14/18	50,000,000.00	49,965,513.89	49,962,880.50
108584	AUTOBAHN FUNDING CC	1.9700	08/27/18	40,000,000.00	39,943,088.89	39,938,440.00
108585	DANSKE CORP CP	2.2300	11/05/18	50,000,000.00	49,702,666.67	49,686,501.50
108587	NATIXIS NY BRANCH C	1.9100	08/16/18	50,000,000.00	49,960,208.33	49,957,533.50
108590	SANTANDER UK PLC CP	2.0000	09/25/18	42,699,000.00	42,568,530.83	42,564,232.56
108591	LA FAYETTE ASSET SE	1.9300	08/10/18	25,000,000.00	24,987,937.50	24,986,104.25
108592	SHEFFIELD RECEIVABL	1.9900	09/05/18	25,000,000.00	24,951,631.95	24,949,050.00
108593	ATLANTIC ASSET SEC	1.9300	08/16/18	25,000,000.00	24,979,895.84	24,977,711.00
108594	THUNDER BAY FUNDING	2.1300	10/22/18	39,500,000.00	39,308,359.17	39,297,188.44
108595	NATIXIS NY BRANCH C	1.9100	08/16/18	50,000,000.00	49,960,208.34	49,957,533.50
108598	SANTANDER UK PLC CP	2.0100	09/28/18	21,343,000.00	21,273,884.25	21,270,593.87
108599	SHEFFIELD RECEIVABL	1.9800	09/05/18	50,000,000.00	49,903,750.00	49,898,100.00
108601	AUTOBAHN FUNDING CC	1.9700	08/30/18	35,000,000.00	34,944,456.95	34,939,916.55
108602	LA FAYETTE ASSET SE	1.9500	08/23/18	35,000,000.00	34,958,291.66	34,957,290.27
108603	JUPITER SEC COMPANY	1.9500	08/17/18	1,313,000.00	1,311,862.07	1,311,744.44
108604	AUTOBAHN FUNDING CC	1.9800	08/30/18	30,000,000.00	29,952,150.00	29,948,499.90
108605	SHEFFIELD RECEIVABL	2.2700	11/01/18	20,000,000.00	19,883,977.78	19,881,735.00
108606	DANSKE CORP CP	2.2300	11/02/18	11,975,000.00	11,906,014.02	11,902,739.50
108607	SANTANDER UK PLC CP	2.2600	11/30/18	6,710,000.00	6,659,030.10	6,657,471.91
CPD TOTAL				**7,252,751,000.00**	**7,244,595,297.61**	**7,244,303,097.87**
103684	US BANK NA MTN	2.0000	01/24/20	25,000,000.00	24,973,938.14	24,650,124.25
108158	AU & NZ BANKING GRP	2.2500	11/09/20	19,660,000.00	19,283,631.96	19,226,313.97
BNOT3 TOTAL				**44,660,000.00**	**44,257,570.10**	**43,876,438.22**
108008	TOYOTA MOTOR CREDIT	2.4150	05/15/19	40,000,000.00	40,000,000.00	39,996,797.60
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**39,996,797.60**
106293	USTN 0.75	0.7500	10/31/18	50,000,000.00	49,890,884.38	49,840,827.50
106294	USTN 0.75	0.7500	10/31/18	50,000,000.00	49,890,884.38	49,840,827.50
UST NOTE TOTAL				**100,000,000.00**	**99,781,768.76**	**99,681,655.00**
105724	UST BILL	1.2600	09/13/18	50,000,000.00	49,924,750.00	49,887,573.00
105725	UST BILL	1.2600	09/13/18	50,000,000.00	49,924,750.00	49,887,573.00
105726	UST BILL	1.2600	09/13/18	50,000,000.00	49,924,750.00	49,887,573.00
105727	UST BILL	1.2600	09/13/18	50,000,000.00	49,924,750.00	49,887,573.00
105865	UST BILL	1.3625	10/11/18	50,000,000.00	49,865,642.36	49,808,571.00
105866	UST BILL	1.3625	10/11/18	50,000,000.00	49,865,642.36	49,808,571.00
105982	UST BILL	1.3800	10/11/18	50,000,000.00	49,863,916.67	49,808,571.00
105983	UST BILL	1.3800	10/11/18	50,000,000.00	49,863,916.67	49,808,571.00
105984	UST BILL	1.3775	10/11/18	50,000,000.00	49,864,163.19	49,808,571.00
105985	UST BILL	1.3775	10/11/18	50,000,000.00	49,864,163.19	49,808,571.00
106290	UST BILL	1.5550	11/08/18	50,000,000.00	49,786,187.51	49,725,000.00
106291	UST BILL	1.5550	11/08/18	50,000,000.00	49,786,187.51	49,725,000.00
106748	UST BILL	1.7625	01/03/19	50,000,000.00	49,620,572.93	49,547,647.50
106749	UST BILL	1.7625	01/03/19	50,000,000.00	49,620,572.93	49,547,647.50
107156	UST BILL	2.0000	02/28/19	50,000,000.00	49,413,888.88	49,367,366.50
107157	UST BILL	2.0000	02/28/19	50,000,000.00	49,413,888.88	49,367,366.50
107451	UST BILL	1.9550	02/28/19	50,000,000.00	49,427,076.38	49,367,366.50
107452	UST BILL	1.9550	02/28/19	50,000,000.00	49,427,076.38	49,367,366.50
107453	UST BILL	1.9550	02/28/19	50,000,000.00	49,427,076.38	49,367,366.50
107454	UST BILL	1.9550	02/28/19	50,000,000.00	49,427,076.38	49,367,366.50
108372	UST BILL	2.2430	06/20/19	50,000,000.00	48,993,989.58	48,959,783.00
108373	UST BILL	2.2430	06/20/19	50,000,000.00	48,993,989.58	48,959,783.00
US TBILLS TOTAL				**1,100,000,000.00**	**1,092,224,027.76**	**1,091,070,778.00**
104946	LACCAL BANS	5.0000	06/30/19	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	2.6200	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107432	LACCAL BANS	2.6200	06/30/20	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				**25,000,000.00**	**25,000,000.00**	**25,000,000.00**
107421	NORDEA BANK AB NY F	2.7370	03/27/20	50,000,000.00	50,000,000.00	50,112,768.50
107422	NORDEA BANK AB NY F	2.7370	03/27/20	50,000,000.00	50,000,000.00	50,112,768.50
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,225,537.00**
108354	MUFG UNION BANK NA	2.0800	08/16/18	50,000,000.00	50,000,000.00	50,002,440.50
108392	MUFG UNION BANK NA	2.0800	08/17/18	25,000,000.00	25,000,000.00	25,001,290.00
108426	MUFG UNION BANK NA	1.9500	08/01/18	50,000,000.00	50,000,000.00	49,999,995.00
108431	MUFG UNION BANK NA	1.9500	08/03/18	50,000,000.00	50,000,000.00	49,999,976.50
108445	MUFG UNION BANK NA	1.9500	08/01/18	50,000,000.00	50,000,000.00	49,999,995.50
108463	MUFG UNION BANK NA	1.9500	08/03/18	50,000,000.00	50,000,000.00	49,999,978.50
108580	MUFG UNION BANK NA	2.0600	09/17/18	50,000,000.00	50,000,000.00	50,000,500.50
108581	MUFG UNION BANK NA	2.0600	09/17/18	50,000,000.00	50,000,000.00	50,000,500.50
NEG CDS TOTAL				**375,000,000.00**	**375,000,000.00**	**375,004,677.00**
106315	WESTPAC BANKING COR	1.8600	11/29/18	50,000,000.00	50,001,635.98	49,918,078.50
106357	WESTPAC BANKING COR	1.8800	12/03/18	50,000,000.00	50,001,690.02	49,917,779.00
107844	BARCLAYS BANK PLC N	2.4000	08/01/18	50,000,000.00	50,000,000.00	50,000,672.00
108195	SOCIETE GENERALE NY	2.0300	08/03/18	50,000,000.00	50,000,000.00	50,000,487.50
108352	CREDIT AGRICOLE CIB	2.1000	08/24/18	50,000,000.00	50,000,000.00	50,007,126.00
108353	TORONTO DOMINION B/	2.1300	08/24/18	50,000,000.00	50,000,000.00	50,004,853.00
108382	SOCIETE GENERALE NY	2.2700	08/31/18	50,000,000.00	50,000,415.00	50,012,546.50
108393	SVENSKA HANDELSBANK	2.0200	08/31/18	50,000,000.00	50,000,000.00	50,001,006.50
108404	SOCIETE GENERALE NY	2.2800	10/01/18	50,000,000.00	50,000,842.39	50,014,167.50
108425	NORDEA BANK AB NY C	1.9600	08/03/18	50,000,000.00	50,000,000.00	50,000,238.75
108525	BARCLAYS BANK PLC N	2.0200	08/21/18	50,000,000.00	50,000,000.00	50,001,217.00
108560	BARCLAYS BANK PLC N	2.0300	08/30/18	50,000,000.00	50,000,000.00	50,000,813.00
108561	BARCLAYS BANK PLC N	2.0300	08/31/18	50,000,000.00	50,000,000.00	50,000,625.00
108562	SVENSKA HANDELSBANK	2.2100	10/30/18	50,000,000.00	50,001,242.79	49,994,652.00
108578	NORDEA BANK AB NY C	1.9500	08/30/18	50,000,000.00	50,000,000.00	49,998,734.20
108582	DNB BANK ASA NY CD	2.2100	10/30/18	50,000,000.00	50,000,000.00	49,999,680.50
108583	DNB BANK ASA NY CD	2.2100	10/30/18	50,000,000.00	50,000,000.00	49,999,680.50
108586	NORDEA BANK AB NY C	1.9500	08/31/18	50,000,000.00	50,000,000.00	49,998,692.10
108588	SVENSKA HANDELSBANK	2.2200	11/01/18	50,000,000.00	50,001,270.22	49,995,177.00
108589	SVENSKA HANDELSBANK	2.2200	11/01/18	50,000,000.00	50,001,270.22	49,995,177.00
108596	NORDEA BANK AB NY C	1.9300	08/30/18	50,000,000.00	50,000,000.00	49,997,915.70
YANKEE CDS TOTAL				**1,050,000,000.00**	**1,050,008,366.62**	**1,049,859,319.25**
NTRD TOTAL				**28,673,094,000.00**	**28,650,340,866.92**	**28,203,518,769.11**
	NTRD HISTORICAL				**28,621,021,611.47**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/20	25,000,000.00	24,956,682.92	24,811,100.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,956,682.92**	**24,811,100.00**
102351	USTN 1.125	1.1250	07/31/21	50,000,000.00	49,959,803.83	47,638,672.00
103017	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,596,502.98	47,503,906.00
103018	USTN 1.125	1.1250	09/30/21	50,000,000.00	49,503,053.06	47,503,906.00
UST NOTE TOTAL				**150,000,000.00**	**149,059,359.87**	**142,646,484.00**
TRADE TOTAL				**175,000,000.00**	**174,016,042.79**	**167,457,584.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI				**28,848,094,000.00**	**28,824,356,909.71**	**28,370,976,353.11**
	PSI HISTORICAL TOTAL				**28,794,512,533.35**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2018 to July 31, 2018
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/22	15,000,000.00	15,000,000.00	14,400,045.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**14,400,045.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,400,045.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/41	7,000,000.00	7,000,000.00	6,639,612.00
106615	FFCB 3.25	3.2500	12/27/39	9,000,000.00	9,000,000.00	8,552,502.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**15,192,114.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,192,114.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/27	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
GF TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/31	5,000,000.00	5,000,000.00	4,744,775.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/33	500,000.00	500,000.00	460,859.50
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/36	1,500,000.00	1,493,260.79	1,292,340.00
FFCB TOTAL				**7,000,000.00**	**6,993,260.79**	**6,497,974.50**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/36	5,000,000.00	5,000,000.00	4,565,315.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/36	4,000,000.00	4,000,000.00	3,586,036.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/36	10,000,000.00	10,000,000.00	8,799,660.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/41	2,200,000.00	2,200,000.00	1,830,411.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,781,422.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/36	3,976,000.00	3,976,000.00	3,547,919.98
FHLM TOTAL				**3,976,000.00**	**3,976,000.00**	**3,547,919.98**
PHHPA TOTAL				**32,176,000.00**	**32,169,260.79**	**28,827,316.48**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/21	600,000.00	599,820.75	574,795.20
FHLB TOTAL				**600,000.00**	**599,820.75**	**574,795.20**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/21	3,900,000.00	3,900,000.00	3,729,144.90
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,729,144.90**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,820.75**	**4,303,940.10**
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/18	10,000,000.00	10,000,000.00	9,986,856.70
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,986,856.70**
105099	RABOBANK NEDERLAND	1.7700	06/24/19	5,000,000.00	5,000,000.00	4,975,670.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,975,670.00**
SCP61-SCAQMD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,962,526.70**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/19	10,000,000.00	10,000,000.00	9,951,340.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,951,340.00**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2018 to July 31, 2018
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,951,340.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/18	10,000,000.00	10,000,000.00	9,986,856.70
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,986,856.70**
SCP6U-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,986,856.70**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/18	5,000,000.00	5,000,000.00	4,993,428.35
NEG CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,993,428.35**
SCP6U-SCAQMD TOTAL				**5,000,000.00**	**5,000,000.00**	**4,993,428.35**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/19	10,000,000.00	10,000,000.00	9,951,340.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,951,340.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,951,340.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/18	38,126,770.91	38,126,770.91	38,126,770.91
SCAQM TOTAL				**38,126,770.91**	**38,126,770.91**	**38,126,770.91**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/18	3,260,058.64	3,260,058.64	3,260,058.64
SLIM TOTAL				**3,260,058.64**	**3,260,058.64**	**3,260,058.64**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/18	39,383.04	39,383.04	39,383.04
WASIA TOTAL				**39,383.04**	**39,383.04**	**39,383.04**
SPI TOTAL				**163,147,212.59**	**163,140,294.13**	**158,040,119.92**
SPI HISTORICAL TOTAL					**163,139,412.59**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,427,430.05
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	719,879.30
05/17/00	C.I. 2658M	146,686.17
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$39,295,956.67

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,035,942.52
04/13/16	COMMERCIAL PAPER 2016	8,263,194.13
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,015,739.30
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	342,167,594.88
02/09/93	DISNEY PROJECT 1993	7,500,209.80
03/21/12	DISNEY PROJECT, 2012	4,207,094.93
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	98,314,237.11
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	37,083,108.01
	U.S. BANK - TRUSTEE TOTAL	$499,597,212.79

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,219,008.31
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,158,332.46
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,944,999.24
	ZIONS BANK - TRUSTEE TOTAL	$25,322,340.01

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,948.00
	TREASURER TOTAL	$301,948.00

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 7/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.42	05/15/19	40,000,000.00	40,000,000.00	Cpn rate=Qtrly US$LIBOR+6bp.
CORP NT-FR TOTAL				**40,000,000.00**	**40,000,000.00**	
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.74	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.74	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**140,000,000.00**	**140,000,000.00**	
BAN						
104946	LACCAL BANS	5.00	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.62	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.62	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				**25,000,000.00**	**25,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**25,000,000.00**	**25,000,000.00**	
NTRD - PSI NON-TRADING Total				**165,000,000.00**	**165,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 7/31/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 7/31/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,525,008,366.62	79.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,244,595,297.61	20.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,192,005,796.52	134.00	DAYS	149,059,359.87	1,137.00	DAYS
AGENCIES	18,579,473,836.07	985.00	DAYS	24,956,682.92	593.00	DAYS
MUNICIPALS	25,000,000.00	627.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,257,570.10	488.00	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	$28,650,340,866.92	656.00	DAYS	$174,016,042.79	1,059.00	DAYS

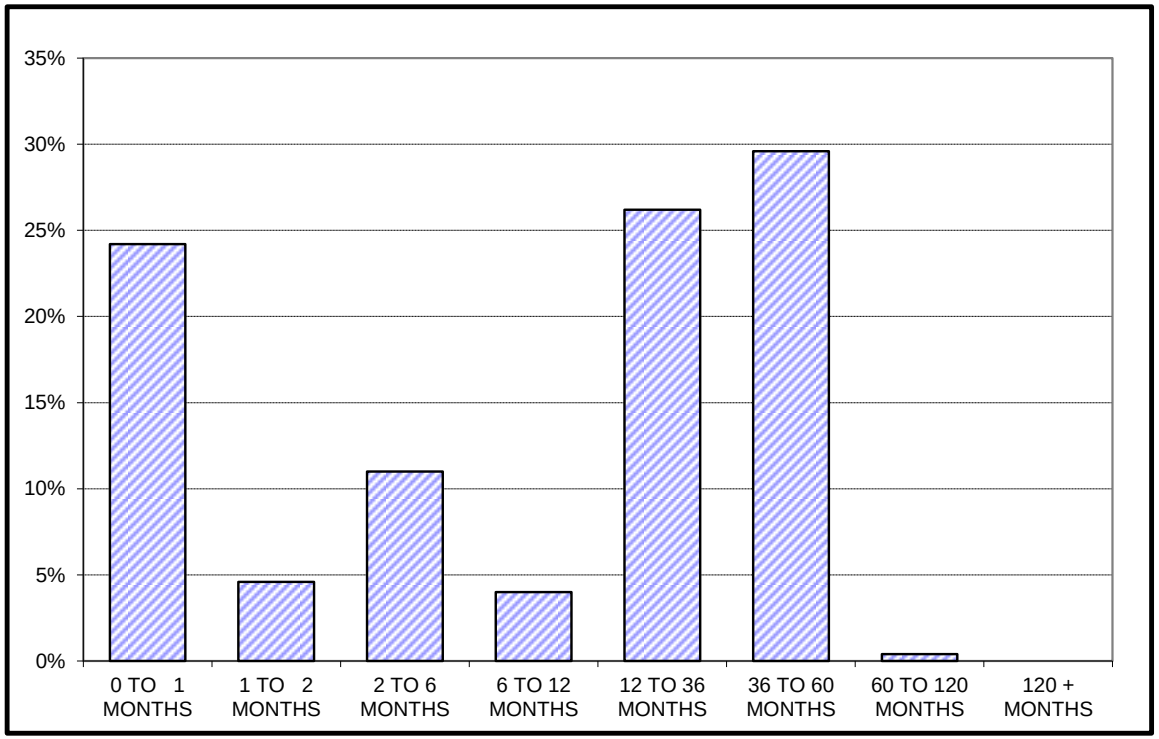
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 7/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	08/01/18-08/31/18	$6,960,833,578.66	24.20
1 TO 2 MONTHS	09/01/18-09/30/18	$1,314,994,428.82	4.60
2 TO 3 MONTHS	10/01/18-10/31/18	$879,945,085.58	3.10
3 TO 4 MONTHS	11/01/18-11/30/18	$786,276,790.19	2.70
4 TO 5 MONTHS	12/01/18-12/31/18	$1,079,531,814.16	3.70
5 TO 6 MONTHS	01/01/19-01/31/19	$424,236,629.44	1.50
6 TO 12 MONTHS	02/01/19-07/31/19	$1,148,539,610.67	4.00
12 TO 24 MONTHS	08/01/19-07/31/20	$3,583,412,437.92	12.40
24 TO 36 MONTHS	08/01/20-07/31/21	$3,987,991,760.03	13.80
36 TO 48 MONTHS	08/01/21-07/31/22	$4,708,225,661.14	16.30
48 TO 60 MONTHS	08/01/22-07/31/23	$3,837,256,050.92	13.30
60 TO 120 MONTHS	08/01/23-07/31/28	$113,113,062.18	0.40
120+ MONTHS	08/01/28 -	$0.00	0.00
Portfolio Total:		**$28,824,356,909.71**	**100.00**
AVCCD			
48 TO 60 MONTHS	08/01/22-07/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	08/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	08/01/23-07/31/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	08/01/28-	$32,169,260.79	100.00
Portfolio Total:		**$32,169,260.79**	
SANIT			
24 TO 36 MONTHS	08/01/20-07/31/21	$4,499,820.75	100.00
Portfolio Total:		**$4,499,820.75**	
SCAQM			
4 TO 5 MONTHS	12/01/18-12/31/18	$38,126,770.91	100.00
Portfolio Total:		**$38,126,770.91**	
SCP61			
4 TO 5 MONTHS	12/01/18-12/31/18	$10,000,000.00	66.70
6 TO 12 MONTHS	02/01/19-07/31/19	$5,000,000.00	33.30
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 7/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	02/01/19-07/31/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
4 TO 5 MONTHS	12/01/18-12/31/18	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
4 TO 5 MONTHS	12/01/18-12/31/18	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
6 TO 12 MONTHS	02/01/19-07/31/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
4 TO 5 MONTHS	12/01/18-12/31/18	$3,260,058.64	100.00
Portfolio Total:		**$3,260,058.64**	
WASIA			
4 TO 5 MONTHS	12/01/18-12/31/18	$39,383.04	100.00
Portfolio Total:		**$39,383.04**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,960,834	24.20%
1 TO 2 MONTHS	1,314,994	4.60%
2 TO 6 MONTHS	3,169,990	11.00%
6 TO 12 MONTHS	1,148,540	4.00%
12 TO 36 MONTHS	7,571,404	26.20%
36 TO 60 MONTHS	8,545,482	29.60%
60 TO 120 MONTHS	113,113	0.40%
120 + MONTHS	-	0.00%
	$ 28,824,357	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 7/31/18
ATTACHMENT XVII

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

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
JUNE 2018
ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

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

	June 2018	June 2017	Change
Average Daily Portfolio ($)	87,092,802	74,934,008	+12,158,794
Accrued Earnings ($)	132,680	60,205	+72,475
Effective Yield (%)	1.854	0.978	+0.876
Average Life-Month End (In Days)	193	194	-1
Total Security Transactions			
Amount ($)	35,337,042	33,923,966	+1,413,076
Number	711	681	+30
Total Time Deposit Transactions			
Amount ($)	2,418,000	2,308,980	+109,020
Number	97	105	-8
Average Workday Investment Activity ($)	1,797,859	1,646,952	+150,907
Prescribed Demand Account Balances For Services ($)	333,400	702,400	-369,000

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

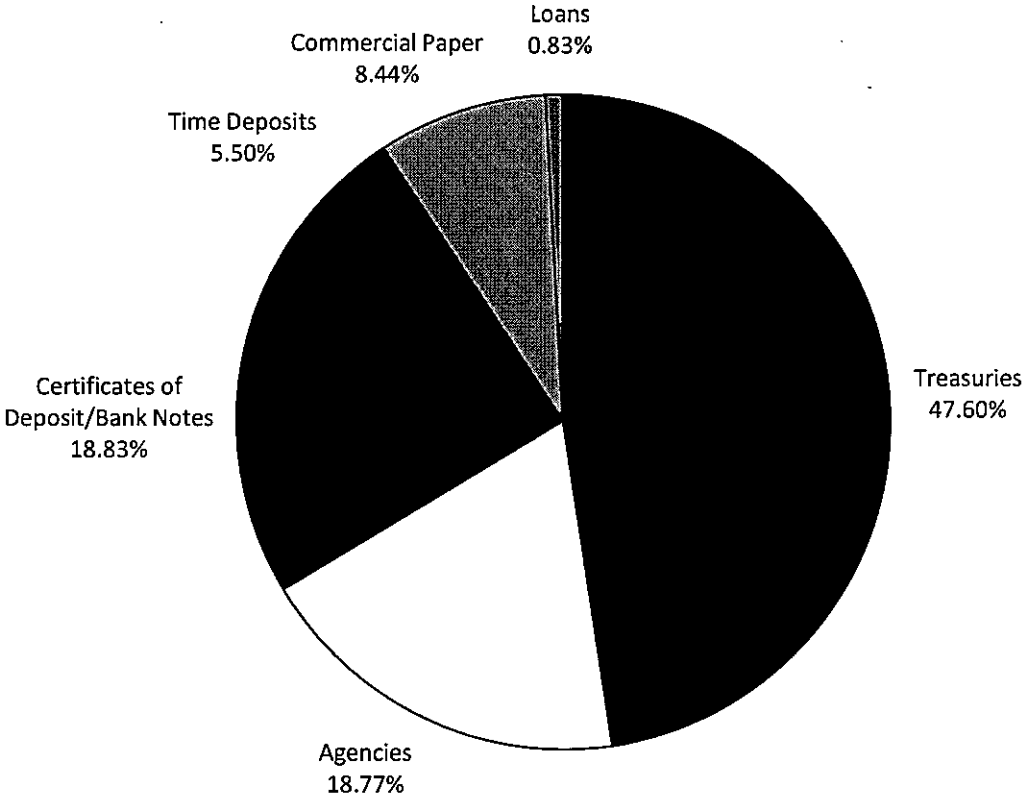
(Dollars In Thousands)

June 30, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,515,707	17.47	-0.86
Bonds	0	0.00	0
Notes	26,763,450	30.13	+0.63
Strips	0	0.00	0
Total Government	42,279,157	47.60	-0.23
Agency Debentures	3,612,985	4.07	+0.08
Certificates of Deposit	15,825,000	17.82	+1.03
Bank Notes	900,000	1.01	-0.20
Repurchases	0	0.00	0
Agency Discount Notes	12,856,645	14.48	-0.70
Time Deposits	4,882,240	5.50	-0.31
GNMAs	0	0.00	0
Commercial Paper	7,498,661	8.44	+0.34
Remics	29,304	0.03	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	733,964	0.83	+0.02
GF Loans	0	0.00	0
Other	200,000	0.22	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	88,817,956	100.00	

INVESTMENT ACTIVITY	JUNE 2018		MAY 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	711	35,337,042	592	29,512,016
Other	24	740,679	24	933,956
Time Deposits	97	2,418,000	107	2,585,480
Total	832	38,495,721	723	33,031,452
PMIA Monthly Average Effective Yield (%)		1.854	1.755	
Year to Date Yield Last Day of Month (%)		1.376	1.327	

Pooled Money Investment Account
Portfolio Composition
$88.8 billion
06/30/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/18	REDEMPTIONS								
	CD	FIRST REP	1.880	06/01/18	1.880	50,000	95	248,055.56	1.906
	CD	FIRST REP	1.880	06/01/18	1.880	50,000	95	248,055.56	1.906
	CD	BOWEST	1.800	06/01/18	1.800	50,000	163	407,500.00	1.825
	CD	BOWEST	1.800	06/01/18	1.800	50,000	163	407,500.00	1.825
	CP	MUFG BK		06/01/18	1.750	50,000	15	36,458.33	1.776
	CP	MUFG BK		06/01/18	1.750	50,000	15	36,458.33	1.776
	CP	GE CO		06/01/18	1.840	50,000	31	79,222.22	1.869
	CP	GE CO		06/01/18	1.840	50,000	31	79,222.22	1.869
	CP	COCA COLA		06/01/18	1.650	50,000	134	307,083.33	1.683
	CP	RABO NY		06/01/18	1.740	50,000	162	391,500.00	1.778
	CP	RABO NY		06/01/18	1.740	50,000	162	391,500.00	1.778
	CP	RABO NY		06/01/18	1.740	50,000	162	391,500.00	1.778
	CP	RABO NY		06/01/18	1.740	50,000	162	391,500.00	1.778
	CP	CAFCO		06/01/18	1.750	50,000	163	396,180.56	1.788
	CP	CAFCO		06/01/18	1.750	50,000	163	396,180.56	1.788
	CP	SCOTIA NY		06/01/18	1.700	50,000	171	403,750.00	1.738
	CP	SCOTIA NY		06/01/18	1.700	50,000	171	403,750.00	1.738
	CP	JPM LLC		06/01/18	1.570	50,000	248	540,777.78	1.609
	CP	JPM LLC		06/01/18	1.570	50,000	248	540,777.78	1.609
	DN	FHLB		06/01/18	1.660	50,000	85	195,972.22	1.690
	DN	FHLB		06/01/18	1.660	50,000	85	195,972.22	1.690
	DN	FHLB		06/01/18	1.470	50,000	114	232,750.00	1.497
	DN	FHLB		06/01/18	1.470	50,000	114	232,750.00	1.497
	DN	FNMA		06/01/18	1.480	50,000	114	234,333.33	1.508
	DN	FNMA		06/01/18	1.480	50,000	114	234,333.33	1.508
	DN	FHLB		06/01/18	1.450	50,000	127	255,763.89	1.478
	DN	FHLB		06/01/18	1.450	50,000	127	255,763.89	1.478
	DN	FHLB		06/01/18	1.380	50,000	162	310,500.00	1.408
	DN	FHLB		06/01/18	1.380	50,000	162	310,500.00	1.408
	DN	IBRD		06/01/18	1.460	50,000	162	328,500.00	1.490
	DN	IBRD		06/01/18	1.460	50,000	162	328,500.00	1.490
	DN	FHLMC		06/01/18	1.190	50,000	253	418,152.78	1.217
	DN	FHLMC		06/01/18	1.190	50,000	253	418,152.78	1.217
	DN	FHLMC		06/01/18	1.200	50,000	255	425,000.00	1.227
	DN	FHLMC		06/01/18	1.200	50,000	255	425,000.00	1.227
	DN	FHLMC		06/01/18	1.195	50,000	330	547,708.33	1.225
	DN	FHLMC		06/01/18	1.195	50,000	330	547,708.33	1.225
	DN	FHLMC		06/01/18	1.195	50,000	330	547,708.33	1.225
	DN	FHLMC		06/01/18	1.195	50,000	330	547,708.33	1.225
	DN	FHLMC		06/01/18	1.185	50,000	331	544,770.83	1.215
	DN	FHLMC		06/01/18	1.185	50,000	331	544,770.83	1.215
	DN	FHLMC		06/01/18	1.170	50,000	340	552,500.00	1.200
	DN	FHLMC		06/01/18	1.170	50,000	340	552,500.00	1.200
	DN	FHLMC		06/01/18	1.175	50,000	345	563,021.00	1.205
	DN	FHLMC		06/01/18	1.175	50,000	345	563,021.00	1.205
	YCD	DNB	1.720	06/01/18	1.720	50,000	24	57,333.33	1.744
	YCD	DNB	1.720	06/01/18	1.720	50,000	24	57,333.33	1.744

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/18	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	1.940	06/01/18	1.940	50,000	44	118,555.56	1.967
	YCD	SUMITOMO	1.940	06/01/18	1.940	50,000	44	118,555.56	1.967
	YCD	NB CANADA	1.820	06/01/18	1.820	50,000	123	310,916.67	1.845
	YCD	NB CANADA	1.820	06/01/18	1.820	50,000	123	310,916.67	1.845
	YCD	BARCLAYS	1.910	06/01/18	1.910	50,000	127	336,902.78	1.937
	YCD	BARCLAYS	1.910	06/01/18	1.910	50,000	127	336,902.78	1.937
	YCD	SE BANKEN	1.750	06/01/18	1.750	50,000	128	311,111.11	1.774
	YCD	SE BANKEN	1.750	06/01/18	1.750	50,000	128	311,111.11	1.774
06/01/18	**NO PURCHASES**								
06/04/18	**REDEMPTIONS**								
	CP	MUFG BK		06/04/18	1.810	50,000	24	60,333.33	1.837
	CP	MUFG BK		06/04/18	1.810	50,000	24	60,333.33	1.837
	CP	MUFG BK		06/04/18	1.890	50,000	35	91,875.00	1.920
	CP	MUFG BK		06/04/18	1.890	50,000	35	91,875.00	1.920
	CP	MUFG BK		06/04/18	1.890	50,000	35	91,875.00	1.920
	CP	PEPSICO		06/04/18	1.880	50,000	56	146,222.22	1.912
06/04/18	**PURCHASES**								
	CP	RABO NY		06/11/18	1.700	50,000			
	CP	RABO NY		06/11/18	1.700	50,000			
	CP	GE CO		06/28/18	1.940	50,000			
	CP	GE CO		06/28/18	1.940	50,000			
	CP	SOC GEN NY		09/07/18	2.250	50,000			
	CP	SOC GEN NY		09/07/18	2.250	50,000			
	TR	BILL		05/23/19	2.206	50,000			
	TR	BILL		05/23/19	2.206	50,000			
06/05/18	**NO REDEMPTIONS**								
06/05/18	**PURCHASES**								
	CP	PEPSICO		08/06/18	1.910	50,000			
	TR	NOTE	2.500	05/31/20	2.510	50,000			
	TR	NOTE	2.500	05/31/20	2.510	50,000			
06/06/18	**REDEMPTION**								
	CP	MUFG BK		06/06/18	1.800	50,000	20	50,000.00	1.827
06/06/18	**PURCHASES**								
	CP	RABO NY		06/11/18	1.700	50,000			
	CP	RABO NY		06/11/18	1.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/06/18	**PURCHASES (Continued)**								
	CP	BNP NY		09/07/18	2.240	50,000			
	CP	BNP NY		09/07/18	2.240	50,000			
	DN	FHLB		09/24/18	1.940	50,000			
	DN	FHLB		09/24/18	1.940	50,000			
	DN	FHLB		09/24/18	1.940	50,000			
	DN	FHLB		09/24/18	1.940	50,000			
	TR	NOTE	2.500	05/31/20	2.520	50,000			
	TR	NOTE	2.500	05/31/20	2.520	50,000			
06/07/18	**NO REDEMPTIONS**								
06/07/18	**PURCHASES**								
	BN	BOFA	2.460	01/02/19	2.460	50,000			
	BN	BOFA	2.460	01/02/19	2.460	50,000			
	CP	RABO NY		06/08/18	1.690	50,000			
	CP	RABO NY		06/08/18	1.690	50,000			
	CP	MUFG BK		07/27/18	2.030	50,000			
	CP	MUFG BK		07/27/18	2.030	50,000			
	CP	TOYOTA		09/26/18	2.280	50,000			
	CP	TOYOTA		09/26/18	2.280	50,000			
	DN	IBRD		09/24/18	1.940	50,000			
	DN	IBRD		09/24/18	1.940	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	TR	NOTE	1.250	11/30/18	2.111	50,000			
	TR	NOTE	1.250	11/30/18	2.111	50,000			
	TR	NOTE	1.250	11/30/18	2.111	50,000			
	TR	NOTE	1.250	11/30/18	2.111	50,000			
	YCD	KBC	1.920	07/02/18	1.920	50,000			
	YCD	KBC	1.920	07/02/18	1.920	50,000			
	YCD	NORINCHUK	1.970	07/13/18	1.970	50,000			
	YCD	NORINCHUK	1.970	07/13/18	1.970	50,000			
	YCD	FORTIS	2.240	09/04/18	2.240	50,000			
	YCD	FORTIS	2.240	09/04/18	2.240	50,000			
	YCD	RABOBANK	2.370	12/03/18	2.370	50,000			
	YCD	RABOBANK	2.370	12/03/18	2.370	50,000			
06/08/18	**SALES**								
	TR	NOTE	0.625	06/30/18		50,000	696	578,239.95	0.607
	TR	NOTE	0.625	06/30/18		50,000	696	578,239.95	0.607
	TR	NOTE	0.625	06/30/18		50,000	697	563,464.14	0.590
	TR	NOTE	0.625	06/30/18		50,000	697	563,464.14	0.590

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/18	**REDEMPTIONS**								
	CP	RABO NY		06/08/18		50,000	1	2,347.22	1.714
	CP	RABO NY		06/08/18		50,000	1	2,347.22	1.714
	DEB	FHLB	1.250	06/08/18	1.152	50,000	422	666,372.22	1.151
	YCD	TOKYO-MIT	2.090	06/08/18	2.090	50,000	85	246,736.11	2.119
	YCD	TOKYO-MIT	2.090	06/08/18	2.090	50,000	85	246,736.11	2.119
	YCD	MIZUHO	2.190	06/08/18	2.190	50,000	92	279,833.33	2.220
	YCD	MIZUHO	2.190	06/08/18	2.190	50,000	92	279,833.33	2.220
06/08/18	**PURCHASES**								
	CD	FIRST REP	2.050	07/10/18	2.050	50,000			
	CD	FIRST REP	2.050	07/10/18	2.050	50,000			
	CP	CR AG NY		08/06/18	2.110	50,000			
	CP	CR AG NY		08/06/18	2.110	50,000			
	CP	COCA COLA		10/01/18	2.170	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	YCD	SUMITOMO	1.820	07/02/18	1.820	50,000			
	YCD	SUMITOMO	1.820	07/02/18	1.820	50,000			
06/11/18	**REDEMPTIONS**								
	CP	RABO NY		06/11/18	1.700	50,000	5	11,805.56	1.724
	CP	RABO NY		06/11/18	1.700	50,000	5	11,805.56	1.724
	CP	RABO NY		06/11/18	1.700	50,000	7	16,527.78	1.724
	CP	RABO NY		06/11/18	1.700	50,000	7	16,527.78	1.724
06/11/18	**NO PURCHASES**								
06/12/18	**REDEMPTIONS**								
	YCD FR	RB CANADA	1.358	06/12/18	1.358	50,000	365	846,715.49	1.693
	YCD FR	RB CANADA	1.358	06/12/18	1.358	50,000	365	846,715.49	1.693
06/12/18	**PURCHASES**								
	CP	RABO NY		06/22/18	1.850	50,000			
	CP	RABO NY		06/22/18	1.850	50,000			
	CP	RABO NY		06/22/18	1.850	50,000			
06/13/18	**NO REDEMPTIONS**								
06/13/18	**PURCHASES**								
	CD	FIRST REP	2.190	08/20/18	2.190	50,000			
	CD	FIRST REP	2.190	08/20/18	2.190	50,000			
	CP	CR AG NY		06/22/18	1.880	50,000			
	CP	CR AG NY		06/22/18	1.880	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/13/18	**PURCHASES (Continued)**								
	CP	GE CTS		09/24/18	2.230	50,000			
	CP	GE CTS		09/24/18	2.230	50,000			
	CP	COCA COLA		10/01/18	2.170	50,000			
	DN	FNMA		08/06/18	1.845	50,000			
	DN	FNMA		08/06/18	1.845	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	DN	FNMA		08/20/18	1.860	50,000			
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000			
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000			
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000			
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000			
	YCD	KBC	1.900	06/22/18	1.900	50,000			
	YCD	KBC	1.900	06/22/18	1.900	50,000			
	YCD	NORINCHUK	1.920	06/25/18	1.920	50,000			
	YCD	NORINCHUK	1.920	06/25/18	1.920	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	NORDEA AB	2.210	09/26/18	2.210	50,000			
	YCD	NORDEA AB	2.210	09/26/18	2.210	50,000			
06/14/18	**NO REDEMPTIONS**								
06/14/18	**PURCHASES**								
	CD	MUFG UNION	2.100	08/08/18	2.100	50,000			
	CD	MUFG UNION	2.100	08/08/18	2.100	50,000			
	CP	RABO NY		06/22/18	1.900	50,000			
	CP	RABO NY		06/22/18	1.900	50,000			
	CP	GE CO		06/22/18	1.910	50,000			
	CP	GE CO		06/22/18	1.910	50,000			
	CP	MUFG BK		07/17/18	2.040	50,000			
	CP	MUFG BK		07/17/18	2.040	50,000			
	CP	MUFG BK		07/17/18	2.040	50,000			
	CP	GE CTS		08/06/18	2.020	50,000			
	CP	GE CTS		08/06/18	2.020	50,000			
	CP	SOC GEN NY		08/06/18	2.040	50,000			
	CP	SOC GEN NY		08/06/18	2.040	50,000			
	CP	CAFCO		09/24/18	2.270	50,000			
	CP	CAFCO		09/24/18	2.270	50,000			
	CP	LIBERTY		09/24/18	2.300	50,000			
	CP	LIBERTY		09/24/18	2.300	50,000			
	CP	TOYOTA		11/28/18	2.370	50,000			
	CP	TOYOTA		11/28/18	2.370	50,000			
	CP	TOYOTA		11/28/18	2.370	50,000			
	CP	TOYOTA		11/28/18	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/14/18	**PURCHASES (Continued)**								
	CP	TOYOTA		12/10/18	2.390	50,000			
	CP	TOYOTA		12/10/18	2.390	50,000			
	DEB	FFCB	2.550	06/11/20	2.593	25,000			
	DEB	FNMA	1.500	07/30/20	2.589	25,000			
	DN	FHLB		08/20/18	1.890	50,000			
	DN	FHLB		08/20/18	1.890	50,000			
	DN	FHLB		10/22/18	1.940	50,000			
	DN	FHLB		10/22/18	1.940	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	DN	FHLMC		03/01/19	2.040	50,000			
	TR	BILL		12/13/18	2.030	50,000			
	TR	BILL		12/13/18	2.030	50,000			
	TR	BILL		12/13/18	2.030	50,000			
	TR	BILL		12/13/18	2.030	50,000			
	TR	BILL		12/13/18	2.053	50,000			
	TR	BILL		12/13/18	2.053	50,000			
	TR	NOTE	2.500	05/31/20	2.572	50,000			
	TR	NOTE	2.500	05/31/20	2.572	50,000			
	TR	NOTE	1.625	06/30/20	2.594	50,000			
	TR	NOTE	1.625	06/30/20	2.594	50,000			
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000			
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000			
	YCD	MIZUHO	2.070	08/13/18	2.070	50,000			
	YCD	MIZUHO	2.070	08/13/18	2.070	50,000			
	YCD	BARCLAYS	2.210	09/24/18	2.210	50,000			
	YCD	BARCLAYS	2.210	09/24/18	2.210	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	CR AG CIB	2.310	10/01/18	2.310	50,000			
	YCD	CR AG CIB	2.310	10/01/18	2.310	50,000			
	YCD	CIBC	2.600	04/02/19	2.600	50,000			
	YCD	CIBC	2.600	04/02/19	2.600	50,000			
	YCD	NB CANADA	2.600	04/02/19	2.600	50,000			
	YCD	NB CANADA	2.600	04/02/19	2.600	50,000			
	YCD	SCOTIA	2.600	04/02/19	2.600	50,000			
	YCD	SCOTIA	2.600	04/02/19	2.600	50,000			
	YCD	TORONTO	2.600	04/02/19	2.600	50,000			
	YCD	TORONTO	2.600	04/02/19	2.600	50,000			
	YCD FR	RB CANADA	2.536	12/13/19	2.536	50,000			
	YCD FR	RB CANADA	2.536	12/13/19	2.536	50,000			

06/15/18 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/18	PURCHASES								
	CD	FIRST REP	2.220	10/29/18	2.220	50,000			
	CD	FIRST REP	2.220	10/29/18	2.220	50,000			
	CP	CR AG NY		06/22/18	1.910	50,000			
	CP	CR AG NY		06/22/18	1.910	50,000			
	CP	RABO NY		06/25/18	1.910	50,000			
	CP	RABO NY		06/25/18	1.910	50,000			
	CP	RABO NY		06/25/18	1.910	50,000			
	CP	RABO NY		06/25/18	1.910	50,000			
	CP	RABO NY		06/25/18	1.910	50,000			
	CP	MUFG BK		07/24/18	2.050	50,000			
	CP	MUFG BK		07/24/18	2.050	50,000			
	CP	MUFG BK		07/24/18	2.050	50,000			
	CP	MUFG BK		07/24/18	2.050	50,000			
	CP	GE CO		07/27/18	1.970	50,000			
	CP	GE CO		07/27/18	1.970	50,000			
	CP	CIBC HLD		09/24/18	2.200	50,000			
	CP	CIBC HLD		09/24/18	2.200	50,000			
	CP	SCOTIA NY		12/03/18	2.400	50,000			
	CP	SCOTIA NY		12/03/18	2.400	50,000			
	CP	SCOTIA NY		12/03/18	2.400	50,000			
	CP	TOYOTA		12/10/18	2.380	50,000			
	CP	TOYOTA		12/10/18	2.380	50,000			
	CP	THUNDER		12/17/18	2.450	50,000			
	DEB	FHLB	2.530	06/01/20	2.530	50,000			
	DEB	FHLB	2.530	06/01/20	2.530	50,000			
	DEB	FHLB	3.375	06/12/20	2.598	50,000			
	DN	FHLB		07/30/18	1.880	50,000			
	DN	FHLB		07/30/18	1.880	50,000			
	DN	FHLB		08/20/18	1.875	50,000			
	DN	FHLB		08/20/18	1.875	50,000			
	DN	FHLB		10/01/18	1.920	50,000			
	DN	FHLB		10/01/18	1.920	50,000			
	DN	FHLMC		02/01/19	2.010	50,000			
	DN	FHLMC		02/01/19	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	BILL		12/13/18	2.010	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			
	TR	NOTE	1.000	03/15/19	2.230	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/18	**PURCHASES (Continued)**								
	TR	NOTE	1.375	09/30/19	2.443	50,000			
	TR	NOTE	1.375	09/30/19	2.443	50,000			
	TR	NOTE	1.375	09/30/19	2.443	50,000			
	TR	NOTE	1.375	09/30/19	2.443	50,000			
	TR	NOTE	1.375	09/30/19	2.477	50,000			
	TR	NOTE	1.375	09/30/19	2.477	50,000			
	TR	NOTE	1.375	09/30/19	2.477	50,000			
	TR	NOTE	1.375	09/30/19	2.477	50,000			
	TR	NOTE	1.625	06/30/20	2.590	50,000			
	TR	NOTE	1.625	06/30/20	2.590	50,000			
	TR	NOTE	1.625	06/30/20	2.590	50,000			
	TR	NOTE	1.625	06/30/20	2.590	50,000			
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000			
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000			
	YCD	SOC GEN	1.910	06/22/18	1.910	50,000			
	YCD	SOC GEN	1.910	06/22/18	1.910	50,000			
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000			
	YCD	NORINCHUK	1.950	07/02/18	1.950	50,000			
	YCD	DNB	1.920	07/24/18	1.920	50,000			
	YCD	DNB	1.920	07/24/18	1.920	50,000			
	YCD	BARCLAYS	2.150	09/26/18	2.150	50,000			
	YCD	BARCLAYS	2.150	09/26/18	2.150	50,000			
	YCD	NORDEA AB	2.220	09/28/18	2.220	50,000			
	YCD	NORDEA AB	2.220	09/28/18	2.220	50,000			
	YCD	ANZ	2.390	12/17/18	2.390	50,000			
	YCD	ANZ	2.390	12/17/18	2.390	50,000			
	YCD	WESTPAC	2.690	06/14/19	2.690	50,000			
	YCD	WESTPAC	2.690	06/14/19	2.690	50,000			
06/18/18	**NO REDEMPTIONS**								
06/18/18	**PURCHASES**								
	CD	BOWEST	2.460	12/10/18	2.460	50,000			
	CD	BOWEST	2.460	12/10/18	2.460	50,000			
	CP	GE CTS		07/24/18	1.970	50,000			
	DN	FHLB		09/28/18	1.910	50,000			
	DN	FHLB		09/28/18	1.910	50,000			
	DN	FHLB		11/28/18	1.970	50,000			
	DN	FHLB		11/28/18	1.970	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	TR	BILL		12/13/18	2.015	50,000			
	TR	BILL		12/13/18	2.015	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/18/18	**PURCHASES (Continued)**								
	TR	BILL		12/13/18	2.015	50,000			
	TR	BILL		12/13/18	2.015	50,000			
	YCD	MUFG BK	1.970	07/10/18	1.970	50,000			
	YCD	MUFG BK	1.970	07/10/18	1.970	50,000			
	YCD	DNB	1.930	07/24/18	1.930	50,000			
	YCD	DNB	1.930	07/24/18	1.930	50,000			
	YCD	NORINCHUK	2.050	07/24/18	2.050	50,000			
	YCD	NORINCHUK	2.050	07/24/18	2.050	50,000			
	YCD	SE BANKEN	2.490	04/02/19	2.490	50,000			
	YCD	SE BANKEN	2.490	04/02/19	2.490	50,000			
06/19/18	**NO REDEMPTIONS**								
06/19/18	**PURCHASES**								
	CP	RABO NY		06/25/18	1.900	50,000			
	CP	COCA COLA		08/20/18	2.000	50,000			
	CP	MIZUHO NY		08/24/18	2.060	50,000			
	CP	MIZUHO NY		08/24/18	2.060	50,000			
	DN	IBRD		11/28/18	2.050	50,000			
	DN	IBRD		11/28/18	2.050	50,000			
	TR	NOTE	1.250	11/30/18	2.058	50,000			
	TR	NOTE	1.250	11/30/18	2.058	50,000			
	TR	NOTE	1.250	11/30/18	2.058	50,000			
	TR	NOTE	1.250	11/30/18	2.058	50,000			
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000			
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000			
	YCD	SUMITOMO	1.900	07/02/18	1.900	50,000			
	YCD	KBC	2.000	07/24/18	2.000	50,000			
	YCD	KBC	2.000	07/24/18	2.000	50,000			
	YCD	NORDEA AB	2.000	07/24/18	2.000	50,000			
	YCD	NORDEA AB	2.000	07/24/18	2.000	50,000			
	YCD	SWEDBANK	1.900	07/30/18	1.900	50,000			
	YCD	SWEDBANK	1.900	07/30/18	1.900	50,000			
	YCD	NAT AUB	2.180	09/28/18	2.180	50,000			
	YCD	NAT AUB	2.180	09/28/18	2.180	50,000			
	YCD	BNP	2.350	11/19/18	2.350	50,000			
	YCD	BNP	2.350	11/19/18	2.350	50,000			
06/20/18	**NO REDEMPTIONS**								
06/20/18	**PURCHASES**								
	CP	MUFG BK		08/08/18	2.080	50,000			
	CP	MUFG BK		08/08/18	2.080	50,000			
	CP	MIZUHO NY		08/20/18	2.060	50,000			
	CP	MIZUHO NY		08/20/18	2.060	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/18	**PURCHASES (Continued)**								
	CP	CR AG NY		08/24/18	2.110	50,000			
	CP	CR AG NY		08/24/18	2.110	50,000			
	CP	JPM LLC		10/22/18	2.350	50,000			
	CP	JPM LLC		10/22/18	2.350	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	TR	BILL		12/13/18	2.045	50,000			
	TR	BILL		12/13/18	2.045	50,000			
	TR	NOTE	0.750	08/15/19	2.402	50,000			
	TR	NOTE	0.750	08/15/19	2.402	50,000			
	TR	NOTE	0.750	08/15/19	2.402	50,000			
	TR	NOTE	0.750	08/15/19	2.402	50,000			
	TR	NOTE	0.750	08/15/19	2.402	50,000			
	YCD	KBC	2.000	07/24/18	2.000	50,000			
	YCD	KBC	2.000	07/24/18	2.000	50,000			
	YCD	SOC GEN	2.040	08/20/18	2.040	50,000			
	YCD	SOC GEN	2.040	08/20/18	2.040	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
	YCD	FORTIS	2.250	09/24/18	2.250	50,000			
06/21/18	**REDEMPTIONS**								
	TR	BILL		06/21/18	1.475	50,000	176	360,555.56	1.506
	TR	BILL		06/21/18	1.475	50,000	176	360,555.56	1.506
	TR	BILL		06/21/18	1.475	50,000	176	360,555.56	1.506
	TR	BILL		06/21/18	1.520	50,000	177	373,666.67	1.553
	TR	BILL		06/21/18	1.520	50,000	177	373,666.67	1.553
	TR	BILL		06/21/18	1.520	50,000	177	373,666.67	1.553
	TR	BILL		06/21/18	1.520	50,000	177	373,666.67	1.553
	TR	BILL		06/21/18	1.185	50,000	356	585,916.67	1.216
	TR	BILL		06/21/18	1.185	50,000	356	585,916.67	1.216
	TR	BILL		06/21/18	1.178	50,000	360	588,750.00	1.208
	TR	BILL		06/21/18	1.178	50,000	360	588,750.00	1.208
	TR	BILL		06/21/18	1.178	50,000	360	588,750.00	1.208
	TR	BILL		06/21/18	1.178	50,000	360	588,750.00	1.208
	TR	BILL		06/21/18	1.175	50,000	363	592,395.83	1.206
	TR	BILL		06/21/18	1.175	50,000	363	592,395.83	1.206
	TR	BILL		06/21/18	1.175	50,000	363	592,395.83	1.206
	TR	BILL		06/21/18	1.175	50,000	363	592,395.83	1.206
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/21/18	**REDEMPTIONS (Continued)**								
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211
	TR	BILL		06/21/18	1.180	50,000	364	596,555.56	1.211
	TR	BILL		06/21/18	1.193	50,000	364	602,875.00	1.224
	TR	BILL		06/21/18	1.193	50,000	364	602,875.00	1.224
	TR	BILL		06/21/18	1.195	50,000	364	604,138.89	1.226
	TR	BILL		06/21/18	1.195	50,000	364	604,138.89	1.226
	TR	BILL		06/21/18	1.210	50,000	364	611,722.22	1.242
	TR	BILL		06/21/18	1.210	50,000	364	611,722.22	1.242
	YCD	WESTPAC	1.500	06/21/18	1.500	25,000	365	380,208.33	1.521
	YCD	WESTPAC	1.500	06/21/18	1.500	50,000	365	760,416.67	1.521
06/21/18	**PURCHASES**								
	CD	FIRST REP	2.040	07/30/18	2.040	50,000			
	CD	FIRST REP	2.040	07/30/18	2.040	50,000			
	CD	MUFG UNION	2.180	10/22/18	2.180	50,000			
	CD	MUFG UNION	2.180	10/22/18	2.180	50,000			
	CD	CITIBANK	2.330	10/29/18	2.330	50,000			
	CD	CITIBANK	2.330	10/29/18	2.330	50,000			
	CD	CITIBANK	2.330	10/29/18	2.330	50,000			
	CD	CITIBANK	2.330	10/29/18	2.330	50,000			
	CP	OLD LINE		10/22/18	2.300	50,000			
	DEB	FHLB	1.375	09/28/20	2.628	45,000			
	DEB	FFCB	2.730	06/21/21	2.711	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		01/02/19	2.000	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	DN	FHLMC		03/01/19	2.050	50,000			
	TR	NOTE	1.250	05/31/19	2.337	50,000			
	TR	NOTE	1.250	05/31/19	2.337	50,000			
	TR	NOTE	1.250	05/31/19	2.337	50,000			
	TR	NOTE	1.250	05/31/19	2.337	50,000			
	TR	BILL		06/20/19	2.268	50,000			
	TR	BILL		06/20/19	2.268	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	TR	BILL		06/20/19	2.270	50,000			
	TR	BILL		06/20/19	2.275	50,000			
	TR	BILL		06/20/19	2.275	50,000			
	TR	BILL		06/20/19	2.275	50,000			
	TR	BILL		06/20/19	2.275	50,000			
	TR	NOTE	1.500	10/31/19	2.488	50,000			
	TR	NOTE	1.500	10/31/19	2.488	50,000			
	TR	NOTE	1.500	10/31/19	2.488	50,000			
	TR	NOTE	1.500	10/31/19	2.488	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/21/18	**PURCHASES (Continued)**								
	TR	NOTE	1.625	06/30/20	2.567	50,000			
	TR	NOTE	1.625	06/30/20	2.567	50,000			
	TR	NOTE	1.625	06/30/20	2.567	50,000			
	TR	NOTE	1.625	06/30/20	2.567	50,000			
	YCD	KBC	2.000	07/27/18	2.000	50,000			
	YCD	KBC	2.000	07/27/18	2.000	50,000			
	YCD	SWEDBANK	1.930	08/20/18	1.930	50,000			
	YCD	SWEDBANK	1.930	08/20/18	1.930	50,000			
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000			
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000			
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000			
06/22/18	**REDEMPTIONS**								
	CD	US BANK	1.950	06/22/18	1.950	50,000	116	314,166.67	1.977
	CD	US BANK	1.950	06/22/18	1.950	50,000	116	314,166.67	1.977
	CP	CR AG NY		06/22/18	1.910	50,000	7	18,569.44	1.937
	CP	CR AG NY		06/22/18	1.910	50,000	7	18,569.44	1.937
	CP	RABO NY		06/22/18	1.900	50,000	8	21,111.11	1.927
	CP	RABO NY		06/22/18	1.900	50,000	8	21,111.11	1.927
	CP	GE CO		06/22/18	1.910	50,000	8	21,222.22	1.937
	CP	GE CO		06/22/18	1.910	50,000	8	21,222.22	1.937
	CP	CR AG NY		06/22/18	1.880	50,000	9	23,500.00	1.907
	CP	CR AG NY		06/22/18	1.880	50,000	9	23,500.00	1.907
	CP	RABO NY		06/22/18	1.850	50,000	10	25,694.44	1.877
	CP	RABO NY		06/22/18	1.850	50,000	10	25,694.44	1.877
	CP	RABO NY		06/22/18	1.850	50,000	10	25,694.44	1.877
	CP	MUFG BK		06/22/18	1.840	50,000	23	58,777.78	1.868
	CP	MUFG BK		06/22/18	1.840	50,000	23	58,777.78	1.868
	CP	GE CO		06/22/18	1.870	50,000	32	83,111.11	1.899
	CP	GE CO		06/22/18	1.870	50,000	32	83,111.11	1.899
	CP	PEPSICO		06/22/18	1.790	50,000	36	89,500.00	1.818
	CP	SOC GEN NY		06/22/18	2.220	50,000	87	268,250.00	2.263
	CP	SOC GEN NY		06/22/18	2.220	50,000	87	268,250.00	2.263
	CP	RABO NY		06/22/18	2.190	50,000	88	267,666.67	2.232
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000	7	17,986.11	1.876
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000	7	17,986.11	1.876
	YCD	SOC GEN	1.910	06/22/18	1.910	50,000	7	18,569.44	1.937
	YCD	SOC GEN	1.910	06/22/18	1.910	50,000	7	18,569.44	1.937
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000	8	20,555.56	1.876
	YCD	SUMITOMO	1.850	06/22/18	1.850	50,000	8	20,555.56	1.876
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000	9	23,625.00	1.916
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000	9	23,625.00	1.916
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000	9	23,625.00	1.916
	YCD	SOC GEN	1.890	06/22/18	1.890	50,000	9	23,625.00	1.916
	YCD	KBC	1.900	06/22/18	1.900	50,000	9	23,750.00	1.926
	YCD	KBC	1.900	06/22/18	1.900	50,000	9	23,750.00	1.926

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/22/18	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000	31	81,805.56	1.926
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000	31	81,805.56	1.926
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000	35	92,361.11	1.926
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000	35	92,361.11	1.926
06/22/18	**PURCHASES**								
	DN	IBRD		10/22/18	2.000	50,000			
	DN	IBRD		10/22/18	2.000	50,000			
	TR	NOTE	2.500	05/31/20	2.554	50,000			
	TR	NOTE	2.500	05/31/20	2.554	50,000			
06/25/18	**REDEMPTIONS**								
	CP	RABO NY		06/25/18	1.900	50,000	6	15,833.33	1.927
	CP	RABO NY		06/25/18	1.910	50,000	10	26,527.78	1.938
	CP	RABO NY		06/25/18	1.910	50,000	10	26,527.78	1.938
	CP	RABO NY		06/25/18	1.910	50,000	10	26,527.78	1.938
	CP	RABO NY		06/25/18	1.910	50,000	10	26,527.78	1.938
	CP	RABO NY		06/25/18	1.910	50,000	10	26,527.78	1.938
	CP	GE CO		06/25/18	1.900	50,000	31	81,805.56	1.930
	CP	GE CO		06/25/18	1.900	50,000	31	81,805.56	1.930
	YCD	NORINCHUK	1.920	06/25/18	1.920	50,000	12	32,000.00	1.947
	YCD	NORINCHUK	1.920	06/25/18	1.920	50,000	12	32,000.00	1.947
06/25/18	**PURCHASES**								
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000			
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000			
	YCD	MUFG BK	1.920	07/02/18	1.920	50,000			
	YCD	DNB	1.960	08/06/18	1.960	50,000			
	YCD	DNB	1.960	08/06/18	1.960	50,000			
	YCD	MONTREAL	2.060	08/06/18	2.060	50,000			
	YCD	MONTREAL	2.060	08/06/18	2.060	50,000			
06/26/18	**NO REDEMPTIONS**								
06/26/18	**PURCHASES**								
	CP	AM HONDA		08/08/18	2.030	50,000			
	CP	MUFG BK		08/09/18	2.110	50,000			
	CP	MUFG BK		08/09/18	2.110	50,000			
	DEB	FFCB	2.530	12/26/19	2.535	50,000			
	YCD	SUMITOMO	1.900	07/13/18	1.900	50,000			
	YCD	SUMITOMO	1.900	07/13/18	1.900	50,000			
	YCD	SOC GEN	2.280	09/26/18	2.280	50,000			
06/27/18	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/18	**PURCHASES**								
	CD	MUFG UNION	2.050	08/10/18	2.050	50,000			
	CD	MUFG UNION	2.050	08/10/18	2.050	50,000			
	CD	BOWEST	2.290	10/22/18	2.290	50,000			
	CD	BOWEST	2.290	10/22/18	2.290	50,000			
	CD	BOWEST	2.290	10/22/18	2.290	50,000			
	CP	CR AG NY		07/02/18	1.850	50,000			
	CP	CR AG NY		07/02/18	1.850	50,000			
	DN	FHLB		01/29/19	2.030	50,000			
	DN	FHLB		01/29/19	2.030	50,000			
	DN	FHLB		04/02/19	2.100	50,000			
	DN	FHLB		04/02/19	2.100	50,000			
	YCD	KBC	2.200	09/28/18	2.200	50,000			
	YCD	KBC	2.200	09/28/18	2.200	50,000			
	YCD	NB CANADA	2.690	06/03/19	2.690	50,000			
	YCD	NB CANADA	2.690	06/03/19	2.690	50,000			
06/28/18	**SALES**								
	TR	NOTE	0.625	06/30/18		50,000	489	655,872.32	0.983
	TR	NOTE	0.625	06/30/18		50,000	489	655,872.32	0.983
	TR	NOTE	0.625	06/30/18		50,000	688	667,431.09	0.709
	TR	NOTE	0.625	06/30/18		50,000	688	667,431.09	0.709
	TR	NOTE	0.625	06/30/18		50,000	707	683,565.60	0.707
	TR	NOTE	0.625	06/30/18		50,000	707	683,565.60	0.707
	TR	NOTE	0.625	06/30/18		50,000	716	648,239.51	0.661
	TR	NOTE	0.625	06/30/18		50,000	716	648,239.51	0.661
	TR	NOTE	0.625	06/30/18		50,000	716	636,520.76	0.649
	TR	NOTE	0.625	06/30/18		50,000	716	636,520.76	0.649
06/28/18	**REDEMPTIONS**								
	CP	GE CO		06/28/18	1.940	50,000	24	64,666.67	1.969
	CP	GE CO		06/28/18	1.940	50,000	24	64,666.67	1.969
	CP	GE CO		06/28/18	1.910	50,000	30	79,583.33	1.940
	CP	GE CO		06/28/18	1.910	50,000	30	79,583.33	1.940
	CP	GE CO		06/28/18	1.970	50,000	36	98,500.00	2.001
	CP	GE CO		06/28/18	1.970	50,000	36	98,500.00	2.001
	CP	MUFG BK		06/28/18	1.940	50,000	45	121,250.00	1.972
	CP	MUFG BK		06/28/18	1.940	50,000	45	121,250.00	1.972
	CP	COCA COLA		06/28/18	1.950	50,000	112	303,333.33	1.989
	TR	BILL		06/28/18	1.485	50,000	182	375,375.00	1.517
	TR	BILL		06/28/18	1.485	50,000	182	375,375.00	1.517
	TR	BILL		06/28/18	1.485	50,000	182	375,375.00	1.517
	TR	BILL		06/28/18	1.485	50,000	182	375,375.00	1.517

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/28/18	**REDEMPTIONS (Continued)**								
	TR	BILL		06/28/18	1.486	50,000	182	375,627.78	1.518
	TR	BILL		06/28/18	1.486	50,000	182	375,627.78	1.518
	TR	BILL		06/28/18	1.486	50,000	182	375,627.78	1.518
	TR	BILL		06/28/18	1.486	50,000	182	375,627.78	1.518
	TR	BILL		06/28/18	1.486	50,000	182	375,627.78	1.518
06/28/18	**PURCHASES**								
	CP	SOC GEN NY		07/17/18	1.840	50,000			
	CP	SOC GEN NY		07/17/18	1.840	50,000			
	TR	BILL		12/27/18	2.051	50,000			
	TR	BILL		12/27/18	2.051	50,000			
	TR	BILL		12/27/18	2.053	50,000			
	TR	BILL		12/27/18	2.053	50,000			
	TR	BILL		12/27/18	2.070	50,000			
	TR	BILL		12/27/18	2.070	50,000			
	TR	BILL		12/27/18	2.076	50,000			
	TR	BILL		12/27/18	2.076	50,000			
	YCD	SWEDBANK	1.900	07/27/18	1.900	50,000			
	YCD	SWEDBANK	1.900	07/27/18	1.900	50,000			
	YCD	TORONTO	2.270	10/22/18	2.270	50,000			
	YCD	TORONTO	2.270	10/22/18	2.270	50,000			
06/29/18	**REDEMPTIONS**								
	BN	BOFA	1.790	06/29/18	1.790	50,000	171	425,125.00	1.815
	BN	BOFA	1.790	06/29/18	1.790	50,000	171	425,125.00	1.815
	BN	BOFA	1.790	06/29/18	1.790	50,000	171	425,125.00	1.815
	BN	BOFA	1.790	06/29/18	1.790	50,000	171	425,125.00	1.815
	CD	MUFG UNION	1.880	06/29/18	1.880	50,000	113	295,055.56	1.906
	CD	MUFG UNION	1.880	06/29/18	1.880	50,000	113	295,055.56	1.906
	CD	US BANK	1.770	06/29/18	1.770	50,000	148	363,833.33	1.795
	CD	US BANK	1.770	06/29/18	1.770	50,000	148	363,833.33	1.795
	CD	CITIBANK	1.890	06/29/18	1.890	50,000	149	391,125.00	1.916
	CD	CITIBANK	1.890	06/29/18	1.890	50,000	149	391,125.00	1.916
	CD	MUFG UNION	1.720	06/29/18	1.720	50,000	183	437,166.67	1.744
	CD	MUFG UNION	1.720	06/29/18	1.720	50,000	183	437,166.67	1.744
	CP	GE CO		06/29/18	1.920	50,000	29	77,333.33	1.950
	CP	NISSAN		06/29/18	1.930	50,000	45	120,625.00	1.962
	CP	CIBC HLD		06/29/18	1.880	50,000	143	373,388.89	1.920
	CP	CIBC HLD		06/29/18	1.880	50,000	143	373,388.89	1.920
	CP	DISNEY		06/29/18	1.700	50,000	148	349,444.44	1.736
	CP	JPM LLC		06/29/18	1.890	50,000	190	498,750.00	1.936
	CP	JPM LLC		06/29/18	1.890	50,000	190	498,750.00	1.936
	CP	JPM LLC		06/29/18	1.800	50,000	197	492,500.00	1.843
	CP	JPM LLC		06/29/18	1.800	50,000	197	492,500.00	1.843
	CP	CAFCO		06/29/18	1.710	50,000	199	472,625.00	1.750

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/29/18	REDEMPTIONS (Continued)								
	CP	SCOTIA NY		06/29/18	1.730	50,000	204	490,166.67	1.771
	CP	SCOTIA NY		06/29/18	1.730	50,000	204	490,166.67	1.771
	CP	JPM LLC		06/29/18	1.620	50,000	246	553,500.00	1.661
	CP	JPM LLC		06/29/18	1.620	50,000	246	553,500.00	1.661
	CP	JPM LLC		06/29/18	1.580	50,000	260	570,555.56	1.620
	CP	JPM LLC		06/29/18	1.580	50,000	260	570,555.56	1.620
	DEB	FHLB	0.875	06/29/18	1.216	25,000	387	321,868.06	1.219
	DN	FHLB		06/29/18	1.740	50,000	64	154,666.67	1.770
	DN	FHLB		06/29/18	1.740	50,000	64	154,666.67	1.770
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	108	250,500.00	1.702
	DN	FNMA		06/29/18	1.670	50,000	113	262,097.22	1.702
	DN	FNMA		06/29/18	1.670	50,000	113	262,097.22	1.702
	DN	FNMA		06/29/18	1.670	50,000	113	262,097.22	1.702
	DN	FNMA		06/29/18	1.670	50,000	113	262,097.22	1.702
	DN	FNMA		06/29/18	1.670	50,000	114	264,416.67	1.702
	DN	FNMA		06/29/18	1.670	50,000	114	264,416.67	1.702
	DN	FHLB		06/29/18	1.525	50,000	142	300,763.89	1.556
	DN	FHLB		06/29/18	1.525	50,000	142	300,763.89	1.556
	DN	FHLB		06/29/18	1.525	50,000	143	302,881.94	1.556
	DN	FHLB		06/29/18	1.525	50,000	143	302,881.94	1.556
	DN	FHLB		06/29/18	1.500	50,000	150	312,500.00	1.530
	DN	FHLB		06/29/18	1.500	50,000	150	312,500.00	1.530
	DN	IBRD		06/29/18	1.520	50,000	162	342,000.00	1.552
	DN	IBRD		06/29/18	1.520	50,000	162	342,000.00	1.552
	DN	FHLB		06/29/18	1.450	50,000	168	338,333.33	1.480
	DN	FHLB		06/29/18	1.450	50,000	168	338,333.33	1.480
	DN	FHLB		06/29/18	1.430	50,000	171	339,625.00	1.460
	DN	FHLB		06/29/18	1.430	50,000	171	339,625.00	1.460
	DN	IBRD		06/29/18	1.500	50,000	183	381,250.00	1.533
	DN	IBRD		06/29/18	1.500	50,000	183	381,250.00	1.533
	DN	IBRD		06/29/18	1.510	50,000	184	385,888.89	1.543
	DN	IBRD		06/29/18	1.510	50,000	184	385,888.89	1.543
	DN	IBRD		06/29/18	1.500	50,000	190	395,833.33	1.533
	DN	IBRD		06/29/18	1.500	50,000	190	395,833.33	1.533
	DN	FHLB		06/29/18	1.440	50,000	191	382,000.00	1.471
	DN	FHLB		06/29/18	1.440	50,000	191	382,000.00	1.471
	YCD	CR AG CIB	2.170	06/29/18	2.170	50,000	95	286,319.44	2.200
	YCD	CR AG CIB	2.170	06/29/18	2.170	50,000	95	286,319.44	2.200
	YCD	SOC GEN	2.240	06/29/18	2.240	50,000	100	311,111.11	2.271
	YCD	SOC GEN	2.240	06/29/18	2.240	50,000	100	311,111.11	2.271

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/29/18	**REDEMPTIONS (Continued)**								
	YCD	BARCLAYS	2.150	06/29/18	2.150	50,000	113	337,430.56	2.180
	YCD	BARCLAYS	2.150	06/29/18	2.150	50,000	113	337,430.56	2.180
	YCD	TORONTO	2.120	06/29/18	2.120	50,000	116	341,555.56	2.149
	YCD	TORONTO	2.120	06/29/18	2.120	50,000	116	341,555.56	2.149
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000	182	460,055.56	1.845
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000	182	460,055.56	1.845
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000	182	460,055.56	1.845
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000	182	460,055.56	1.845
	YCD	SVENSKA	1.820	06/29/18	1.820	50,000	183	462,583.33	1.845
	YCD	SVENSKA	1.820	06/29/18	1.820	50,000	183	462,583.33	1.845
	YCD	TORONTO	1.820	06/29/18	1.820	50,000	183	462,583.33	1.845
	YCD	TORONTO	1.820	06/29/18	1.820	50,000	183	462,583.33	1.845
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000	185	480,486.11	1.896
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000	185	480,486.11	1.896
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000	185	480,486.11	1.896
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000	185	480,486.11	1.896
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000	190	485,555.56	1.866
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000	190	485,555.56	1.866
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000	190	485,555.56	1.866
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000	190	485,555.56	1.866
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000	190	490,833.33	1.886
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000	190	490,833.33	1.886
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000	190	490,833.33	1.886
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000	190	490,833.33	1.886
	YCD	LLOYDS	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	LLOYDS	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000	191	477,500.00	1.825
	YCD	NAT AUB	1.700	06/29/18	1.700	50,000	192	453,333.33	1.724
	YCD	NAT AUB	1.700	06/29/18	1.700	50,000	192	453,333.33	1.724
	YCD	ANZ	1.710	06/29/18	1.710	50,000	192	456,000.00	1.734
	YCD	ANZ	1.710	06/29/18	1.710	50,000	192	456,000.00	1.734
	YCD	RABOBANK	1.715	06/29/18	1.715	50,000	197	469,243.06	1.739
	YCD	RABOBANK	1.715	06/29/18	1.715	50,000	197	469,243.06	1.739
	YCD	RABOBANK	1.700	06/29/18	1.700	50,000	199	469,861.11	1.724
	YCD	RABOBANK	1.700	06/29/18	1.700	50,000	199	469,861.11	1.724
	YCD	TORONTO	1.740	06/29/18	1.740	50,000	199	480,916.67	1.764
	YCD	TORONTO	1.740	06/29/18	1.740	50,000	199	480,916.67	1.764
	YCD	CIBC	1.730	06/29/18	1.730	50,000	204	490,166.67	1.754
	YCD	CIBC	1.730	06/29/18	1.730	50,000	204	490,166.67	1.754
06/29/18	**PURCHASES**								
	CP	CRC		10/02/18	2.270	50,000			
	CP	CRC		10/02/18	2.270	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/29/18	PURCHASES (Continued)								
	CP	JPM LLC		11/28/18	2.400	50,000			
	CP	JPM LLC		11/28/18	2.400	50,000			
	CP	JPM LLC		11/28/18	2.400	50,000			
	DEB	IFC	2.610	06/29/20	2.610	50,000			
	DN	FHLB		04/02/19	2.100	50,000			
	DN	FHLB		04/02/19	2.100	50,000			
	TR	BILL		12/27/18	2.050	50,000			
	TR	BILL		12/27/18	2.050	50,000			
	TR	BILL		12/27/18	2.050	50,000			
	TR	BILL		12/27/18	2.050	50,000			
	TR	BILL		12/27/18	2.056	50,000			
	TR	BILL		12/27/18	2.056	50,000			
	TR	BILL		12/27/18	2.056	50,000			
	TR	BILL		12/27/18	2.056	50,000			
	TR	BILL		12/27/18	2.056	50,000			
	TR	NOTE	0.875	05/15/19	2.317	50,000			
	TR	NOTE	0.875	05/15/19	2.317	50,000			
	TR	NOTE	1.000	10/15/19	2.430	50,000			
	TR	NOTE	1.000	10/15/19	2.430	50,000			
	TR	NOTE	1.000	10/15/19	2.430	50,000			
	TR	NOTE	1.000	10/15/19	2.430	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	02/22/18	1.810	7,000,000.00	08/23/18
New Omni Bank, NA	04/19/18	1.970	9,000,000.00	10/18/18
New Omni Bank, NA	05/31/18	2.010	3,000,000.00	11/29/18
New Omni Bank, NA	05/31/18	2.010	13,000,000.00	11/29/18
New Omni Bank, NA	06/13/18	2.070	8,000,000.00	12/12/18
BREA				
American First Credit Union	06/13/18	1.920	27,000,000.00	09/12/18
Pacific Western Bank	01/24/18	1.620	40,000,000.00	07/25/18
Pacific Western Bank	02/21/18	1.810	50,000,000.00	08/22/18
Pacific Western Bank	03/14/18	1.860	40,000,000.00	09/12/18
Pacific Western Bank	04/06/18	1.890	10,000,000.00	10/05/18
Pacific Western Bank	05/17/18	2.060	50,000,000.00	11/15/18
BUENA PARK				
Uniti Bank	01/04/18	1.540	3,000,000.00	07/05/18
Uniti Bank	02/09/18	1.710	3,000,000.00	08/10/18
Uniti Bank	03/07/18	1.830	2,000,000.00	09/05/18
CERRITOS				
First Choice Bank	04/04/18	1.720	20,000,000.00	07/05/18
First Choice Bank	06/15/18	1.930	20,000,000.00	09/14/18
CHICO				
Golden Valley Bank	05/04/18	1.840	8,000,000.00	08/03/18
Tri Counties Bank	06/06/18	1.910	50,000,000.00	09/05/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
DOWNEY				
Financial Partners Credit Union	04/04/18	1.760	10,000,000.00	07/05/18
EL CENTRO				
Community Valley Bank	02/16/18	1.790	3,000,000.00	08/17/18
EL MONTE				
Cathay Bank	02/21/18	1.830	25,000,000.00	08/22/18
Cathay Bank	05/18/18	2.060	25,000,000.00	11/16/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	01/10/18	1.590	20,000,000.00	07/11/18
SAFE Credit Union	06/01/18	2.070	5,000,000.00	11/30/18
GARDEN GROVE				
US Metro Bank	01/18/18	1.570	5,000,000.00	07/19/18
US Metro Bank	02/15/18	1.760	5,000,000.00	08/16/18
US Metro Bank	05/23/18	2.060	5,000,000.00	11/14/18
US Metro Bank	06/13/18	2.050	10,000,000.00	12/12/18
GARDENA				
Northrop Grumman Federal Credit Union	05/10/18	1.900	25,000,000.00	08/09/18
GLENDALE				
Americas United Bank	01/17/18	1.590	4,500,000.00	07/18/18
GOLETA				
Community West Bank	01/10/18	1.590	13,000,000.00	07/11/18
Community West Bank	04/19/18	1.810	13,000,000.00	07/19/18
Community West Bank	05/31/18	1.900	14,000,000.00	08/30/18
Community West Bank	05/16/18	2.050	13,000,000.00	11/14/18
IRVINE				
Banc of California, NA	04/19/18	1.820	100,000,000.00	07/19/18
Banc of California, NA	05/24/18	2.140	50,000,000.00	11/15/18
Banc of California, NA	06/07/18	2.140	50,000,000.00	12/06/18
Banc of California, NA	06/20/18	2.110	100,000,000.00	12/13/18
CommerceWest Bank	04/12/18	1.730	5,000,000.00	07/12/18
CommerceWest Bank	04/27/18	1.850	5,000,000.00	07/27/18
CommerceWest Bank	06/08/18	1.940	5,000,000.00	09/07/18
Commercial Bank of California	01/25/18	1.640	25,000,000.00	07/26/18
First Foundation Bank	03/01/18	1.870	47,000,000.00	08/30/18
First Foundation Bank	03/16/18	1.930	2,000,000.00	09/14/18
First Foundation Bank	04/04/18	1.930	44,000,000.00	10/03/18
First Foundation Bank	04/20/18	2.010	50,000,000.00	10/19/18
First Foundation Bank	06/13/18	2.100	20,000,000.00	12/12/18
Pacific Enterprise Bank	05/31/18	1.900	25,000,000.00	08/30/18
Pacific Premier Bank	05/17/18	2.060	10,000,000.00	11/15/18
Pacific Premier Bank	06/07/18	2.100	25,000,000.00	12/06/18
LODI				
Farmers & Merchants Bk Cen CA	04/11/18	1.730	60,000,000.00	07/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	01/12/18	1.600	45,000,000.00	07/13/18
Bank of Hope	04/05/18	1.930	90,000,000.00	10/04/18
Bank of Hope	05/30/18	2.060	90,000,000.00	11/28/18
Bank of Hope	06/08/18	2.120	75,000,000.00	12/07/18
Commonwealth Business Bank	04/06/18	1.710	15,000,000.00	07/06/18
Commonwealth Business Bank	04/27/18	1.850	15,000,000.00	07/27/18
Commonwealth Business Bank	05/10/18	1.870	5,000,000.00	08/09/18
Commonwealth Business Bank	02/16/18	1.790	18,000,000.00	08/17/18
Commonwealth Business Bank	03/09/18	1.860	8,500,000.00	09/07/18
Commonwealth Business Bank	06/15/18	2.070	10,000,000.00	12/14/18
CTBC Bank Corp. (USA)	01/25/18	1.640	60,000,000.00	07/26/18
CTBC Bank Corp. (USA)	04/04/18	1.930	50,000,000.00	10/03/18
CTBC Bank Corp. (USA)	05/30/18	2.060	25,000,000.00	11/28/18
Hanmi Bank	02/01/18	1.650	30,000,000.00	08/02/18
Hanmi Bank	04/04/18	1.910	30,000,000.00	10/03/18
Hanmi Bank	05/16/18	2.030	50,000,000.00	11/14/18
Manufacturers Bank	04/13/18	1.740	50,000,000.00	07/13/18
Manufacturers Bank	04/05/18	1.930	100,000,000.00	10/04/18
Manufacturers Bank	05/10/18	2.050	35,000,000.00	11/08/18
Manufacturers Bank	06/07/18	2.120	50,000,000.00	12/06/18
Open Bank	04/04/18	1.720	14,000,000.00	07/05/18
Open Bank	05/09/18	1.820	10,000,000.00	08/08/18
Open Bank	06/07/18	1.930	10,000,000.00	09/06/18
Open Bank	06/20/18	1.910	10,000,000.00	09/19/18
Opus Bank	04/27/18	1.880	10,000,000.00	07/27/18
Pacific City Bank	05/09/18	1.820	40,000,000.00	08/08/18
Pacific City Bank	06/07/18	1.930	30,000,000.00	09/06/18
Pacific City Bank	04/05/18	1.910	30,000,000.00	10/04/18
Pacific Commerce Bank	03/16/18	1.910	10,000,000.00	09/14/18
Preferred Bank	03/15/18	1.880	15,000,000.00	09/13/18
Preferred Bank	03/16/18	1.910	20,000,000.00	09/13/18
Preferred Bank	06/22/18	2.100	30,000,000.00	12/14/18
MONTEREY				
1st Capital Bank	06/07/18	2.120	1,000,000.00	12/06/18
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
Beneficial State Bank	06/21/18	2.130	30,000,000.00	12/13/18
California Bank of Commerce	04/11/18	1.730	13,500,000.00	07/11/18
California Bank of Commerce	05/09/18	1.840	5,000,000.00	08/08/18
California Bank of Commerce	06/08/18	1.960	10,000,000.00	09/07/18
California Bank of Commerce	05/10/18	1.950	5,000,000.00	09/20/18
Community Bank of the Bay	06/01/18	1.930	5,000,000.00	08/31/18
Metropolitan Bank	02/22/18	1.830	1,000,000.00	08/23/18
Metropolitan Bank	03/08/18	1.870	4,000,000.00	09/06/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ORANGE				
Grandpoint Bank	04/05/18	1.780	50,000,000.00	07/05/18
Grandpoint Bank	04/12/18	1.750	50,000,000.00	07/12/18
Grandpoint Bank	05/03/18	1.790	50,000,000.00	07/20/18
Grandpoint Bank	05/31/18	1.820	25,000,000.00	07/26/18
PALOS VERDES ESTATES				
Malaga Bank	04/04/18	1.720	5,000,000.00	07/05/18
Malaga Bank	04/20/18	1.800	46,000,000.00	07/20/18
Malaga Bank	04/27/18	1.850	9,000,000.00	07/27/18
Malaga Bank	05/03/18	1.840	10,000,000.00	08/02/18
Malaga Bank	06/20/18	1.910	20,000,000.00	09/19/18
PASADENA				
American Plus Bank, NA	01/10/18	1.570	3,000,000.00	07/11/18
American Plus Bank, NA	04/13/18	1.720	20,000,000.00	07/13/18
American Plus Bank, NA	01/24/18	1.620	3,000,000.00	07/25/18
American Plus Bank, NA	05/17/18	1.910	4,240,000.00	08/16/18
American Plus Bank, NA	05/30/18	1.880	1,500,000.00	08/29/18
American Plus Bank, NA	06/20/18	1.910	10,000,000.00	09/19/18
East West Bank	04/12/18	1.750	50,000,000.00	07/12/18
East West Bank	04/18/18	1.780	175,000,000.00	07/18/18
East West Bank	05/04/18	1.860	75,000,000.00	08/03/18
EverTrust Bank	05/16/18	1.890	10,000,000.00	08/15/18
EverTrust Bank	06/01/18	1.910	20,000,000.00	08/31/18
EverTrust Bank	06/20/18	1.890	30,000,000.00	09/19/18
Wescom Central Credit Union	04/06/18	1.740	25,000,000.00	07/06/18
Wescom Central Credit Union	04/25/18	1.840	50,000,000.00	07/25/18
Wescom Central Credit Union	05/17/18	1.940	50,000,000.00	08/16/18
Wescom Central Credit Union	06/14/18	1.950	50,000,000.00	09/13/18
PORTERVILLE				
Bank of the Sierra	04/11/18	1.730	20,000,000.00	07/11/18
Bank of the Sierra	04/20/18	1.820	20,000,000.00	07/20/18
Bank of the Sierra	05/03/18	1.860	20,000,000.00	08/02/18
Bank of the Sierra	05/25/18	1.940	20,000,000.00	08/24/18
Bank of the Sierra	06/01/18	1.930	20,000,000.00	09/05/18
Bank of the Sierra	06/07/18	1.960	20,000,000.00	09/20/18
RANCHO CORDOVA				
American River Bank	01/04/18	1.560	4,500,000.00	07/05/18
American River Bank	02/14/18	1.790	3,000,000.00	08/15/18
American River Bank	04/18/18	1.980	2,500,000.00	10/17/18
American River Bank	05/03/18	2.040	2,500,000.00	11/01/18
American River Bank	05/17/18	2.090	6,500,000.00	11/15/18
American River Bank	06/07/18	2.130	7,500,000.00	12/06/18
American River Bank	06/14/18	2.100	2,500,000.00	12/13/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDDING				
Cornerstone Community Bank	02/16/18	1.790	1,500,000.00	08/17/18
Cornerstone Community Bank	02/28/18	1.830	7,000,000.00	08/29/18
Cornerstone Community Bank	04/25/18	1.980	9,000,000.00	10/24/18
REDWOOD CITY				
Provident Credit Union	04/12/18	1.730	20,000,000.00	07/12/18
Provident Credit Union	04/19/18	1.790	40,000,000.00	07/19/18
Provident Credit Union	04/25/18	1.980	40,000,000.00	10/24/18
Provident Credit Union	05/16/18	2.030	20,000,000.00	11/14/18
Provident Credit Union	05/31/18	2.010	20,000,000.00	11/29/18
Provident Credit Union	06/08/18	2.120	20,000,000.00	12/07/18
Provident Credit Union	06/13/18	2.090	20,000,000.00	12/12/18
RICHMOND				
Mechanics Bank	04/11/18	1.740	20,000,000.00	07/11/18
Mechanics Bank	04/19/18	1.820	20,000,000.00	07/19/18
Mechanics Bank	05/10/18	1.900	20,000,000.00	08/09/18
Mechanics Bank	06/07/18	1.960	20,000,000.00	09/06/18
RIVERSIDE				
Provident Savings Bank	04/11/18	1.740	5,000,000.00	07/11/18
ROCKLIN				
Five Star Bank	01/04/18	1.540	7,000,000.00	07/05/18
Five Star Bank	05/31/18	2.010	25,000,000.00	11/29/18
Five Star Bank	06/13/18	2.070	18,000,000.00	12/12/18
ROSEMEAD				
Pacific Alliance Bank	04/11/18	1.710	4,000,000.00	07/11/18
SACRAMENTO				
Merchants National Bank of Sacramento	05/02/18	1.830	4,000,000.00	08/01/18
Merchants National Bank of Sacramento	05/30/18	2.060	6,000,000.00	11/28/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
River City Bank	06/13/18	1.920	25,000,000.00	09/12/18
River City Bank	06/21/18	1.940	20,000,000.00	09/20/18
River City Bank	05/10/18	2.050	20,000,000.00	11/08/18
River City Bank	05/18/18	2.080	35,000,000.00	11/16/18
River City Bank	06/01/18	2.070	15,000,000.00	11/30/18
Schools Financial Credit Union	05/30/18	1.880	30,000,000.00	08/29/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO				
Bank of Southern California	04/25/18	2.000	10,000,000.00	10/24/18
Bofl Federal Bank	04/25/18	1.810	25,000,000.00	07/25/18
Bofl Federal Bank	06/06/18	1.870	25,000,000.00	09/05/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
California Coast Credit Union	01/18/18	1.590	25,000,000.00	07/19/18
California Coast Credit Union	02/28/18	1.830	25,000,000.00	08/29/18
California Coast Credit Union	05/30/18	2.040	25,000,000.00	11/28/18
California Coast Credit Union	06/06/18	2.070	25,000,000.00	12/05/18
Mission Federal Credit Union	04/13/18	1.700	10,000,000.00	07/13/18
San Diego County Credit Union	04/05/18	1.740	50,000,000.00	07/05/18
San Diego County Credit Union	04/12/18	1.710	50,000,000.00	07/12/18
San Diego County Credit Union	05/16/18	1.870	50,000,000.00	08/15/18
San Diego County Credit Union	05/31/18	1.860	50,000,000.00	08/30/18
San Diego County Credit Union	06/07/18	1.910	50,000,000.00	09/06/18
San Diego County Credit Union	06/14/18	1.900	50,000,000.00	09/13/18
SAN FRANCISCO				
Bank of San Francisco	06/15/18	2.090	5,000,000.00	12/14/18
Beacon Business Bank	04/20/18	1.820	2,000,000.00	07/20/18
Beacon Business Bank	03/16/18	1.930	3,000,000.00	09/14/18
Mission National Bank	04/26/18	1.860	5,000,000.00	07/26/18
Mission National Bank	04/04/18	1.910	15,000,000.00	10/03/18
Presidio Bank	02/15/18	1.800	10,000,000.00	08/16/18
Presidio Bank	05/02/18	1.990	10,000,000.00	10/31/18
SAN JOSE				
Meriwest Credit Union	04/19/18	2.000	50,000,000.00	10/18/18
SANTA CLARITA				
Bank of Santa Clarita	04/06/18	1.730	15,000,000.00	07/06/18
Bank of Santa Clarita	05/11/18	2.050	5,000,000.00	11/09/18
SANTA ROSA				
Poppy Bank	02/22/18	1.810	30,000,000.00	08/23/18
Poppy Bank	06/06/18	2.070	50,000,000.00	12/05/18
Poppy Bank	06/13/18	2.070	45,000,000.00	12/12/18
Poppy Bank	06/14/18	2.070	27,000,000.00	12/12/18
Summit State Bank	04/13/18	1.740	14,000,000.00	07/13/18
Summit State Bank	04/20/18	1.820	7,500,000.00	07/20/18
Summit State Bank	05/02/18	1.830	8,000,000.00	08/01/18
Summit State Bank	06/01/18	1.930	12,000,000.00	08/31/18
Summit State Bank	06/15/18	1.950	7,000,000.00	09/14/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/30/18	1.780	19,000,000.00	07/05/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
VACAVILLE				
Travis Credit Union	04/27/18	1.870	25,000,000.00	07/27/18
Travis Credit Union	05/11/18	1.900	25,000,000.00	08/10/18
Travis Credit Union	05/25/18	1.940	50,000,000.00	08/24/18
Travis Credit Union	06/01/18	1.930	50,000,000.00	09/14/18
WATSONVILLE				
Santa Cruz County Bank	04/13/18	1.720	10,000,000.00	07/13/18
Santa Cruz County Bank	02/15/18	1.780	10,000,000.00	08/16/18
TOTAL TIME DEPOSITS JUNE 2018			**4,882,240,000.00**	

BANK DEMAND DEPOSITS
JUNE 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 317,999	$ 3,314,691
2	317,999	3,314,691
3	317,999	3,314,691
4	495,875	2,928,732
5	324,155	2,822,776
6	401,744	3,197,769
7	413,199	3,285,407
8	261,648	3,127,552
9	261,648	3,127,552
10	261,648	3,127,552
11	331,266	2,860,288
12	453,689	2,586,074
13	513,703	2,554,300
14	460,009	2,831,258
15	318,074	3,571,680
16	318,074	3,579,284
17	318,074	3,579,284
18	417,886	2,957,038
19	410,099	2,589,094
20	410,704	4,529,109
21	324,829	3,799,592
22	584,549	4,540,101
23	584,549	4,540,101
24	584,549	4,540,101
25	183,926	3,388,204
26	72,014	2,948,936
27	485,303	3,045,538
28	336,385	2,865,251
29	572,877	2,433,892
30	572,877	2,433,890

AVERAGE DOLLAR DAYS $387,578 a/

a/ **The prescribed bank balance for June was $401,725. This consisted of $333,444 in compensating balances for services, balances for uncollected funds of $70,922 and a deduction of $2,641 for June delayed deposit credit.**

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
JUNE 2018
ATTACHMENT XVII

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

1828

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on June 20, 2018, has determined and designated the amount of money available for deposit and investment as of June 13, 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: 333,400,000

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)	6/18/2018	6/22/2018	$ 3,744,900,000	$ (1,060,300,000)	$ 4,805,200,000	$ 3,744,900,000
(2)	6/25/2018	6/29/2018	$ (1,657,600,000)	$ (2,717,900,000)	$ 4,805,200,000	$ 2,087,300,000
(3)	7/2/2018	7/6/2018	$ (3,050,900,000)	$ (5,768,800,000)	$ 4,805,200,000	$ (963,600,000)
(4)	7/9/2018	7/13/2018	$ (1,000,200,000)	$ (6,769,000,000)	$ 4,805,200,000	$ (1,963,800,000)
(5)	7/16/2018	7/20/2018	$ (88,100,000)	$ (6,857,100,000)	$ 4,805,200,000	$ (2,051,900,000)
(6)	7/23/2018	7/27/2018	$ (1,660,100,000)	$ (8,517,200,000)	$ 4,805,200,000	$ (3,712,000,000)
(7)	7/30/2018	8/3/2018	$ 1,005,800,000	$ (7,511,400,000)	$ 4,805,200,000	$ (2,706,200,000)
(8)	8/6/2018	8/10/2018	$ (1,034,900,000)	$ (8,546,300,000)	$ 4,805,200,000	$ (3,741,100,000)
(9)	8/13/2018	8/17/2018	$ 548,500,000	$ (7,997,800,000)	$ 4,805,200,000	$ (3,192,600,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 333,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: June 20, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 7/31/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
08/01/18	THUNDER BAY FUNDING LLC	108608	THUNDER BAY FUNDING	2.050	09/17/18	99.732	25,000,000.00	24,933,090.28	0.00
						PSI Non-Trading Total	**$25,000,000.00**	**$24,933,090.28**	**$0.00**
						Totals	**$25,000,000.00**	**$24,933,090.28**	**$0.00**