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

July 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 JUNE 2018**

The Report of Investments for the month of June 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 June 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 JUNE 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 JUNE 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 JUNE 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 JUNE 30, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 6/30/18		
At Cost	$ 31,955,014,829	$ 162,936,208
At Market	$ 31,526,959,020	$ 158,319,871
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.10%	30.67%
United States Government and Agency Obligations	62.25%	41.54%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.31%	0.00%
Municipal Obligations	0.08%	2.49%
Corporate and Deposit Notes	0.26%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.30%
1-60 days	35.60%	
61 days-1 year	13.77%	40.64%
Over 1 year	50.63%	59.36%
Weighted Average Days to Maturity	609	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 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 June 30, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	31.31%
Corporate and Deposit Notes	A-1+	P-1	F1	0.12%
	AA-	A1	AA-	0.14%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.79%
	AA-	Aa3	AA-	0.31%
U.S. Agency Securities	AA+	Aaa	AAA	58.06%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.78%
U.S. Treasury Bills	AA+	Aaa	AAA	3.41%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.30%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.49%
Negotiable Certificates of Deposit	A-1	P-1	F1+	30.67%
	-	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	AAA	41.54%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JUNE 30, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 6/30/18	$ 31,955,014,829
Market Value at 6/30/18	$ 31,526,959,020
Average Daily Balance	$ 32,153,276,417
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 38,264
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 51,876,503
Earnings for the Past 12 Months	$ 475,364,063
Earnings Rate for the Month	1.95%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OFJUNE 30, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	54,840,858.16	
Bank of the West - Concentration	$	84,165,262.58	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	101,535,585.44	(B)
Union Bank- Concentration	$	768,382.30	
Wells Fargo - Concentration	$	205,840.83	
Total Ledger Balance for all Banks	$	241,515,929.31	

(A) $83.847 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 JUNE 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 June 2018

Total Deposits	$ 4,700,598,358.57
Total Disbursements	$ 5,852,997,932.76
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2018	1.25

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 9,365,662,000.00	$ 3,300,800,000.00	$ 6,437,600,000.00	$ 6,228,862,000.00
August	$ 2,020,857,000.00	$ 2,921,700,000.00	$ 4,360,300,000.00	$ 6,811,119,000.00
September	$ 660,301,000.00	$ 3,936,600,000.00	$ 4,355,700,000.00	$ 7,052,320,000.00
October	$ 504,726,000.00	$ 5,721,000,000.00	$ 5,116,600,000.00	$ 8,161,446,000.00
November	$ 590,110,000.00	$ 6,091,700,000.00	$ 4,282,600,000.00	$ 10,560,656,000.00
December	$ 1,079,545,000.00	$ 9,609,600,000.00	$ 6,214,300,000.00	$ 15,035,501,000.00

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 May 2018, the Treasurer placed $89.403 million in the Bank of the West Money Market Plus Account and $104.562 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

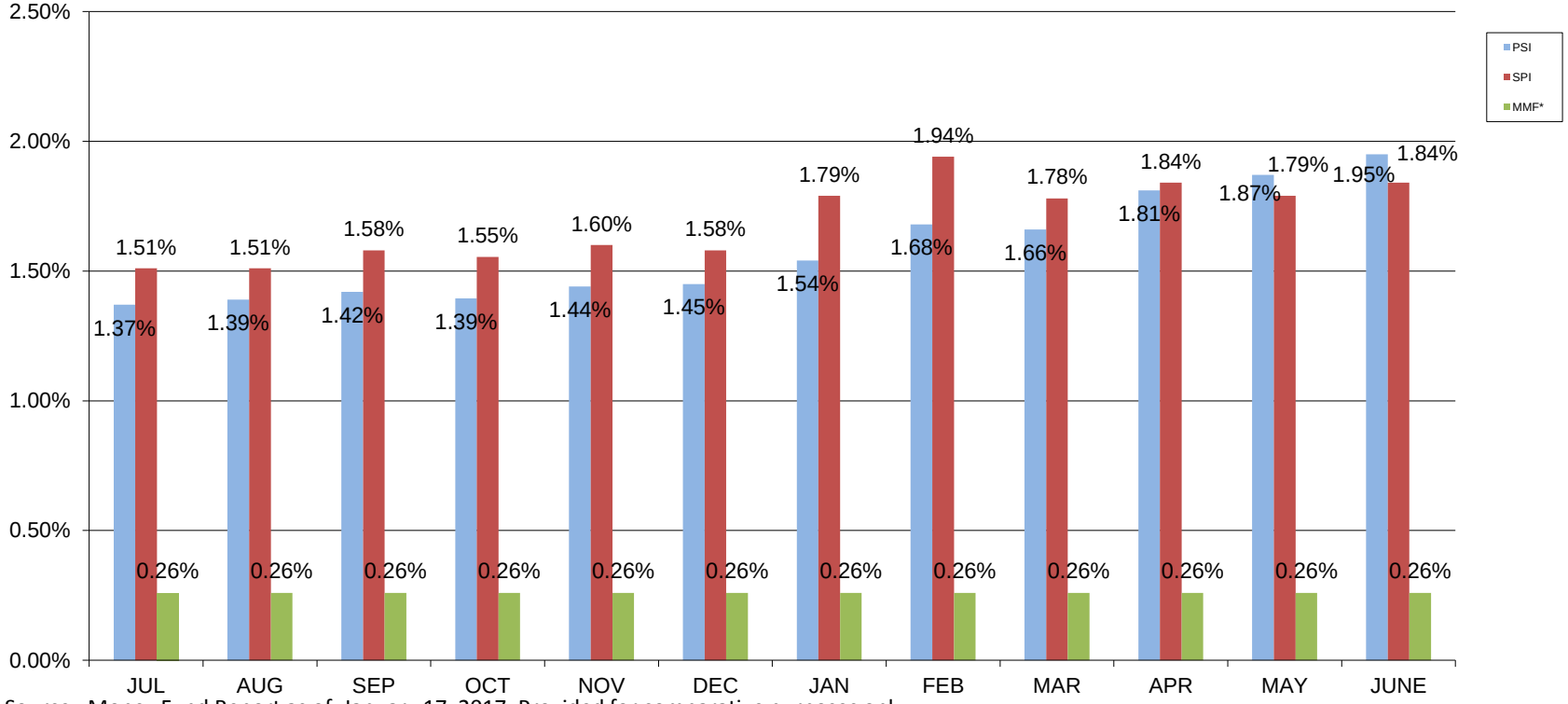
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 6/30/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2018	$ 32,386,172,709.31	$164,936,172.42
6/2/2018	32,386,172,709.31	164,936,172.42
6/3/2018	32,386,172,709.31	164,936,172.42
6/4/2018	32,284,222,152.29	164,936,172.42
6/5/2018	32,436,623,879.89	164,936,172.42
6/6/2018	32,289,630,855.16	164,936,172.42
6/7/2018	32,087,326,168.02	164,936,172.42
6/8/2018	31,970,080,034.29	164,936,172.42
6/9/2018	31,970,080,034.29	164,936,172.42
6/10/2018	31,970,080,034.29	164,936,172.42
6/11/2018	32,079,353,586.55	164,936,172.42
6/12/2018	32,121,451,468.66	164,936,172.42
6/13/2018	32,154,280,650.49	164,936,172.42
6/14/2018	32,137,453,951.80	164,936,172.42
6/15/2018	31,936,215,786.00	164,936,172.42
6/16/2018	31,936,215,786.00	164,936,172.42
6/17/2018	31,936,215,786.00	164,936,172.42
6/18/2018	31,794,296,651.73	164,936,172.42
6/19/2018	31,826,981,434.76	164,936,172.42
6/20/2018	31,760,320,214.24	164,936,172.42
6/21/2018	31,711,332,269.18	162,936,172.42
6/22/2018	32,232,107,287.49	162,936,172.42
6/23/2018	32,232,107,287.49	162,936,172.42
6/24/2018	32,232,107,287.49	162,936,172.42
6/25/2018	32,444,474,348.31	162,936,172.42
6/26/2018	32,428,442,553.69	162,936,172.42
6/27/2018	32,704,205,994.59	162,936,172.42
6/28/2018	32,868,477,816.54	162,936,172.42
6/29/2018	31,940,676,234.63	162,936,172.42
6/30/2018	31,955,014,829.44	162,936,208.15
	-	-
	$ 32,153,276,417.04	**$ 164,269,506.94**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 6/30/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,362,379	$248,963
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	18,514,124	36
Prior Accrual Adjustment		-
Total Revenues	$51,876,503	$248,999
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,903
	-	$4,903
NET INCOME	$51,876,503	$244,096

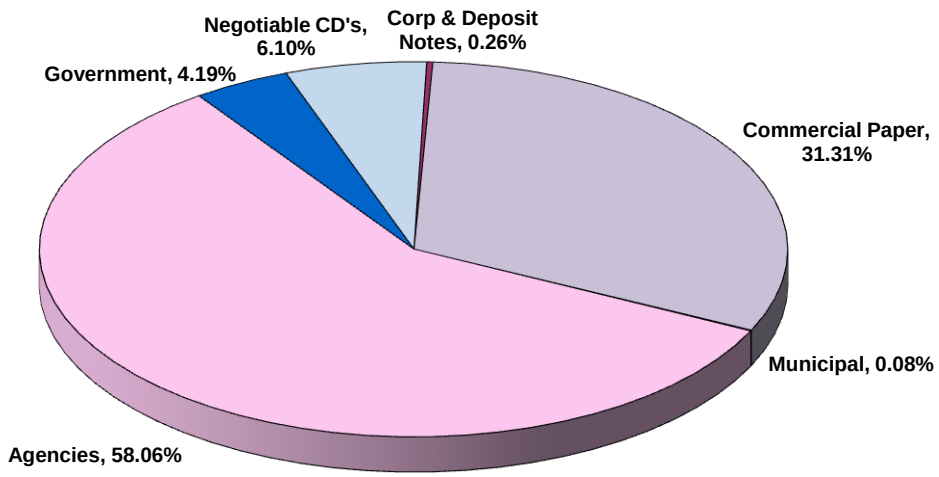
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.53%	
Los Angeles County and Related Entities	38.39%	
Consolidated Sanitation Districts		2.90%
Metropolitan Transportation Authority		0.71%
Miscellaneous Agencies Pooled Investments		1.93%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.02%
Subtotal	91.92%	7.66%
County Bond Proceeds and Repayment Funds		0.42%
Grand Total	91.92%	8.08%

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



	In Thousands
Negotiable CD's	1,950,006
Corp & Deposit Notes	84,242
Bankers Acceptance	-
Commercial Paper	10,004,830
Municipal	25,000
Agencies	18,551,531
Other	-
Government	1,339,406
Total	$ 31,955,015

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: June 1, 2018 to June 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108174	FHLB 3.25 (CALLABLE	06/07/18	05/23/23	3.250	25,000,000.00	25,000,000.00	31,597.22	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108394	FHLB 3.18 (CALLABLE	06/29/18	06/12/23	3.180	15,000,000.00	14,985,000.00	22,525.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLB				**3.224**	**40,000,000.00**	**39,985,000.00**	**54,122.22**		
NTRD	108175	FHLMC 3.26 (CALLABL	06/20/18	06/20/23	3.260	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108223	FHLMC 3.30 (CALLABL	06/26/18	06/26/23	3.300	25,000,000.00	25,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	108224	FHLMC 3.30 (CALLABL	06/27/18	06/27/23	3.300	25,000,000.00	25,000,000.00	0.00	CITIBANK	UBS SEC LLC
	FHLM				**3.287**	**75,000,000.00**	**75,000,000.00**	**0.00**		
NTRD	108159	ATLANTIC ASSET SEC	06/01/18	07/16/18	1.890	25,000,000.00	24,940,937.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108161	ATLANTIC ASSET SEC	06/01/18	07/10/18	1.930	900,000.00	898,118.25	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108166	ATLANTIC ASSET SEC	06/01/18	07/06/18	1.880	15,000,000.00	14,972,583.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108157	AUTOBAHN FUNDING CO	06/01/18	07/02/18	1.890	30,000,000.00	29,951,175.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108160	AUTOBAHN FUNDING CO	06/01/18	07/06/18	1.900	50,000,000.00	49,907,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108164	AUTOBAHN FUNDING CO	06/01/18	07/05/18	1.900	50,000,000.00	49,910,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108168	CIESCO LLC CP	06/01/18	09/04/18	2.230	12,642,000.00	12,567,605.34	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108169	CRC FUNDING LLC CP	06/01/18	09/10/18	2.250	12,000,000.00	11,924,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108165	EXXON MOBIL CORP CP	06/01/18	07/12/18	1.860	50,000,000.00	49,894,083.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108170	LA FAYETTE ASSET SE	06/01/18	08/27/18	2.230	8,665,000.00	8,618,302.87	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108162	OLD LINE FUNDING LL	06/01/18	07/23/18	1.980	45,135,000.00	45,005,913.90	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108167	TORONTO DOMINION BA	06/01/18	08/03/18	2.050	50,000,000.00	49,820,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108163	TOYOTA MOTOR CREDIT	06/01/18	08/02/18	2.010	50,000,000.00	49,826,916.67	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	108176	AUTOBAHN FUNDING CO	06/04/18	07/06/18	1.910	50,000,000.00	49,915,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108180	CREDIT AGRICOLE CIB	06/04/18	07/23/18	2.000	50,000,000.00	49,863,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108177	DANSKE CORP CP	06/04/18	07/18/18	1.980	50,000,000.00	49,879,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108181	LA FAYETTE ASSET SE	06/04/18	08/27/18	2.250	24,577,000.00	24,447,970.75	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108178	OLD LINE FUNDING LL	06/04/18	07/25/18	1.960	50,000,000.00	49,861,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	108179	SHEFFIELD RECEIVABL	06/04/18	07/12/18	1.930	25,000,000.00	24,949,069.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108172	THUNDER BAY FUNDING	06/04/18	07/17/18	1.950	25,866,000.00	25,805,753.77	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108187	ATLANTIC ASSET SEC	06/05/18	07/11/18	1.890	48,223,000.00	48,131,858.53	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108188	ATLANTIC ASSET SEC	06/05/18	06/18/18	1.800	3,000,000.00	2,998,050.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108186	AUTOBAHN FUNDING CO	06/05/18	07/02/18	1.890	25,000,000.00	24,964,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108193	AUTOBAHN FUNDING CO	06/05/18	07/05/18	1.910	25,000,000.00	24,960,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108189	DANSKE CORP CP	06/05/18	08/13/18	2.150	7,030,000.00	7,001,030.54	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108182	LA FAYETTE ASSET SE	06/05/18	08/27/18	2.250	18,142,000.00	18,047,888.37	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108199	LA FAYETTE ASSET SE	06/05/18	07/18/18	1.940	50,000,000.00	49,884,138.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108201	LA FAYETTE ASSET SE	06/05/18	09/05/18	2.270	5,466,000.00	5,434,291.13	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108198	MONT BLANC CAPITAL	06/05/18	08/08/18	2.150	15,207,000.00	15,148,875.47	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	108190	NATIXIS NY BRANCH C	06/05/18	06/11/18	1.700	50,000,000.00	49,985,833.33	0.00	CITIBANK	UBS SEC LLC
NTRD	108191	NATIXIS NY BRANCH C	06/05/18	06/11/18	1.700	50,000,000.00	49,985,833.33	0.00	CITIBANK	UBS SEC LLC
NTRD	108197	NATIXIS NY BRANCH C	06/05/18	06/13/18	1.700	50,000,000.00	49,981,111.11	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108183	OLD LINE FUNDING LL	06/05/18	08/02/18	2.020	50,000,000.00	49,837,277.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108184	OLD LINE FUNDING LL	06/05/18	08/02/18	2.020	15,000,000.00	14,951,183.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108194	OLD LINE FUNDING LL	06/05/18	08/07/18	2.030	50,000,000.00	49,822,375.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108196	SHEFFIELD RECEIVABL	06/05/18	07/25/18	1.970	50,000,000.00	49,863,194.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108200	SHEFFIELD RECEIVABL	06/05/18	08/06/18	1.980	43,000,000.00	42,853,370.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108185	THUNDER BAY FUNDING	06/05/18	08/03/18	2.020	50,000,000.00	49,834,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108192	TORONTO DOMINION BA	06/05/18	08/06/18	2.070	50,000,000.00	49,821,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108205	AUTOBAHN FUNDING CO	06/06/18	07/06/18	1.920	25,000,000.00	24,960,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108204	CHARIOT FUNDING LLC	06/06/18	07/03/18	1.900	1,100,000.00	1,098,432.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108202	JUPITER SEC COMPANY	06/06/18	06/18/18	1.870	50,000,000.00	49,968,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108206	NATIXIS NY BRANCH C	06/06/18	06/07/18	1.690	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108207	NATIXIS NY BRANCH C	06/06/18	06/07/18	1.690	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108203	SHEFFIELD RECEIVABL	06/06/18	07/10/18	1.930	5,000,000.00	4,990,886.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108208	SHEFFIELD RECEIVABL	06/06/18	07/16/18	1.900	23,321,000.00	23,271,766.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108227	ATLANTIC ASSET SEC	06/07/18	07/19/18	1.950	50,000,000.00	49,886,250.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108225	AUTOBAHN FUNDING CO	06/07/18	07/09/18	1.920	50,000,000.00	49,914,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108226	AUTOBAHN FUNDING CO	06/07/18	07/09/18	1.920	25,000,000.00	24,957,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108229	CIESCO LLC CP	06/07/18	09/11/18	2.230	16,304,000.00	16,207,045.55	0.00	CITIBANK	MFR SEC- INC
NTRD	108209	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	50,000,000.00	49,926,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108210	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	50,000,000.00	49,926,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108211	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	50,000,000.00	49,926,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108212	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	50,000,000.00	49,926,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108213	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	50,000,000.00	49,926,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108214	REGENCY MARKETS NO.	06/07/18	07/05/18	1.890	20,949,000.00	20,918,204.97	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108216	REGENCY MARKETS NO.	06/07/18	07/11/18	1.880	50,000,000.00	49,911,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108217	REGENCY MARKETS NO.	06/07/18	07/11/18	1.880	50,000,000.00	49,911,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108218	REGENCY MARKETS NO.	06/07/18	07/11/18	1.880	30,000,000.00	29,946,733.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108219	REGENCY MARKETS NO.	06/07/18	07/11/18	1.900	50,000,000.00	49,910,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108220	REGENCY MARKETS NO.	06/07/18	07/11/18	1.900	50,000,000.00	49,910,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108221	REGENCY MARKETS NO.	06/07/18	07/11/18	1.900	47,915,000.00	47,829,019.19	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108228	SHEFFIELD RECEIVABL	06/07/18	07/16/18	1.900	26,679,000.00	26,624,085.73	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108215	THUNDER BAY FUNDING	06/07/18	09/05/18	2.220	39,200,000.00	38,982,440.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108232	AUTOBAHN FUNDING CO	06/08/18	07/09/18	1.920	25,000,000.00	24,958,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108231	CHEVRON CORP CP	06/08/18	07/10/18	1.910	50,000,000.00	49,915,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108230	EMERSON ELECTRIC CO	06/08/18	07/10/18	1.900	50,000,000.00	49,915,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	108233	REGENCY MARKETS NO.	06/08/18	07/09/18	1.900	14,025,000.00	14,002,053.54	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108234	REGENCY MARKETS NO.	06/08/18	07/09/18	1.900	46,356,000.00	46,280,156.43	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108222	SHEFFIELD RECEIVABL	06/08/18	07/16/18	1.900	50,000,000.00	49,899,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108240	AUTOBAHN FUNDING CO	06/11/18	07/12/18	1.920	25,000,000.00	24,958,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108238	EXXON MOBIL CORP CP	06/11/18	07/06/18	1.900	50,000,000.00	49,934,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108241	EXXON MOBIL CORP CP	06/11/18	07/06/18	1.900	50,000,000.00	49,934,027.78	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL S
NTRD	108243	EXXON MOBIL CORP CP	06/11/18	07/10/18	1.900	50,000,000.00	49,923,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	108244	LA FAYETTE ASSET SE	06/11/18	09/11/18	2.300	22,133,000.00	22,002,907.14	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108247	LA FAYETTE ASSET SE	06/11/18	09/11/18	2.290	12,465,000.00	12,392,052.05	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108239	OLD LINE FUNDING LL	06/11/18	08/13/18	2.050	50,000,000.00	49,820,625.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108235	REGENCY MARKETS NO.	06/11/18	07/09/18	1.900	38,147,000.00	38,090,627.21	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108236	REGENCY MARKETS NO.	06/11/18	06/25/18	1.900	32,779,000.00	32,754,779.96	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108237	SHEFFIELD RECEIVABL	06/11/18	08/10/18	2.030	50,000,000.00	49,830,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108245	ATLANTIC ASSET SEC	06/12/18	07/13/18	1.950	50,000,000.00	49,916,041.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108251	CHEVRON CORP CP	06/12/18	07/13/18	1.930	50,000,000.00	49,916,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108252	CREDIT AGRICOLE CIB	06/12/18	08/15/18	2.100	50,000,000.00	49,813,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108253	LA FAYETTE ASSET SE	06/12/18	07/20/18	1.970	50,000,000.00	49,896,027.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108256	LA FAYETTE ASSET SE	06/12/18	09/11/18	2.300	5,947,000.00	5,912,424.80	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108255	OLD LINE FUNDING LL	06/12/18	08/06/18	2.050	7,249,000.00	7,226,296.53	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108248	REGENCY MARKETS NO.	06/12/18	07/12/18	2.000	50,000,000.00	49,916,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108249	REGENCY MARKETS NO.	06/12/18	07/12/18	2.000	50,000,000.00	49,916,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108250	REGENCY MARKETS NO.	06/12/18	07/12/18	2.000	25,684,000.00	25,641,193.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108254	REGENCY MARKETS NO.	06/12/18	07/12/18	2.000	35,000,000.00	34,941,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108262	AUTOBAHN FUNDING CO	06/13/18	07/16/18	1.940	10,000,000.00	9,982,216.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108263	CAFCO LLC CP	06/13/18	08/27/18	2.170	50,000,000.00	49,773,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108266	MONT BLANC CAPITAL	06/13/18	09/13/18	2.300	10,184,000.00	10,124,140.71	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108260	PEPSICO INC CP	06/13/18	07/06/18	1.950	41,500,000.00	41,448,297.92	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108258	REGENCY MARKETS NO.	06/13/18	07/12/18	2.000	50,000,000.00	49,919,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108259	REGENCY MARKETS NO.	06/13/18	07/12/18	2.000	20,002,000.00	19,969,774.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108261	SHEFFIELD RECEIVABL	06/13/18	08/13/18	2.060	25,000,000.00	24,912,736.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108264	SHEFFIELD RECEIVABL	06/13/18	07/17/18	1.990	50,000,000.00	49,906,027.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108265	THUNDER BAY FUNDING	06/13/18	07/17/18	1.950	1,600,000.00	1,597,053.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108257	TOYOTA MOTOR CREDIT	06/13/18	07/13/18	1.900	12,500,000.00	12,480,208.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108270	AUTOBAHN FUNDING CO	06/14/18	07/16/18	1.960	40,000,000.00	39,930,311.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108267	LA FAYETTE ASSET SE	06/14/18	07/13/18	1.950	20,000,000.00	19,968,583.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108275	LA FAYETTE ASSET SE	06/14/18	09/18/18	2.300	7,192,000.00	7,147,889.07	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108269	NATIXIS NY BRANCH C	06/14/18	06/29/18	1.910	50,000,000.00	49,960,208.33	0.00	CITIBANK	UBS SEC LLC
NTRD	108271	SHEFFIELD RECEIVABL	06/14/18	07/17/18	2.000	50,000,000.00	49,908,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	108272	SHEFFIELD RECEIVABL	06/14/18	07/31/18	1.980	50,000,000.00	49,870,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108268	THUNDER BAY FUNDING	06/14/18	08/15/18	2.050	50,000,000.00	49,823,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	108283	ATLANTIC ASSET SEC	06/15/18	06/28/18	1.940	50,000,000.00	49,964,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108284	ATLANTIC ASSET SEC	06/15/18	07/18/18	1.980	50,000,000.00	49,909,250.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108285	LA FAYETTE ASSET SE	06/15/18	09/11/18	2.300	10,570,000.00	10,510,573.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108288	LA FAYETTE ASSET SE	06/15/18	09/18/18	2.300	16,291,000.00	16,192,122.68	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108277	MONT BLANC CAPITAL	06/15/18	07/12/18	2.070	15,237,000.00	15,213,344.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108278	NATIXIS NY BRANCH C	06/15/18	06/29/18	1.910	50,000,000.00	49,962,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108279	NATIXIS NY BRANCH C	06/15/18	06/29/18	1.910	50,000,000.00	49,962,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108280	NATIXIS NY BRANCH C	06/15/18	06/29/18	1.910	50,000,000.00	49,962,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108281	NATIXIS NY BRANCH C	06/15/18	06/29/18	1.910	50,000,000.00	49,962,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108282	NATIXIS NY BRANCH C	06/15/18	06/29/18	1.910	50,000,000.00	49,962,861.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108286	REGENCY MARKETS NO.	06/15/18	07/09/18	2.000	2,131,000.00	2,128,158.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108287	SHEFFIELD RECEIVABL	06/15/18	07/13/18	1.950	1,000,000.00	998,483.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108276	TOYOTA MOTOR CREDIT	06/15/18	08/27/18	2.200	1,325,000.00	1,319,089.03	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108292	ATLANTIC ASSET SEC	06/18/18	06/29/18	1.930	50,000,000.00	49,970,513.89	0.00	CITIBANK	MFR SEC- INC
NTRD	108290	AUTOBAHN FUNDING CO	06/18/18	07/20/18	1.980	50,000,000.00	49,912,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108291	AUTOBAHN FUNDING CO	06/18/18	07/16/18	1.970	20,000,000.00	19,969,355.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108294	CAFCO LLC CP	06/18/18	09/14/18	2.220	50,000,000.00	49,728,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	108295	LA FAYETTE ASSET SE	06/18/18	09/18/18	2.300	9,511,000.00	9,455,096.46	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108300	ATLANTIC ASSET SEC	06/19/18	07/24/18	1.980	50,000,000.00	49,903,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108304	ATLANTIC ASSET SEC	06/19/18	07/31/18	1.970	50,000,000.00	49,885,083.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108305	ATLANTIC ASSET SEC	06/19/18	07/12/18	2.000	29,300,000.00	29,262,561.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108306	ATLANTIC ASSET SEC	06/19/18	09/06/18	2.260	9,990,000.00	9,940,455.15	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108296	AUTOBAHN FUNDING CO	06/19/18	07/20/18	1.980	50,000,000.00	49,914,750.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108301	NATIXIS NY BRANCH C	06/19/18	06/29/18	1.910	50,000,000.00	49,973,472.22	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108302	PEPSICO INC CP	06/19/18	07/30/18	1.980	11,440,000.00	11,414,202.80	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108297	REGENCY MARKETS NO.	06/19/18	07/19/18	2.050	50,000,000.00	49,914,583.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108298	REGENCY MARKETS NO.	06/19/18	07/19/18	2.050	50,000,000.00	49,914,583.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108299	REGENCY MARKETS NO.	06/19/18	07/19/18	2.050	32,507,000.00	32,451,467.21	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108307	ATLANTIC ASSET SEC	06/20/18	09/06/18	2.260	2,510,000.00	2,497,709.37	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108310	ATLANTIC ASSET SEC	06/20/18	07/31/18	2.000	48,401,000.00	48,290,753.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108316	ATLANTIC ASSET SEC	06/20/18	07/19/18	1.950	15,648,000.00	15,623,419.60	0.00	CITIBANK	MFR SEC- INC
NTRD	108313	AUTOBAHN FUNDING CO	06/20/18	07/20/18	1.980	30,000,000.00	29,950,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108311	CANCARA ASSET SEC L	06/20/18	09/19/18	2.280	27,000,000.00	26,844,390.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108312	EXXON MOBIL CORP CP	06/20/18	07/16/18	1.950	30,000,000.00	29,957,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108309	LA FAYETTE ASSET SE	06/20/18	07/31/18	2.000	25,000,000.00	24,943,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108315	REGENCY MARKETS NO.	06/20/18	07/11/18	2.050	5,000,000.00	4,994,020.83	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	108308	TORONTO DOMINION BA	06/20/18	07/20/18	2.040	50,000,000.00	49,915,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108318	AUTOBAHN FUNDING CO	06/21/18	07/31/18	1.970	25,000,000.00	24,945,277.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108319	AUTOBAHN FUNDING CO	06/21/18	07/31/18	1.970	15,000,000.00	14,967,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108323	CAFCO LLC CP	06/21/18	09/18/18	2.260	1,700,000.00	1,690,501.72	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108322	CIESCO LLC CP	06/21/18	09/11/18	2.250	3,396,000.00	3,378,595.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108317	OLD LINE FUNDING LL	06/21/18	07/12/18	1.980	30,000,000.00	29,965,350.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108324	SHEFFIELD RECEIVABL	06/21/18	08/21/18	2.060	26,960,000.00	26,865,894.62	0.00	CITIBANK	MFR SEC- INC
NTRD	108321	THUNDER BAY FUNDING	06/21/18	07/23/18	2.000	1,319,000.00	1,316,655.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108326	ATLANTIC ASSET SEC	06/22/18	07/23/18	1.980	50,000,000.00	49,914,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108330	ATLANTIC ASSET SEC	06/22/18	07/23/18	1.970	25,000,000.00	24,957,590.28	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108331	ATLANTIC ASSET SEC	06/22/18	07/24/18	1.970	25,000,000.00	24,956,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108334	ATLANTIC ASSET SEC	06/22/18	07/30/18	1.960	25,000,000.00	24,948,277.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108328	AUTOBAHN FUNDING CO	06/22/18	07/23/18	1.970	50,000,000.00	49,915,180.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108329	AUTOBAHN FUNDING CO	06/22/18	07/23/18	1.970	10,000,000.00	9,983,036.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108337	CREDIT AGRICOLE CIB	06/22/18	08/23/18	2.100	50,000,000.00	49,819,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	108338	CREDIT AGRICOLE CIB	06/22/18	08/21/18	2.095	26,630,000.00	26,537,016.92	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108332	EXXON MOBIL CORP CP	06/22/18	07/16/18	1.940	50,000,000.00	49,935,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108333	EXXON MOBIL CORP CP	06/22/18	07/18/18	1.940	50,000,000.00	49,929,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	108325	LA FAYETTE ASSET SE	06/22/18	07/30/18	2.000	50,000,000.00	49,894,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108327	THUNDER BAY FUNDING	06/22/18	07/20/18	2.050	10,000,000.00	9,984,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108343	ATLANTIC ASSET SEC	06/25/18	07/17/18	1.970	50,000,000.00	49,939,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108347	ATLANTIC ASSET SEC	06/25/18	07/20/18	1.970	50,000,000.00	49,931,597.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108345	AUTOBAHN FUNDING CO	06/25/18	07/31/18	1.980	50,000,000.00	49,901,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108346	AUTOBAHN FUNDING CO	06/25/18	07/31/18	1.990	35,000,000.00	34,930,350.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108349	CREDIT AGRICOLE CIB	06/25/18	08/30/18	2.090	26,045,000.00	25,945,204.24	0.00	CITIBANK	MFR SEC- INC
NTRD	108342	JUPITER SEC COMPANY	06/25/18	08/07/18	2.020	50,000,000.00	49,879,361.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108348	NATIXIS NY BRANCH C	06/25/18	06/26/18	1.890	25,000,000.00	24,998,687.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108344	OLD LINE FUNDING LL	06/25/18	08/28/18	2.150	9,000,000.00	8,965,600.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108339	REGENCY MARKETS NO.	06/25/18	07/10/18	1.950	32,778,000.00	32,751,367.88	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108340	REGENCY MARKETS NO.	06/25/18	07/25/18	2.030	37,213,000.00	37,150,048.01	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108341	TORONTO DOMINION BA	06/25/18	07/31/18	2.050	50,000,000.00	49,897,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108359	MONT BLANC CAPITAL	06/26/18	10/03/18	2.320	11,066,000.00	10,995,398.92	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108355	NATIXIS NY BRANCH C	06/26/18	06/27/18	1.890	50,000,000.00	49,997,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108356	NATIXIS NY BRANCH C	06/26/18	06/27/18	1.890	25,000,000.00	24,998,687.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108357	SHEFFIELD RECEIVABL	06/26/18	07/26/18	2.020	50,000,000.00	49,915,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108358	SHEFFIELD RECEIVABL	06/26/18	07/26/18	2.000	32,000,000.00	31,946,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	108350	THUNDER BAY FUNDING	06/26/18	08/15/18	2.020	30,000,000.00	29,915,833.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108368	ATLANTIC ASSET SEC	06/27/18	07/26/18	1.970	50,000,000.00	49,920,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	108369	ATLANTIC ASSET SEC	06/27/18	07/26/18	1.970	3,858,000.00	3,851,877.57	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108360	AUTOBAHN FUNDING CO	06/27/18	08/01/18	2.000	15,000,000.00	14,970,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108361	AUTOBAHN FUNDING CO	06/27/18	07/05/18	1.930	30,000,000.00	29,987,133.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108370	CREDIT AGRICOLE CIB	06/27/18	09/25/18	2.250	37,248,000.00	37,038,480.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108362	NATIXIS NY BRANCH C	06/27/18	06/28/18	1.890	50,000,000.00	49,997,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108363	NATIXIS NY BRANCH C	06/27/18	06/28/18	1.890	50,000,000.00	49,997,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108364	NATIXIS NY BRANCH C	06/27/18	06/28/18	1.890	50,000,000.00	49,997,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108365	NATIXIS NY BRANCH C	06/27/18	06/28/18	1.890	50,000,000.00	49,997,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108366	OLD LINE FUNDING LL	06/27/18	07/26/18	1.970	19,000,000.00	18,969,848.06	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108367	PEPSICO INC CP	06/27/18	07/31/18	1.950	25,000,000.00	24,953,958.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108375	ATLANTIC ASSET SEC	06/28/18	06/29/18	1.900	50,000,000.00	49,997,361.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108376	ATLANTIC ASSET SEC	06/28/18	06/29/18	1.900	50,000,000.00	49,997,361.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108377	ATLANTIC ASSET SEC	06/28/18	06/29/18	1.900	14,000,000.00	13,999,261.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108380	ATLANTIC ASSET SEC	06/28/18	07/30/18	1.990	50,000,000.00	49,911,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108378	AUTOBAHN FUNDING CO	06/28/18	07/05/18	1.930	15,000,000.00	14,994,370.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108379	AUTOBAHN FUNDING CO	06/28/18	07/31/18	1.980	50,000,000.00	49,909,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108381	CIESCO LLC CP	06/28/18	08/31/18	2.150	50,000,000.00	49,808,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108383	CIESCO LLC CP	06/28/18	09/25/18	2.270	25,000,000.00	24,859,701.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108384	MONT BLANC CAPITAL	06/28/18	10/03/18	2.320	16,332,000.00	16,229,906.85	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108371	THUNDER BAY FUNDING	06/28/18	07/05/18	1.930	30,000,000.00	29,988,741.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108385	ATLANTIC ASSET SEC	06/29/18	07/30/18	1.980	41,000,000.00	40,930,095.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108388	ATLANTIC ASSET SEC	06/29/18	07/31/18	2.000	50,000,000.00	49,911,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108389	ATLANTIC ASSET SEC	06/29/18	07/30/18	1.970	50,000,000.00	49,915,180.56	0.00	CITIBANK	MFR SEC- INC
NTRD	108390	ATLANTIC ASSET SEC	06/29/18	09/14/18	2.210	870,000.00	865,887.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108391	ATLANTIC ASSET SEC	06/29/18	09/14/18	2.250	365,000.00	363,243.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108387	AUTOBAHN FUNDING CO	06/29/18	07/31/18	1.980	25,000,000.00	24,956,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108386	MONT BLANC CAPITAL	06/29/18	10/03/18	2.320	2,328,000.00	2,313,597.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
	CPD				**1.970**	**7,049,053,000.00**	**7,035,004,118.17**	**0.00**		
NTRD	108158	AU & NZ BANKING GRP	06/04/18	11/09/20	2.250	19,660,000.00	19,257,363.20	30,718.75	CITIBANK	WELLS FARGO INSTITUTIONAL S
	BNOT3				**2.250**	**19,660,000.00**	**19,257,363.20**	**30,718.75**		
NTRD	108242	MUFG UNION BANK NA	06/11/18	07/20/18	1.920	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108354	MUFG UNION BANK NA	06/25/18	08/16/18	2.080	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108392	MUFG UNION BANK NA	06/29/18	08/17/18	2.080	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NCD1				**2.027**	**125,000,000.00**	**125,000,000.00**	**0.00**		
NTRD	108372	UST BILL	06/28/18	06/20/19	2.243	50,000,000.00	48,888,093.75	0.00	CITIBANK	MFR SEC- INC

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NTRD	108373	UST BILL	06/28/18	06/20/19	2.243	50,000,000.00	48,888,093.75	0.00	CITIBANK	MFR SEC- INC
	TBIL				**2.243**	**100,000,000.00**	**97,776,187.50**	**0.00**		
NTRD	108173	BANK OF MONTREAL CH	06/04/18	07/31/18	2.070	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	108195	SOCIETE GENERALE NY	06/05/18	08/03/18	2.030	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108273	TORONTO DOMINION BA	06/14/18	07/31/18	2.060	50,000,000.00	50,000,651.04	0.00	CITIBANK	MFR SEC- INC
NTRD	108274	TORONTO DOMINION BA	06/14/18	07/31/18	2.060	50,000,000.00	50,000,651.04	0.00	CITIBANK	MFR SEC- INC
NTRD	108293	NORDEA BANK AB NY C	06/18/18	07/16/18	2.000	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108303	NORDEA BANK AB NY C	06/19/18	07/31/18	2.000	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108314	NORDEA BANK AB NY C	06/20/18	07/31/18	2.000	50,000,000.00	50,000,568.16	0.00	CITIBANK	MFR SEC- INC
NTRD	108320	BANK OF MONTREAL CH	06/21/18	07/31/18	2.050	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	108335	DNB BANK ASA NY CD	06/22/18	07/24/18	1.930	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	108336	BANK OF MONTREAL CH	06/22/18	07/30/18	2.030	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108351	NORDEA BANK AB NY C	06/25/18	07/25/18	1.950	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	108352	CREDIT AGRICOLE CIB	06/25/18	08/24/18	2.100	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108353	TORONTO DOMINION BA	06/25/18	08/24/18	2.130	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108382	SOCIETE GENERALE NY	06/28/18	08/31/18	2.270	50,000,000.00	50,000,885.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108393	SVENSKA HANDELSBANK	06/29/18	08/31/18	2.020	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
	YANK1				**2.047**	**750,000,000.00**	**750,002,755.57**	**0.00**		
	NTRD-PSI NON-TRADING				**2.000**	**8,158,713,000.00**	**8,142,025,424.44**	**84,840.97**		
	PSI Total				**2.000**	**8,158,713,000.00**	**8,142,025,424.44**	**84,840.97**		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Par Value	Book Value	Interest	Settlement	(Gain)/Loss
6/21/2018	SCAQM	106824	S OF C LAIF	PCAL	-2,000,000.00	-2,000,000.00	0.00	2,000,000.00	0.00
	CTDQ Total				**-2,000,000.00**	**-2,000,000.00**	**0.00**	**2,000,000.00**	**0.00**
	SPI Total				**-2,000,000.00**	**-2,000,000.00**	**0.00**	**2,000,000.00**	**0.00**

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Comparison of Investment Cost to Market Value
As of June 30, 2018
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	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	1,950,006,275.62	1,949,974,461.18	($31,814.44)	50,000,000.00	49,801,411.50	($198,588.50)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	10,004,830,001.53	10,003,714,951.23	($1,115,050.30)	0.00	0.00	$0.00
Governments	1,339,406,056.83	1,332,017,884.00	($7,388,172.83)	0.00	0.00	$0.00
Agencies	18,551,530,458.94	18,132,438,016.20	($419,092,442.74)	67,669,044.62	63,251,296.23	($4,417,748.39)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	84,242,036.52	83,813,707.27	($428,329.25)	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	41,222,163.53	41,222,163.53	$0.00
TOTAL	$31,955,014,829.44	$31,526,959,019.88	($428,055,809.56)	$162,936,208.15	$158,319,871.26	($4,616,336.89)

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 0.08% of the PSI Portfolio.

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Market Pricing Exceptions
As of June 30, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
107340	JUPITER SEC COMPANY LLC	99.989444
107943	JUPITER SEC COMPANY LLC	99.989444
108073	JUPITER SEC COMPANY LLC	99.989444
108157	AUTOBAHN FUNDING CO LLC	99.989444
108186	AUTOBAHN FUNDING CO LLC	99.989444
108233	REGENCY MARKETS NO. 1 LLC	99.952000
108234	REGENCY MARKETS NO. 1 LLC	99.952000
108235	REGENCY MARKETS NO. 1 LLC	99.952000
108286	REGENCY MARKETS NO. 1 LLC	99.952000
108392	MUFG UNION BANK NA CD	100.003973
108393	SVENSKA HANDELSBANKEN	99.986252
108246	FHLMC 3.35 (CALLABLE)	99.866000

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/2018	25,000,000.00	24,997,963.26	24,944,450.00
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,895,175.00
91804	FFCB 1.14 (CALLABLE	1.1400	09/04/2018	39,815,000.00	39,815,000.00	39,760,015.49
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,190,167.55
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,997,988.14	24,774,600.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,496,438.99	43,107,804.00
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/2018	25,000,000.00	25,000,000.00	24,920,525.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,650.16	24,767,525.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,650.16	24,767,525.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,650.16	24,767,525.00
93225	FFCB 1.12 (CALLABLE	1.1200	08/20/2018	25,000,000.00	25,000,000.00	24,974,350.00
94778	FFCB 1.51	1.5100	09/04/2018	21,805,000.00	21,805,000.00	21,789,474.84
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,983,436.01	24,635,975.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,635,975.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,635,975.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/2018	25,000,000.00	25,000,000.00	24,923,250.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25,000,000.00	24,998,026.91	24,908,625.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,617,590.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,617,590.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,457,480.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25,000,000.00	24,994,705.75	24,842,800.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,490,400.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,490,400.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,449,632.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,759,646.40
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,973,643.84	48,381,550.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,584,475.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,992,261.28	24,490,400.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,386,695.54	12,045,681.90
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,404,823.30	18,870,596.10
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,582,350.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,989,872.26	49,098,100.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,530,370.54	46,682,473.48
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,434,150.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,846,650.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,217,075.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,988,945.93	48,846,650.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,846,650.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,986,089.81	24,256,725.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,431,375.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,431,375.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	48,862,750.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,585,019.15	32,601,038.40
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,475,268.77	34,444,549.50
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,977,568.44	48,475,350.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,985,980.28	24,237,675.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,425,240.08	25,653,912.36
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,978,117.29	29,085,210.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,415,700.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,645,245.20
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,415,700.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,415,700.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,415,700.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,603,022.72	45,584,059.48
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,985,802.30	24,243,300.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,985,802.30	24,243,300.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,680,773.10	20,078,489.97

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,974,760.98	24,265,125.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	48,861,700.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,430,850.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,430,850.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	38,991,080.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,994,531.94	26,318,979.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,987,467.80	24,369,425.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,984,059.02	29,243,310.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,592,806.40	23,110,937.20
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,636,848.09	44,099,086.90
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,978,415.95	24,150,650.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,982,682.89	24,247,850.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,985,168.01	24,247,850.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,985,176.56	24,247,850.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,982,534.29	29,097,420.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,286,425.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,988,832.72	47,925,234.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,270,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,981,820.84	32,037,390.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,749,872.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,496,205.73	40,589,739.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,861,450.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,381,475.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,381,475.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,380,700.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,430,725.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,291,342.07
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,381,475.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,491,280.16	34,740,868.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,778,793.22	27,002,612.60
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	47,621,750.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	23,810,875.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,335,225.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,131.57	27,128,311.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,992,072.84	23,767,075.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,104,825.83	30,718,508.04
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,983,307.24	23,767,075.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,770,100.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,770,100.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,770,100.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,770,100.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,984,049.58	23,767,075.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,160,708.84	10,623,882.53
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,058.42	22,506,048.41
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,309.38	31,167,452.32
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,983,684.94	47,612,450.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,982,854.22	48,347,300.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,957,624.39	40,974,141.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,983,444.36	24,436,925.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,107,699.36	25,536,586.63
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	47,998,900.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,208,350.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,992,744.69	24,208,350.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,993,358.88	47,998,900.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,761,976.30	21,853,899.17
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	47,644,350.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,167,817.93
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,970,739.22	24,209,400.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,881,304.39	37,775,650.56

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,924,403.29	24,161,650.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	48,848,000.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	48,798,700.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,986,244.12	48,984,150.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,995,598.10	15,674,928.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,654,400.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,805,760.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,913,623.36
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,795,466.99	48,955,850.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,776,274.18	5,678,878.60
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,728,131.73	33,091,830.86
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,946,294.83	13,707,638.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,378,475.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,378,475.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,519,080.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,519,080.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,519,080.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,976,749.56	41,374,228.60
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,718,732.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,604,100.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,258,940.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	38,914,040.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,476,273.48
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,339,050.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,471,240.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,603,430.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	38,953,760.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,101,086.02
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,363,182.72	21,726,504.00
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,394,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,394,250.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,966,908.96	39,072,120.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,453,640.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,624,699.05	23,171,678.75
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,605,700.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,396,525.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,396,525.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,340,025.47	23,668,078.56
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,242,850.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,043.28	10,548,270.18
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,341,000.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	20,787,214.00
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,813,150.50	28,284,380.53
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,597,900.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,597,900.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,798,950.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,990,837.77	9,831,380.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,553,650.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	24,987,800.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,395,070.19
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	33,850,094.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,738,782.00
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	25,003,325.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,020,250.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,501,736.90
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,899,928.95
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,205,225.70
FFCB TOTAL				**4,913,554,000.00**	**4,912,006,096.07**	**4,791,949,082.71**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45,200,000.00	45,199,159.33	45,005,594.80
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50,000,000.00	49,999,070.06	49,784,950.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28,000,000.00	27,998,958.46	27,879,572.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45,900,000.00	45,896,184.10	45,682,571.70
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,995,843.24	49,763,150.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37,945,000.00	37,941,995.65	37,765,254.54
94411	FHLB 1.00 (CALLABLE	1.0000	08/22/2018	22,600,000.00	22,583,555.22	22,559,274.80
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,698,975.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,559,850.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,041.78	5,821,542.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,808.36	1,164,308.40
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,492,215.77	33,564,187.50
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,344,975.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,987,096.78	48,689,950.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,321,875.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,517,874.40
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,127,350.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	27,987,726.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,358,343.30
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,139,050.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,690,470.94	28,495,975.29
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,041,512.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,984,145.67	23,986,175.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,134,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,547,259.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	47,954,400.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,750,195.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,246,350.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,246,350.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,263,650.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,327,100.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,301,475.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,309,700.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,321,750.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,321,750.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,535,637.40
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,588,205.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,329,075.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,846,180.50	48,646,250.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,846,180.50	48,646,250.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,923,090.24	24,323,125.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,897,225.28	48,646,250.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,897,225.28	48,646,250.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,546,775.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,616,762.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,494,075.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,114,671.20
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,992,704.50	19,635,740.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,455,400.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,210,789.50
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,210,475.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,545,980.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,282,475.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,266,500.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,706,600.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,342,775.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,467,125.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,478,800.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,341,950.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,330,150.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,366,675.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,413,725.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,415,950.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,411,750.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,413,675.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,589,275.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,412,500.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,418,875.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,415,650.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,419,225.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,425,525.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,626,625.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,626,625.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,620,100.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,489,375.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,500,125.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,493,350.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,501,875.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,506,725.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,791,360.92	39,651,056.78
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,624,425.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,508,150.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,504,325.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,508,275.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,677,350.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,669,025.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,525,975.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,713,800.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,520,750.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,673,500.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,859,233.00
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	24,895,675.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	24,908,750.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,909,350.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,906,650.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	24,922,175.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,895,425.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,923,150.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	24,843,300.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,898,975.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	24,937,625.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,809,175.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	24,882,925.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	24,937,000.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25,000,000.00	25,000,000.00	24,929,525.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,651,500.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	24,845,425.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21,150,000.00	21,150,000.00	21,019,229.55
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,828,400.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,819,650.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,004,200.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	49,838,500.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,823,300.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,823,300.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25,000,000.00	25,000,000.00	25,002,150.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15,000,000.00	14,985,016.58	14,947,995.00
FHLB TOTAL				**3,299,365,000.00**	**3,298,496,529.16**	**3,237,099,190.16**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,933,081.99	49,240,300.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,933,081.99	49,240,300.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,957,795.22	49,240,300.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,957,795.22	49,240,300.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,969,402.92	49,240,300.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,969,402.92	49,240,300.00

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100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,857,998.50	49,373,650.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,857,998.50	49,373,650.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,809,041.72	44,316,270.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,799,896.43	49,240,300.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,582,750.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,574,300.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,551,400.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,162,751.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,993,655.01	48,376,850.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	48,794,600.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	48,334,350.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,587,900.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,592,966.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,996,328.27	24,329,400.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,337,975.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,205,400.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,334,800.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,682,160.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,393,325.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,382,600.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,395,150.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,118,700.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,118,700.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,059,350.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,118,700.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,143,950.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,474,900.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	47,960,250.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,118,700.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,118,700.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	47,818,100.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,090,300.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	23,889,800.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,134,650.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,151,975.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,104,775.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,837,325.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,861,200.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,605,350.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,619,350.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,896,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,891,450.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,568,950.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,605,200.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	47,942,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	47,766,600.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	23,864,700.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,824,900.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	47,916,650.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,170,225.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,143,175.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,995,722.59	24,069,275.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,181,775.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,817,450.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,962,844.05	49,254,150.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,991,082.58	11,820,996.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,062,618.80
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,444,650.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,435,875.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,407,975.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,409,400.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,430,525.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,377,350.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,068,572.50
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,348,725.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,191,072.86
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,013,158.08
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,103,760.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,293,475.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,380,000.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,286,025.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	48,535,850.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,290,750.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,350,250.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,272,675.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,275,650.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,280,625.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,271,550.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,334,125.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,308,500.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,302,000.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,304,000.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,477,825.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,347,100.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,345,350.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,349,025.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,344,650.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,328,275.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,325,125.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,276,800.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,330,225.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,370,650.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,380,750.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,377,250.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,381,800.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,377,725.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,385,225.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,395,900.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,428,075.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,433,850.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,405,350.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,495,425.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,480,025.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,522,400.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,485,075.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,382,795.26	49,251,350.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,526,851.33	49,251,350.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,928,525.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,882,200.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,879,950.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,881,650.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	50,004,250.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	25,002,100.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,992,225.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	25,005,475.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,005,525.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,005,525.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	25,004,975.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	25,007,125.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	25,008,950.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15,000,000.00	14,956,110.20	14,995,335.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	25,002,825.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	24,995,525.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25,000,000.00	25,000,000.00	25,000,450.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/2023	25,000,000.00	25,000,000.00	25,006,950.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	25,007,025.00
FHLMC TOTAL				**4,309,600,000.00**	**4,307,450,884.70**	**4,202,385,435.24**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,769,750.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,779,000.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20,900,000.00	20,898,359.28	20,805,176.70
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,781,150.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,763,850.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,765,650.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,753,600.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,758,450.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,765,650.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,929,695.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,770,450.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,599,246.23	36,427,138.20
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,923,400.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,923,400.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,902,075.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25,000,000.00	24,997,316.77	24,911,575.00
94799	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,901,500.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,901,500.00
94801	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,901,500.00
94990	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	49,965,964.78	49,901,500.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,638,050.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,319,929.02	31,071,076.05
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,960,608.94	49,825,000.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,960,608.94	49,825,000.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,078,400.50	39,969,615.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,444,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,468,875.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,127,800.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,631,800.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,117,076.09	30,661,664.64
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,828,750.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,988,795.52	49,625,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,024,350.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,596,625.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,435,625.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,146.00	24,254,650.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,506,950.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,076,675.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,500,775.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,474,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,919,200.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,388,225.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	48,703,700.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,474,875.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,474,875.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,821,650.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,410,825.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,805,665.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	48,107,750.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,272,675.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	23,966,500.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,219,875.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	47,935,350.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	23,967,675.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,219,475.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,233,025.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,021,025.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	23,952,800.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,012,525.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	23,990,500.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	23,801,200.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,480,725.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,106,975.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,993,855.41	24,106,975.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	23,903,400.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,167,925.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	47,915,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,204,768.31	44,449,844.02
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,034,250.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	23,843,025.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,365,400.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	23,788,300.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,628,150.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	47,492,200.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,997,724.81	33,463,745.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,878,100.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,540,250.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,988,680.29	49,250,050.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,774,225.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,992,082.26	47,878,100.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,992,082.26	47,878,100.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,067,771.96	13,472,897.34
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,993,351.58	47,780,100.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,802,850.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,802,850.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,072,650.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,124,525.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,175,775.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,832,866.61	49,178,050.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,832,866.61	49,178,050.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,416,065.77	10,279,196.01
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,769,546.70	48,663,350.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,911,352.91	48,986,600.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,911,352.91	48,986,600.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,955,676.45	24,493,300.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,476,766.82	48,382,450.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,971,118.73	49,350,850.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,971,118.73	49,350,850.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,990,180.38	16,779,289.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,234,875.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,234,875.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,234,875.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,478,409.76	31,807,781.13
FNMA TOTAL				**3,635,543,000.00**	**3,633,631,091.33**	**3,550,340,308.09**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,664,700.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,664,700.00
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50,000,000.00	50,000,000.00	49,647,700.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,641,500.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,688,100.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,611,700.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50,000,000.00	50,000,000.00	49,615,800.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,608,850.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,611,700.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50,000,000.00	50,000,000.00	49,615,950.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,732,200.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,716,100.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,664,000.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,664,000.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,666,750.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,666,750.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,664,000.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,654,400.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,646,100.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,308,800.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,654,400.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,654,400.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,320,850.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,678,325.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,604,400.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,456,575.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,443,150.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,443,150.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,440,900.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,377,750.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,377,750.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,338,600.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,368,700.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	47,403,800.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,480,760.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,745,450.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,698,625.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,991,443.05	23,956,525.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,239,450.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,019,725.00
104788	FHLMC 4.65 (CALLABL	2.3000	05/24/2022	25,000,000.00	25,000,000.00	23,947,600.00
105672	FHLB 4.50 (CALLABLE	2.5000	10/06/2022	25,000,000.00	25,000,000.00	23,993,700.00
105677	FHLB 4.50 (CALLABLE	2.5000	10/12/2022	25,000,000.00	25,000,000.00	23,916,700.00
105697	FHLMC 4.75 (CALLABL	2.0000	10/11/2022	25,000,000.00	25,000,000.00	24,009,050.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,928,825.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/2022	25,000,000.00	25,000,000.00	24,047,850.00
106900	FHLB 6.00 (CALLABLE	3.5000	02/15/2023	15,000,000.00	15,000,000.00	14,693,715.00
107615	FHLMC 6.50 (CALLABL	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,311,950.00
107618	FHLMC 6.50 (CALLABL	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,313,800.00
107620	FHLB 6.50 (CALLABLE	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,324,050.00
107632	FHLB 6.75 (CALLABLE	6.7500	05/01/2023	25,000,000.00	25,000,000.00	24,696,800.00
107642	FHLMC 6.75 (CALLABL	6.7500	05/01/2023	25,000,000.00	25,000,000.00	24,693,975.00
107695	FHLB 7.25 (CALLABLE	7.2500	05/02/2023	50,000,000.00	50,000,000.00	49,389,500.00
107725	FHLB 7.25 (CALLABLE	7.2500	04/26/2023	50,000,000.00	50,000,000.00	49,397,350.00
107800	FHLMC 7.75 (CALLABL	7.7500	04/26/2023	50,000,000.00	50,000,000.00	49,652,600.00
107911	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	50,000,000.00	50,000,000.00	49,711,450.00
107977	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	25,000,000.00	25,000,000.00	24,930,700.00
MCPN TOTAL				**1,900,000,000.00**	**1,899,991,443.05**	**1,866,416,700.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	47,920,100.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,792,775.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,689,825.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25,000,000.00	25,000,000.00	24,621,500.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50,000,000.00	50,000,000.00	48,310,050.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/2021	50,000,000.00	50,000,000.00	47,844,000.00

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103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50,000,000.00	50,000,000.00	47,608,400.00
104067	FHLMC 4.25 (CALLABL	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,141,925.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	24,028,950.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	24,020,600.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	23,950,575.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25,000,000.00	25,000,000.00	24,799,550.00
107573	FHLMC 6.00 (CALLABL	6.0000	04/26/2023	25,000,000.00	25,000,000.00	24,691,850.00
107574	FHLB 6.00 (CALLABLE	6.0000	04/26/2023	50,000,000.00	50,000,000.00	49,973,150.00
MCSA TOTAL				**475,000,000.00**	**475,000,000.00**	**459,393,250.00**
106771	CHARIOT FUNDING LLC	1.8600	07/02/2018	2,016,000.00	2,015,895.84	2,015,866.94
106822	CHARIOT FUNDING LLC	1.8600	07/05/2018	1,050,000.00	1,049,783.00	1,049,655.95
107340	JUPITER SEC COMPANY	2.1800	07/02/2018	750,000.00	749,954.58	749,920.83
107370	CAFCO LLC CP	2.2900	07/03/2018	50,000,000.00	49,993,638.89	49,989,550.00
107374	CRC FUNDING LLC CP	2.3000	07/03/2018	40,000,000.00	39,994,888.89	39,991,475.60
107385	CIESCO LLC CP	2.3000	07/05/2018	50,000,000.00	49,987,222.22	49,983,633.50
107473	THUNDER BAY	2.2700	07/03/2018	50,000,000.00	49,993,694.44	49,989,161.00
107476	CAFCO LLC CP	2.3200	07/11/2018	27,000,000.00	26,982,600.00	26,981,901.09
107478	CRC FUNDING LLC CP	2.3200	07/10/2018	18,301,000.00	18,290,385.42	18,289,983.90
107479	CRC FUNDING LLC CP	2.3200	07/10/2018	24,699,000.00	24,684,674.58	24,684,132.68
107495	DANSKE CORP CP	2.2350	07/02/2018	50,000,000.00	49,996,895.83	49,997,200.00
107506	CANCARA ASSET SEC L	2.3000	07/02/2018	50,000,000.00	49,996,805.56	49,996,700.00
107507	CANCARA ASSET SEC L	2.3000	07/02/2018	25,000,000.00	24,998,402.78	24,998,350.00
107510	CAFCO LLC CP	2.3000	07/11/2018	23,000,000.00	22,985,305.56	22,984,582.41
107596	ATLANTIC ASSET SEC	2.3000	07/10/2018	19,507,000.00	19,495,783.48	19,495,198.27
107616	CAFCO LLC CP	2.3000	07/13/2018	25,000,000.00	24,980,833.33	24,980,127.75
107669	CAFCO LLC CP	2.2800	07/13/2018	50,000,000.00	49,962,000.00	49,960,255.50
107671	CAFCO LLC CP	2.2800	07/13/2018	3,900,000.00	3,897,036.00	3,896,899.93
107678	ATLANTIC ASSET SEC	2.3000	07/10/2018	6,093,000.00	6,089,496.53	6,089,313.74
107699	CRC FUNDING LLC CP	2.2800	07/20/2018	42,750,000.00	42,698,557.50	42,699,626.39
107740	ATLANTIC ASSET SEC	2.2800	07/16/2018	27,950,000.00	27,923,447.50	27,923,431.29
107755	COCA COLA CO CP	2.0000	07/19/2018	25,052,000.00	25,026,948.00	25,024,679.29
107756	MONT BLANC CAPITAL	2.3200	07/18/2018	37,676,000.00	37,634,723.85	37,635,574.78
107778	LA FAYETTE ASSET SE	2.3400	08/09/2018	36,700,000.00	36,606,965.50	36,611,933.21
107779	ATLANTIC ASSET SEC	2.3200	08/14/2018	2,714,000.00	2,706,304.30	2,706,637.68
107795	CIESCO LLC CP	2.2700	07/20/2018	34,954,000.00	34,912,123.17	34,912,404.74
107810	THUNDER BAY	2.2400	07/23/2018	25,450,000.00	25,415,161.78	25,415,218.25
107814	CIESCO LLC CP	1.9800	07/12/2018	1,881,000.00	1,879,862.00	1,879,636.07
107816	CIESCO LLC CP	2.2500	07/20/2018	27,546,000.00	27,513,289.13	27,513,220.26
107826	PRIVATE EXPORT FUND	2.0000	07/19/2018	50,000,000.00	49,950,000.00	49,945,278.00
107831	COCA COLA CO CP	2.0200	07/23/2018	1,700,000.00	1,697,901.45	1,697,762.80
107832	COCA COLA CO CP	2.0200	07/25/2018	1,500,000.00	1,497,980.00	1,497,856.08
107834	TORONTO DOMINION	2.0000	07/02/2018	50,000,000.00	49,997,222.22	49,997,200.00
107837	PRIVATE EXPORT FUND	2.0000	07/19/2018	20,000,000.00	19,980,000.00	19,978,111.20
107838	OLD LINE FUNDING LL	2.0000	07/09/2018	10,000,000.00	9,995,555.56	9,994,483.30
107852	THUNDER BAY	2.0400	07/10/2018	10,000,000.00	9,994,900.00	9,993,904.20
107878	TORONTO DOMINION	1.9600	07/02/2018	50,000,000.00	49,997,277.78	49,997,200.00
107881	THUNDER BAY	2.2500	07/30/2018	10,000,000.00	9,981,875.00	9,982,149.20
107883	OLD LINE FUNDING LL	2.0000	07/16/2018	1,485,000.00	1,483,762.50	1,483,574.36
107884	CAFCO LLC CP	2.0400	07/10/2018	1,000,000.00	999,490.00	999,390.42
107885	CREDIT AGRICOLE CIB	1.9200	07/02/2018	50,000,000.00	49,997,333.33	49,997,300.00
107887	CANCARA ASSET SEC L	2.2500	08/01/2018	25,000,000.00	24,951,562.50	24,952,333.25
107890	TORONTO DOMINION	1.9500	07/02/2018	50,000,000.00	49,997,291.67	49,997,200.00
107893	SHEFFIELD RECEIVABL	2.2600	07/30/2018	25,000,000.00	24,954,486.11	24,955,329.75
107894	ATLANTIC ASSET SEC	2.2600	07/30/2018	19,558,000.00	19,522,393.57	19,522,919.01
107903	OLD LINE FUNDING LL	2.2300	08/01/2018	25,000,000.00	24,951,993.05	24,952,333.25
107904	TORONTO DOMINION	1.9600	07/06/2018	25,000,000.00	24,993,194.44	24,990,764.00
107906	PFIZER INC CP	1.9600	08/02/2018	33,000,000.00	32,942,506.67	32,937,947.13
107909	PFIZER INC CP	1.8500	07/03/2018	2,080,000.00	2,079,786.22	2,079,560.43
107910	DANSKE CORP CP	2.2600	08/01/2018	7,541,000.00	7,526,324.38	7,526,836.12
107919	ATLANTIC ASSET SEC	2.0800	07/09/2018	3,000,000.00	2,998,613.33	2,998,354.17
107924	LA FAYETTE ASSET SE	2.2800	08/06/2018	9,589,000.00	9,567,137.08	9,567,774.75

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107926	CRC FUNDING LLC CP	2.0800	07/11/2018	5,304,000.00	5,300,935.47	5,300,502.91
107929	CHEVRON CORP CP	1.8800	07/03/2018	22,570,000.00	22,567,642.69	22,565,237.73
107935	CANCARA ASSET SEC L	2.2500	08/06/2018	30,550,000.00	30,481,262.50	30,482,377.58
107943	JUPITER SEC COMPANY	2.0000	07/02/2018	4,000,000.00	3,999,777.78	3,999,577.78
107944	LA FAYETTE ASSET SE	2.3500	09/04/2018	23,339,000.00	23,239,971.32	23,243,222.58
107945	DANSKE CORP CP	2.2500	08/03/2018	18,000,000.00	17,962,875.00	17,964,037.44
107956	CANCARA ASSET SEC L	2.2500	08/07/2018	35,000,000.00	34,919,062.50	34,920,375.00
107957	LA FAYETTE ASSET SE	2.2800	08/06/2018	15,527,000.00	15,491,598.44	15,492,630.99
107958	TOYOTA MOTOR	2.0000	07/19/2018	3,000,000.00	2,997,000.00	2,996,760.00
107960	TOYOTA MOTOR	2.0000	07/19/2018	3,945,000.00	3,941,055.00	3,940,739.40
107962	CREDIT AGRICOLE CIB	1.9500	07/12/2018	50,000,000.00	49,970,208.34	49,966,994.50
107964	SHEFFIELD RECEIVABL	2.0000	07/13/2018	50,000,000.00	49,966,666.67	49,959,847.00
107965	TOYOTA MOTOR	2.1400	07/24/2018	50,000,000.00	49,931,638.89	49,932,048.50
107967	PFIZER INC CP	1.8500	07/11/2018	6,125,000.00	6,121,852.43	6,121,075.90
107969	TOYOTA MOTOR	2.0000	07/19/2018	1,900,000.00	1,898,100.00	1,897,948.00
107971	LA FAYETTE ASSET SE	2.2800	08/07/2018	3,035,000.00	3,027,887.98	3,028,095.38
107972	THUNDER BAY	2.0000	07/10/2018	25,000,000.00	24,987,500.00	24,984,760.50
107973	SHEFFIELD RECEIVABL	2.0000	07/09/2018	50,000,000.00	49,977,777.78	49,971,597.00
107974	SHEFFIELD RECEIVABL	2.0000	07/12/2018	50,000,000.00	49,969,444.44	49,962,805.50
107981	CANCARA ASSET SEC L	2.1000	07/25/2018	33,000,000.00	32,953,800.00	32,950,974.87
107985	THUNDER BAY	2.0000	07/12/2018	50,000,000.00	49,969,444.44	49,963,744.50
107994	THUNDER BAY	1.9800	07/11/2018	50,000,000.00	49,972,500.00	49,966,650.00
108003	THUNDER BAY	1.9900	07/10/2018	50,000,000.00	49,975,125.00	49,969,521.00
108006	MONT BLANC CAPITAL	2.2800	08/10/2018	14,303,000.00	14,266,765.73	14,267,790.73
108007	CAFCO LLC CP	2.2300	08/14/2018	12,529,000.00	12,494,851.52	12,495,588.67
108013	CAFCO LLC CP	2.2300	08/14/2018	21,051,000.00	20,993,624.33	20,994,862.88
108024	OLD LINE FUNDING LL	2.0600	07/24/2018	50,000,000.00	49,934,194.44	49,928,715.50
108039	CAFCO LLC CP	2.2200	08/20/2018	50,000,000.00	49,845,833.33	49,848,261.00
108043	SHEFFIELD RECEIVABL	1.9800	07/17/2018	25,000,000.00	24,978,000.00	24,974,187.50
108044	CANCARA ASSET SEC L	2.2600	08/15/2018	6,000,000.00	5,983,050.00	5,983,291.50
108045	LA FAYETTE ASSET SE	2.2700	08/06/2018	2,890,000.00	2,883,439.70	2,883,602.99
108046	CANCARA ASSET SEC L	2.2600	08/16/2018	14,603,000.00	14,560,829.78	14,561,332.82
108047	THUNDER BAY	2.1000	07/27/2018	1,900,000.00	1,897,118.34	1,896,951.34
108051	TORONTO DOMINION	1.9800	07/17/2018	50,000,000.00	49,956,000.00	49,950,725.00
108052	LA FAYETTE ASSET SE	2.2500	08/16/2018	25,000,000.00	24,928,125.00	24,929,000.00
108053	SHEFFIELD RECEIVABL	1.9000	07/06/2018	50,000,000.00	49,986,805.56	49,980,264.00
108055	CANCARA ASSET SEC L	2.2600	08/16/2018	2,247,000.00	2,240,511.16	2,240,588.57
108056	ATLANTIC ASSET SEC	2.2400	08/15/2018	20,000,000.00	19,944,000.00	19,944,461.60
108058	LA FAYETTE ASSET SE	2.2600	08/20/2018	10,000,000.00	9,968,611.11	9,969,045.60
108060	THUNDER BAY	2.0500	07/20/2018	50,000,000.00	49,945,902.78	49,940,500.00
108063	THUNDER BAY	2.0500	07/20/2018	19,250,000.00	19,229,172.57	19,227,092.50
108064	LA FAYETTE ASSET SE	2.2700	08/16/2018	15,000,000.00	14,956,491.67	14,957,400.00
108065	CANCARA ASSET SEC L	2.0300	07/20/2018	15,000,000.00	14,983,929.17	14,982,150.00
108066	ATLANTIC ASSET SEC	2.0000	07/11/2018	50,000,000.00	49,972,222.22	49,966,916.50
108069	LA FAYETTE ASSET SE	2.2600	08/20/2018	15,590,000.00	15,541,064.72	15,541,742.09
108070	THUNDER BAY	2.2000	08/23/2018	30,000,000.00	29,902,833.33	29,901,320.70
108073	JUPITER SEC COMPANY	1.9500	07/02/2018	5,137,000.00	5,136,721.75	5,136,457.76
108077	AUTOBAHN FUNDING	1.8900	07/03/2018	35,000,000.00	34,996,325.00	34,992,412.70
108078	AUTOBAHN FUNDING	1.8900	07/05/2018	45,000,000.00	44,990,550.00	44,985,270.15
108080	TORONTO DOMINION	1.9800	07/23/2018	50,000,000.00	49,939,500.00	49,932,966.50
108081	SHEFFIELD RECEIVABL	1.9000	07/13/2018	25,550,000.00	25,533,818.33	25,529,481.82
108082	LA FAYETTE ASSET SE	2.2600	08/20/2018	5,231,000.00	5,214,580.48	5,214,807.75
108084	CANCARA ASSET SEC L	2.0200	07/23/2018	50,000,000.00	49,938,277.78	49,931,666.50
108086	OLD LINE FUNDING LL	1.9000	07/10/2018	25,000,000.00	24,988,125.00	24,984,760.50
108087	SHEFFIELD RECEIVABL	1.9000	07/13/2018	25,000,000.00	24,984,166.67	24,979,923.50
108088	SHEFFIELD RECEIVABL	1.9800	07/25/2018	25,000,000.00	24,967,000.00	24,962,697.25
108091	TORONTO DOMINION	1.9800	07/23/2018	50,000,000.00	49,939,500.00	49,932,966.50
108094	OLD LINE FUNDING LL	2.2200	08/28/2018	32,000,000.00	31,885,546.67	31,884,266.56
108096	TOYOTA MOTOR	1.9000	07/19/2018	7,000,000.00	6,993,350.00	6,992,440.00
108097	ATLANTIC ASSET SEC	1.9200	07/10/2018	2,000,000.00	1,999,040.00	1,998,790.00
108100	OLD LINE FUNDING LL	2.0000	07/25/2018	50,000,000.00	49,933,333.33	49,925,719.50
108102	ATLANTIC ASSET SEC	1.9800	07/25/2018	50,000,000.00	49,934,000.00	49,925,539.00

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108103	PEPSICO INC CP	1.8800	07/05/2018	50,000,000.00	49,989,555.56	49,983,933.50
108104	PEPSICO INC CP	1.8800	07/05/2018	48,800,000.00	48,789,806.22	48,784,319.10
108105	OLD LINE FUNDING LL	2.0000	07/18/2018	14,174,000.00	14,160,613.44	14,158,761.82
108106	ATLANTIC ASSET SEC	1.9000	07/03/2018	35,107,000.00	35,103,294.26	35,099,413.03
108107	TORONTO DOMINION	2.0100	07/31/2018	25,000,000.00	24,958,125.00	24,954,355.50
108108	PEPSICO INC CP	1.8750	07/05/2018	25,000,000.00	24,994,791.67	24,991,966.75
108109	PEPSICO INC CP	1.8750	07/05/2018	6,803,000.00	6,801,582.71	6,800,813.99
108110	PEPSICO INC CP	1.8800	07/09/2018	50,000,000.00	49,979,111.11	49,973,083.50
108111	PEPSICO INC CP	1.8800	07/09/2018	25,000,000.00	24,989,555.56	24,986,541.75
108112	AUTOBAHN FUNDING	1.8900	07/03/2018	50,000,000.00	49,994,750.00	49,989,161.00
108116	PEPSICO INC CP	1.8600	07/03/2018	50,000,000.00	49,994,833.33	49,989,322.00
108117	PEPSICO INC CP	1.8800	07/13/2018	50,000,000.00	49,968,666.67	49,962,122.00
108118	PEPSICO INC CP	1.8800	07/13/2018	25,000,000.00	24,984,333.33	24,981,061.00
108119	TORONTO DOMINION	2.0000	07/31/2018	50,000,000.00	49,916,666.67	49,908,711.00
108120	EXXON MOBIL CORP CP	1.8600	07/09/2018	50,000,000.00	49,979,333.33	49,973,347.00
108122	SHEFFIELD RECEIVABL	2.0000	07/25/2018	35,000,000.00	34,953,333.33	34,947,776.15
108123	ATLANTIC ASSET SEC	2.2200	08/20/2018	22,940,000.00	22,869,268.33	22,868,990.61
108128	PEPSICO INC CP	1.9000	07/30/2018	50,000,000.00	49,923,472.22	49,914,190.50
108129	PEPSICO INC CP	1.9000	07/30/2018	12,800,000.00	12,780,408.89	12,778,032.77
108130	EXXON MOBIL CORP CP	1.8700	07/09/2018	50,000,000.00	49,979,222.22	49,973,347.00
108131	EXXON MOBIL CORP CP	1.8700	07/09/2018	50,000,000.00	49,979,222.22	49,973,347.00
108132	EXXON MOBIL CORP CP	1.8200	07/05/2018	50,000,000.00	49,989,888.89	49,984,108.50
108133	EXXON MOBIL CORP CP	1.8200	07/06/2018	50,000,000.00	49,987,361.11	49,981,430.50
108134	CANCARA ASSET SEC L	2.0300	07/30/2018	50,000,000.00	49,918,236.11	49,910,746.00
108135	CANCARA ASSET SEC L	2.0500	07/30/2018	40,000,000.00	39,933,944.44	39,928,596.80
108136	ATLANTIC ASSET SEC	1.9800	07/27/2018	32,000,000.00	31,954,240.00	31,948,455.04
108137	OLD LINE FUNDING LL	2.0700	08/09/2018	8,387,000.00	8,368,192.15	8,366,874.22
108141	ATLANTIC ASSET SEC	1.9900	07/27/2018	50,000,000.00	49,928,138.89	49,919,461.00
108142	ATLANTIC ASSET SEC	1.9900	07/27/2018	18,000,000.00	17,974,130.00	17,971,005.96
108146	MONT BLANC CAPITAL	2.2700	09/04/2018	25,000,000.00	24,897,534.73	24,897,406.25
108147	SHEFFIELD RECEIVABL	2.0000	07/31/2018	50,000,000.00	49,916,666.67	49,907,511.00
108148	TORONTO DOMINION	2.0500	08/03/2018	50,000,000.00	49,906,041.67	49,899,861.00
108153	CRC FUNDING LLC CP	2.0000	07/11/2018	1,665,000.00	1,664,075.00	1,663,902.22
108154	SHEFFIELD RECEIVABL	1.9800	07/31/2018	33,000,000.00	32,945,550.00	32,938,957.26
108155	CIESCO LLC CP	2.2300	09/04/2018	12,358,000.00	12,308,241.88	12,307,285.86
108157	AUTOBAHN FUNDING	1.8900	07/02/2018	30,000,000.00	29,998,425.00	29,996,833.32
108159	ATLANTIC ASSET SEC	1.8900	07/16/2018	25,000,000.00	24,980,312.50	24,976,235.50
108160	AUTOBAHN FUNDING	1.9000	07/06/2018	50,000,000.00	49,986,805.56	49,980,847.00
108161	ATLANTIC ASSET SEC	1.9300	07/10/2018	900,000.00	899,565.75	899,455.50
108162	OLD LINE FUNDING LL	1.9800	07/23/2018	45,135,000.00	45,080,386.65	45,073,315.35
108163	TOYOTA MOTOR	2.0100	08/02/2018	50,000,000.00	49,910,666.67	49,906,169.50
108164	AUTOBAHN FUNDING	1.9000	07/05/2018	50,000,000.00	49,989,444.44	49,983,633.50
108165	EXXON MOBIL CORP CP	1.8600	07/12/2018	50,000,000.00	49,971,583.33	49,965,189.00
108166	ATLANTIC ASSET SEC	1.8800	07/06/2018	15,000,000.00	14,996,083.33	14,994,283.35
108167	TORONTO DOMINION	2.0500	08/03/2018	50,000,000.00	49,906,041.67	49,899,861.00
108168	CIESCO LLC CP	2.2300	09/04/2018	12,642,000.00	12,591,098.39	12,590,120.39
108169	CRC FUNDING LLC CP	2.2500	09/10/2018	12,000,000.00	11,946,750.00	11,946,661.32
108170	LA FAYETTE ASSET SE	2.2300	08/27/2018	8,665,000.00	8,634,405.33	8,634,226.51
108172	THUNDER BAY	1.9500	07/17/2018	25,866,000.00	25,843,582.80	25,839,746.01
108176	AUTOBAHN FUNDING	1.9100	07/06/2018	50,000,000.00	49,986,736.11	49,980,847.00
108177	DANSKE CORP CP	1.9800	07/18/2018	50,000,000.00	49,953,250.00	49,947,328.00
108178	OLD LINE FUNDING LL	1.9600	07/25/2018	50,000,000.00	49,934,666.67	49,925,719.50
108179	SHEFFIELD RECEIVABL	1.9300	07/12/2018	25,000,000.00	24,985,256.94	24,981,402.75
108180	CREDIT AGRICOLE CIB	2.0000	07/23/2018	50,000,000.00	49,938,888.89	49,936,866.50
108181	LA FAYETTE ASSET SE	2.2500	08/27/2018	24,577,000.00	24,489,444.44	24,489,715.52
108182	LA FAYETTE ASSET SE	2.2500	08/27/2018	18,142,000.00	18,077,369.12	18,077,569.23
108183	OLD LINE FUNDING LL	2.0200	08/02/2018	50,000,000.00	49,910,222.22	49,901,636.00
108184	OLD LINE FUNDING LL	2.0200	08/02/2018	15,000,000.00	14,973,066.66	14,970,490.80
108185	THUNDER BAY	2.0200	08/03/2018	50,000,000.00	49,907,416.67	49,898,548.50
108186	AUTOBAHN FUNDING	1.8900	07/02/2018	25,000,000.00	24,998,687.50	24,997,361.10
108187	ATLANTIC ASSET SEC	1.8900	07/11/2018	48,223,000.00	48,197,682.93	48,191,092.29
108189	DANSKE CORP CP	2.1500	08/13/2018	7,030,000.00	7,011,946.57	7,011,678.06

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108192	TORONTO DOMINION	2.0700	08/06/2018	50,000,000.00	49,896,500.00	49,890,961.00
108193	AUTOBAHN FUNDING	1.9100	07/05/2018	25,000,000.00	24,994,694.44	24,991,816.75
108194	OLD LINE FUNDING LL	2.0300	08/07/2018	50,000,000.00	49,895,680.56	49,886,250.00
108196	SHEFFIELD RECEIVABL	1.9700	07/25/2018	50,000,000.00	49,934,333.33	49,925,394.50
108198	MONT BLANC CAPITAL	2.1500	08/08/2018	15,207,000.00	15,172,488.56	15,171,466.26
108199	LA FAYETTE ASSET SE	1.9400	07/18/2018	50,000,000.00	49,954,194.44	49,946,351.50
108200	SHEFFIELD RECEIVABL	1.9800	08/06/2018	43,000,000.00	42,914,860.00	42,904,093.23
108201	LA FAYETTE ASSET SE	2.2700	09/05/2018	5,466,000.00	5,443,252.33	5,443,182.51
108203	SHEFFIELD RECEIVABL	1.9300	07/10/2018	5,000,000.00	4,997,587.50	4,996,868.05
108204	CHARIOT FUNDING LLC	1.9000	07/03/2018	1,100,000.00	1,099,883.89	1,099,760.56
108205	AUTOBAHN FUNDING	1.9200	07/06/2018	25,000,000.00	24,993,333.33	24,990,423.50
108208	SHEFFIELD RECEIVABL	1.9000	07/16/2018	23,321,000.00	23,302,537.54	23,298,236.84
108209	REGENCY MARKETS NO.	1.8900	07/05/2018	50,000,000.00	49,989,500.00	49,983,633.50
108210	REGENCY MARKETS NO.	1.8900	07/05/2018	50,000,000.00	49,989,500.00	49,983,633.50
108211	REGENCY MARKETS NO.	1.8900	07/05/2018	50,000,000.00	49,989,500.00	49,983,633.50
108212	REGENCY MARKETS NO.	1.8900	07/05/2018	50,000,000.00	49,989,500.00	49,983,633.50
108213	REGENCY MARKETS NO.	1.8900	07/05/2018	50,000,000.00	49,989,500.00	49,983,633.50
108214	REGENCY MARKETS NO.	1.8900	07/05/2018	20,949,000.00	20,944,600.71	20,942,142.76
108215	THUNDER BAY	2.2200	09/05/2018	39,200,000.00	39,040,456.00	39,037,546.58
108216	REGENCY MARKETS NO.	1.8800	07/11/2018	50,000,000.00	49,973,888.89	49,966,650.00
108217	REGENCY MARKETS NO.	1.8800	07/11/2018	50,000,000.00	49,973,888.89	49,966,650.00
108218	REGENCY MARKETS NO.	1.8800	07/11/2018	30,000,000.00	29,984,333.33	29,979,990.00
108219	REGENCY MARKETS NO.	1.9000	07/11/2018	50,000,000.00	49,973,611.11	49,966,650.00
108220	REGENCY MARKETS NO.	1.9000	07/11/2018	50,000,000.00	49,973,611.11	49,966,650.00
108221	REGENCY MARKETS NO.	1.9000	07/11/2018	47,915,000.00	47,889,711.53	47,883,040.70
108222	SHEFFIELD RECEIVABL	1.9000	07/16/2018	50,000,000.00	49,960,416.67	49,951,196.00
108225	AUTOBAHN FUNDING	1.9200	07/09/2018	50,000,000.00	49,978,666.67	49,972,375.00
108226	AUTOBAHN FUNDING	1.9200	07/09/2018	25,000,000.00	24,989,333.33	24,986,187.50
108227	ATLANTIC ASSET SEC	1.9500	07/19/2018	50,000,000.00	49,951,250.00	49,943,528.00
108228	SHEFFIELD RECEIVABL	1.9000	07/16/2018	26,679,000.00	26,657,879.13	26,652,959.16
108229	CIESCO LLC CP	2.2300	09/11/2018	16,304,000.00	16,231,284.16	16,228,929.21
108230	EMERSON ELECTRIC CO	1.9000	07/10/2018	50,000,000.00	49,976,250.00	49,970,361.00
108231	CHEVRON CORP CP	1.9100	07/10/2018	50,000,000.00	49,976,125.00	49,970,605.50
108232	AUTOBAHN FUNDING	1.9200	07/09/2018	25,000,000.00	24,989,333.33	24,986,187.50
108233	REGENCY MARKETS NO.	1.9000	07/09/2018	14,025,000.00	14,019,078.33	14,018,268.00
108234	REGENCY MARKETS NO.	1.9000	07/09/2018	46,356,000.00	46,336,427.47	46,333,749.12
108235	REGENCY MARKETS NO.	1.9000	07/09/2018	38,147,000.00	38,130,893.49	38,128,689.44
108237	SHEFFIELD RECEIVABL	2.0300	08/10/2018	50,000,000.00	49,887,222.22	49,875,516.50
108238	EXXON MOBIL CORP CP	1.9000	07/06/2018	50,000,000.00	49,986,805.56	49,981,430.50
108239	OLD LINE FUNDING LL	2.0500	08/13/2018	50,000,000.00	49,877,569.44	49,867,500.00
108240	AUTOBAHN FUNDING	1.9200	07/12/2018	25,000,000.00	24,985,333.33	24,981,872.25
108241	EXXON MOBIL CORP CP	1.9000	07/06/2018	50,000,000.00	49,986,805.56	49,981,430.50
108243	EXXON MOBIL CORP CP	1.9000	07/10/2018	50,000,000.00	49,976,250.00	49,970,636.00
108244	LA FAYETTE ASSET SE	2.3000	09/11/2018	22,133,000.00	22,031,188.20	22,031,089.93
108245	ATLANTIC ASSET SEC	1.9500	07/13/2018	50,000,000.00	49,967,500.00	49,961,208.50
108247	LA FAYETTE ASSET SE	2.2900	09/11/2018	12,465,000.00	12,407,910.30	12,407,605.66
108248	REGENCY MARKETS NO.	2.0000	07/12/2018	50,000,000.00	49,969,444.45	49,963,744.50
108249	REGENCY MARKETS NO.	2.0000	07/12/2018	50,000,000.00	49,969,444.45	49,963,744.50
108250	REGENCY MARKETS NO.	2.0000	07/12/2018	25,684,000.00	25,668,304.22	25,665,376.27
108251	CHEVRON CORP CP	1.9300	07/13/2018	50,000,000.00	49,967,833.33	49,962,375.00
108252	CREDIT AGRICOLE CIB	2.1000	08/15/2018	50,000,000.00	49,868,750.00	49,867,355.50
108253	LA FAYETTE ASSET SE	1.9700	07/20/2018	50,000,000.00	49,948,013.89	49,951,850.00
108254	REGENCY MARKETS NO.	2.0000	07/12/2018	35,000,000.00	34,978,611.11	34,974,621.15
108255	OLD LINE FUNDING LL	2.0500	08/06/2018	7,249,000.00	7,234,139.55	7,232,954.34
108256	LA FAYETTE ASSET SE	2.3000	09/11/2018	5,947,000.00	5,919,643.80	5,919,617.40
108257	TOYOTA MOTOR	1.9000	07/13/2018	12,500,000.00	12,492,083.33	12,490,627.75
108258	REGENCY MARKETS NO.	2.0000	07/12/2018	50,000,000.00	49,969,444.44	49,963,744.50
108259	REGENCY MARKETS NO.	2.0000	07/12/2018	20,002,000.00	19,989,776.56	19,987,496.35
108260	PEPSICO INC CP	1.9500	07/06/2018	41,500,000.00	41,488,760.42	41,484,425.88
108261	SHEFFIELD RECEIVABL	2.0600	08/13/2018	25,000,000.00	24,938,486.11	24,932,812.50
108262	AUTOBAHN FUNDING	1.9400	07/16/2018	10,000,000.00	9,991,916.67	9,990,428.10
108263	CAFCO LLC CP	2.1700	08/27/2018	50,000,000.00	49,828,208.33	49,826,441.50

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108264	SHEFFIELD RECEIVABL	1.9900	07/17/2018	50,000,000.00	49,955,777.78	49,948,375.00
108265	THUNDER BAY	1.9500	07/17/2018	1,600,000.00	1,598,613.33	1,598,376.00
108266	MONT BLANC CAPITAL	2.3000	09/13/2018	10,184,000.00	10,135,852.31	10,135,626.00
108267	LA FAYETTE ASSET SE	1.9500	07/13/2018	20,000,000.00	19,987,000.00	19,984,335.60
108268	THUNDER BAY	2.0500	08/15/2018	50,000,000.00	49,871,875.00	49,861,154.00
108270	AUTOBAHN FUNDING	1.9600	07/16/2018	40,000,000.00	39,967,333.33	39,961,712.40
108271	SHEFFIELD RECEIVABL	2.0000	07/17/2018	50,000,000.00	49,955,555.55	49,948,375.00
108272	SHEFFIELD RECEIVABL	1.9800	07/31/2018	50,000,000.00	49,917,500.00	49,907,511.00
108275	LA FAYETTE ASSET SE	2.3000	09/18/2018	7,192,000.00	7,155,700.38	7,155,185.95
108276	TOYOTA MOTOR	2.2000	08/27/2018	1,325,000.00	1,320,384.59	1,320,448.48
108277	MONT BLANC CAPITAL	2.0700	07/12/2018	15,237,000.00	15,227,362.60	15,225,951.50
108284	ATLANTIC ASSET SEC	1.9800	07/18/2018	50,000,000.00	49,953,250.00	49,946,509.50
108285	LA FAYETTE ASSET SE	2.3000	09/11/2018	10,570,000.00	10,521,378.00	10,521,331.07
108286	REGENCY MARKETS NO.	2.0000	07/09/2018	2,131,000.00	2,130,052.89	2,129,977.12
108287	SHEFFIELD RECEIVABL	1.9500	07/13/2018	1,000,000.00	999,350.00	999,196.94
108288	LA FAYETTE ASSET SE	2.3000	09/18/2018	16,291,000.00	16,208,775.70	16,207,610.44
108290	AUTOBAHN FUNDING	1.9800	07/20/2018	50,000,000.00	49,947,750.00	49,940,500.00
108291	AUTOBAHN FUNDING	1.9700	07/16/2018	20,000,000.00	19,983,583.34	19,980,856.20
108294	CAFCO LLC CP	2.2200	09/14/2018	50,000,000.00	49,768,750.00	49,764,187.50
108295	LA FAYETTE ASSET SE	2.3000	09/18/2018	9,511,000.00	9,462,995.87	9,462,315.57
108296	AUTOBAHN FUNDING	1.9800	07/20/2018	50,000,000.00	49,947,750.00	49,940,500.00
108297	REGENCY MARKETS NO.	2.0500	07/19/2018	50,000,000.00	49,948,750.00	49,943,416.50
108298	REGENCY MARKETS NO.	2.0500	07/19/2018	50,000,000.00	49,948,750.00	49,943,416.50
108299	REGENCY MARKETS NO.	2.0500	07/19/2018	32,507,000.00	32,473,680.33	32,470,212.80
108300	ATLANTIC ASSET SEC	1.9800	07/24/2018	50,000,000.00	49,936,750.00	49,928,541.50
108302	PEPSICO INC CP	1.9800	07/30/2018	11,440,000.00	11,421,753.20	11,420,366.79
108304	ATLANTIC ASSET SEC	1.9700	07/31/2018	50,000,000.00	49,917,916.66	49,907,333.50
108305	ATLANTIC ASSET SEC	2.0000	07/12/2018	29,300,000.00	29,282,094.44	29,278,944.73
108306	ATLANTIC ASSET SEC	2.2600	09/06/2018	9,990,000.00	9,947,980.95	9,947,473.37
108307	ATLANTIC ASSET SEC	2.2600	09/06/2018	2,510,000.00	2,499,442.66	2,499,315.13
108308	TORONTO DOMINION	2.0400	07/20/2018	50,000,000.00	49,946,166.67	49,941,929.00
108309	LA FAYETTE ASSET SE	2.0000	07/31/2018	25,000,000.00	24,958,333.34	24,953,844.50
108310	ATLANTIC ASSET SEC	2.0000	07/31/2018	48,401,000.00	48,320,331.67	48,311,296.97
108311	CANCARA ASSET SEC L	2.2800	09/19/2018	27,000,000.00	26,863,200.00	26,859,411.00
108312	EXXON MOBIL CORP CP	1.9500	07/16/2018	30,000,000.00	29,975,625.00	29,972,516.70
108313	AUTOBAHN FUNDING	1.9800	07/20/2018	30,000,000.00	29,968,650.00	29,964,300.00
108315	REGENCY MARKETS NO.	2.0500	07/11/2018	5,000,000.00	4,997,152.78	4,996,665.00
108316	ATLANTIC ASSET SEC	1.9500	07/19/2018	15,648,000.00	15,632,743.20	15,630,326.52
108317	OLD LINE FUNDING LL	1.9800	07/12/2018	30,000,000.00	29,981,850.00	29,978,203.20
108318	AUTOBAHN FUNDING	1.9700	07/31/2018	25,000,000.00	24,958,958.34	24,953,844.50
108319	AUTOBAHN FUNDING	1.9700	07/31/2018	15,000,000.00	14,975,375.00	14,972,306.70
108321	THUNDER BAY	2.0000	07/23/2018	1,319,000.00	1,317,387.89	1,317,197.36
108322	CIESCO LLC CP	2.2500	09/11/2018	3,396,000.00	3,380,718.00	3,380,363.32
108323	CAFCO LLC CP	2.2600	09/18/2018	1,700,000.00	1,691,568.94	1,691,489.38
108324	SHEFFIELD RECEIVABL	2.0600	08/21/2018	26,960,000.00	26,881,321.73	26,873,830.72
108325	LA FAYETTE ASSET SE	2.0000	07/30/2018	50,000,000.00	49,919,444.44	49,910,746.00
108326	ATLANTIC ASSET SEC	1.9800	07/23/2018	50,000,000.00	49,939,500.00	49,931,566.50
108327	THUNDER BAY	2.0500	07/20/2018	10,000,000.00	9,989,180.56	9,988,100.00
108328	AUTOBAHN FUNDING	1.9700	07/23/2018	50,000,000.00	49,939,805.56	49,931,666.50
108329	AUTOBAHN FUNDING	1.9700	07/23/2018	10,000,000.00	9,987,961.11	9,986,333.30
108330	ATLANTIC ASSET SEC	1.9700	07/23/2018	25,000,000.00	24,969,902.78	24,965,783.25
108331	ATLANTIC ASSET SEC	1.9700	07/24/2018	25,000,000.00	24,968,534.72	24,964,270.75
108332	EXXON MOBIL CORP CP	1.9400	07/16/2018	50,000,000.00	49,959,583.33	49,954,194.50
108333	EXXON MOBIL CORP CP	1.9400	07/18/2018	50,000,000.00	49,954,194.44	49,948,647.00
108334	ATLANTIC ASSET SEC	1.9600	07/30/2018	25,000,000.00	24,960,527.78	24,955,157.75
108337	CREDIT AGRICOLE CIB	2.1000	08/23/2018	50,000,000.00	49,845,416.67	49,841,111.00
108338	CREDIT AGRICOLE CIB	2.0950	08/21/2018	26,630,000.00	26,550,964.38	26,548,923.37
108339	REGENCY MARKETS NO.	1.9500	07/10/2018	32,778,000.00	32,762,020.73	32,758,019.19
108340	REGENCY MARKETS NO.	2.0300	07/25/2018	37,213,000.00	37,162,638.41	37,157,716.00
108341	TORONTO DOMINION	2.0500	07/31/2018	50,000,000.00	49,914,583.33	49,908,711.00
108342	JUPITER SEC COMPANY	2.0200	08/07/2018	50,000,000.00	49,896,194.44	49,886,250.00
108343	ATLANTIC ASSET SEC	1.9700	07/17/2018	50,000,000.00	49,956,222.23	49,949,500.00

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108344	OLD LINE FUNDING LL	2.1500	08/28/2018	9,000,000.00	8,968,825.00	8,967,449.97
108345	AUTOBAHN FUNDING	1.9800	07/31/2018	50,000,000.00	49,917,500.00	49,907,689.00
108346	AUTOBAHN FUNDING	1.9900	07/31/2018	35,000,000.00	34,941,958.33	34,935,382.30
108347	ATLANTIC ASSET SEC	1.9700	07/20/2018	50,000,000.00	49,948,013.89	49,940,500.00
108349	CREDIT AGRICOLE CIB	2.0900	08/30/2018	26,045,000.00	25,954,276.58	25,949,772.19
108350	THUNDER BAY	2.0200	08/15/2018	30,000,000.00	29,924,250.00	29,916,692.40
108357	SHEFFIELD RECEIVABL	2.0200	07/26/2018	50,000,000.00	49,929,861.11	49,922,487.50
108358	SHEFFIELD RECEIVABL	2.0000	07/26/2018	32,000,000.00	31,955,555.56	31,950,392.00
108359	MONT BLANC CAPITAL	2.3200	10/03/2018	11,066,000.00	10,998,964.63	10,997,184.20
108360	AUTOBAHN FUNDING	2.0000	08/01/2018	15,000,000.00	14,974,166.66	14,971,399.95
108361	AUTOBAHN FUNDING	1.9300	07/05/2018	30,000,000.00	29,993,566.67	29,990,180.10
108366	OLD LINE FUNDING LL	1.9700	07/26/2018	19,000,000.00	18,974,006.95	18,975,224.00
108367	PEPSICO INC CP	1.9500	07/31/2018	25,000,000.00	24,959,375.00	24,955,622.25
108368	ATLANTIC ASSET SEC	1.9700	07/26/2018	50,000,000.00	49,931,597.22	49,922,487.50
108369	ATLANTIC ASSET SEC	1.9700	07/26/2018	3,858,000.00	3,852,722.04	3,852,019.14
108370	CREDIT AGRICOLE CIB	2.2500	09/25/2018	37,248,000.00	37,047,792.00	37,039,767.29
108371	THUNDER BAY	1.9300	07/05/2018	30,000,000.00	29,993,566.67	29,990,180.10
108378	AUTOBAHN FUNDING	1.9300	07/05/2018	15,000,000.00	14,996,783.33	14,995,090.05
108379	AUTOBAHN FUNDING	1.9800	07/31/2018	50,000,000.00	49,917,500.00	49,907,689.00
108380	ATLANTIC ASSET SEC	1.9900	07/30/2018	50,000,000.00	49,919,847.23	49,910,315.50
108381	CIESCO LLC CP	2.1500	08/31/2018	50,000,000.00	49,817,847.22	49,808,812.50
108383	CIESCO LLC CP	2.2700	09/25/2018	25,000,000.00	24,864,430.56	24,858,833.25
108384	MONT BLANC CAPITAL	2.3200	10/03/2018	16,332,000.00	16,233,064.37	16,230,436.68
108385	ATLANTIC ASSET SEC	1.9800	07/30/2018	41,000,000.00	40,934,605.00	40,926,458.71
108386	MONT BLANC CAPITAL	2.3200	10/03/2018	2,328,000.00	2,313,897.49	2,313,522.94
108387	AUTOBAHN FUNDING	1.9800	07/31/2018	25,000,000.00	24,958,750.00	24,953,844.50
108388	ATLANTIC ASSET SEC	2.0000	07/31/2018	50,000,000.00	49,916,666.67	49,907,333.50
108389	ATLANTIC ASSET SEC	1.9700	07/30/2018	50,000,000.00	49,920,652.78	49,910,315.50
108390	ATLANTIC ASSET SEC	2.2100	09/14/2018	870,000.00	865,994.38	865,783.35
108391	ATLANTIC ASSET SEC	2.2500	09/14/2018	365,000.00	363,289.06	363,230.95
CPD TOTAL				**10,017,326,000.00**	**10,004,830,001.53**	**10,003,714,951.23**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,972,444.76	24,633,426.25
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,269,591.76	19,183,914.62
BNOT3 TOTAL				**44,660,000.00**	**44,242,036.52**	**43,817,340.87**
108008	TOYOTA MOTOR	2.4150	05/15/2019	40,000,000.00	40,000,000.00	39,996,366.40
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**39,996,366.40**
106293	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,853,713.12	49,792,969.00
106294	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,853,713.12	49,792,969.00
UST NOTE TOTAL				**100,000,000.00**	**99,707,426.24**	**99,585,938.00**
105724	UST BILL	1.2600	09/13/2018	50,000,000.00	49,870,500.00	49,809,389.00
105725	UST BILL	1.2600	09/13/2018	50,000,000.00	49,870,500.00	49,809,389.00
105726	UST BILL	1.2600	09/13/2018	50,000,000.00	49,870,500.00	49,809,389.00
105727	UST BILL	1.2600	09/13/2018	50,000,000.00	49,870,500.00	49,809,389.00
105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,806,979.16	49,729,439.00
105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,806,979.16	49,729,439.00
105982	UST BILL	1.3800	10/11/2018	50,000,000.00	49,804,500.01	49,729,439.00
105983	UST BILL	1.3800	10/11/2018	50,000,000.00	49,804,500.01	49,729,439.00
105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,804,854.16	49,729,439.00
105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,804,854.16	49,729,439.00
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,719,236.12	49,643,906.00
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,719,236.12	49,643,906.00
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,544,687.51	49,478,403.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,544,687.51	49,478,403.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,327,777.77	49,287,041.50
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,327,777.77	49,287,041.50
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,342,902.77	49,287,041.50
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,342,902.77	49,287,041.50
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,342,902.77	49,287,041.50

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107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,342,902.77	49,287,041.50
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	48,897,437.50	48,898,100.50
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	48,897,437.50	48,898,100.50
US TBILLS TOTAL				**1,100,000,000.00**	**1,090,664,555.54**	**1,089,377,258.00**
104946	LACCAL BANS	2.0590	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	2.0590	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	2.6200	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				**25,000,000.00**	**25,000,000.00**	**25,000,000.00**
107421	NORDEA BANK AB NY F	2.7370	03/27/2020	50,000,000.00	50,000,000.00	50,093,095.00
107422	NORDEA BANK AB NY F	2.7370	03/27/2020	50,000,000.00	50,000,000.00	50,093,095.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,186,190.00**
108054	MUFG UNION BANK NA	1.9000	07/03/2018	50,000,000.00	50,000,000.00	49,999,525.50
108061	MUFG UNION BANK NA	1.9000	07/05/2018	50,000,000.00	50,000,000.00	49,999,283.00
108067	MUFG UNION BANK NA	1.9000	07/02/2018	25,000,000.00	25,000,000.00	24,999,975.00
108089	MUFG UNION BANK NA	1.9000	07/05/2018	50,000,000.00	50,000,000.00	49,999,284.50
108090	MUFG UNION BANK NA	1.9000	07/06/2018	50,000,000.00	50,000,000.00	49,999,165.50
108124	MUFG UNION BANK NA	1.9000	07/02/2018	50,000,000.00	50,000,000.00	49,999,950.00
108138	MUFG UNION BANK NA	1.9100	07/13/2018	50,000,000.00	50,000,000.00	49,998,479.50
108242	MUFG UNION BANK NA	1.9200	07/20/2018	50,000,000.00	50,000,000.00	49,997,992.50
108354	MUFG UNION BANK NA	2.0800	08/16/2018	50,000,000.00	50,000,000.00	50,004,357.50
108392	MUFG UNION BANK NA	2.0800	08/17/2018	25,000,000.00	25,000,000.00	25,000,993.33
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**449,999,006.33**
106315	WESTPAC BANKING	1.8600	11/29/2018	50,000,000.00	50,002,058.61	49,885,971.00
106357	WESTPAC BANKING	1.8800	12/03/2018	50,000,000.00	50,002,112.52	49,885,588.50
107474	CANADIAN IMP. BK OF	2.2000	07/02/2018	50,000,000.00	50,000,013.81	50,000,350.00
107504	BNP PARIBAS SF CD	2.2600	07/02/2018	50,000,000.00	50,000,000.00	50,000,400.00
107505	BNP PARIBAS SF CD	2.2600	07/02/2018	50,000,000.00	50,000,000.00	50,000,400.00
107844	BARCLAYS BANK PLC N	2.4000	08/01/2018	50,000,000.00	50,000,000.00	50,016,760.50
107913	DNB BANK ASA NY CD	1.9100	07/02/2018	50,000,000.00	50,000,000.00	49,999,950.00
107918	BANK OF MONTREAL	1.9000	07/05/2018	50,000,000.00	50,000,000.00	49,999,317.50
107933	BANK OF MONTREAL	1.9500	07/05/2018	50,000,000.00	50,000,000.00	49,999,733.50
107961	SOCIETE GENERALE NY	1.9700	07/09/2018	50,000,000.00	50,000,000.00	50,000,717.00
108139	DNB BANK ASA NY CD	1.9100	07/31/2018	50,000,000.00	50,000,000.00	49,998,261.00
108140	TORONTO DOMINION	2.0700	07/31/2018	50,000,000.00	50,000,000.00	50,000,547.50
108149	BANK OF MONTREAL	2.0600	07/31/2018	50,000,000.00	50,000,000.00	49,998,776.50
108173	BANK OF MONTREAL	2.0700	07/31/2018	50,000,000.00	50,000,000.00	49,999,246.00
108195	SOCIETE GENERALE NY	2.0300	08/03/2018	50,000,000.00	50,000,000.00	50,002,781.50
108273	TORONTO DOMINION	2.0600	07/31/2018	50,000,000.00	50,000,415.56	50,000,188.00
108274	TORONTO DOMINION	2.0600	07/31/2018	50,000,000.00	50,000,415.56	50,000,188.00
108293	NORDEA BANK AB NY C	2.0000	07/16/2018	50,000,000.00	50,000,000.00	50,000,500.00
108303	NORDEA BANK AB NY C	2.0000	07/31/2018	50,000,000.00	50,000,000.00	49,998,750.00
108314	NORDEA BANK AB NY C	2.0000	07/31/2018	50,000,000.00	50,000,415.73	49,998,750.00
108320	BANK OF MONTREAL	2.0500	07/31/2018	50,000,000.00	50,000,000.00	49,998,449.50
108335	DNB BANK ASA NY CD	1.9300	07/24/2018	50,000,000.00	50,000,000.00	49,999,871.00
108336	BANK OF MONTREAL	2.0300	07/30/2018	50,000,000.00	50,000,000.00	49,997,730.00
108351	NORDEA BANK AB NY C	1.9500	07/25/2018	50,000,000.00	50,000,000.00	49,998,150.00
108352	CREDIT AGRICOLE CIB	2.1000	08/24/2018	50,000,000.00	50,000,000.00	50,001,047.50
108353	TORONTO DOMINION	2.1300	08/24/2018	50,000,000.00	50,000,000.00	50,002,132.00
108382	SOCIETE GENERALE NY	2.2700	08/31/2018	50,000,000.00	50,000,843.83	50,011,582.50
108393	SVENSKA	2.0200	08/31/2018	50,000,000.00	50,000,000.00	49,993,125.85
YANKEE CDS TOTAL				**1,400,000,000.00**	**1,400,006,275.62**	**1,399,789,264.85**
NTRD TOTAL				**31,810,048,000.00**	**31,781,026,339.76**	**31,359,050,281.88**
	NTRD HISTORICAL				**31,747,181,198.15**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,954,414.63	24,854,050.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,954,414.63**	**24,854,050.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,958,665.86	47,777,344.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,585,682.56	47,638,672.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,489,726.63	47,638,672.00
UST NOTE TOTAL				**150,000,000.00**	**149,034,075.05**	**143,054,688.00**
TRADE TOTAL				**175,000,000.00**	**173,988,489.68**	**167,908,738.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**31,985,048,000.00**	**31,955,014,829.44**	**31,526,959,019.88**
	PSI HISTORICAL				**31,920,672,120.03**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,456,475.00
FHLB TOTAL				15,000,000.00	15,000,000.00	14,456,475.00
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,456,475.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,731,214.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,541,540.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,272,754.00
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,272,754.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
GF TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,799,945.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	466,891.50
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,228.96	1,309,516.50
FFCB TOTAL				**7,000,000.00**	**6,993,228.96**	**6,576,353.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,624,760.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,633,160.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,915,880.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,859,266.20
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**19,033,066.20**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,595,906.33
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,595,906.33**
PHHPA TOTAL				**32,176,000.00**	**32,169,228.96**	**29,205,325.53**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,815.66	576,942.00
FHLB TOTAL				**600,000.00**	**599,815.66**	**576,942.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,739,799.70
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,739,799.70**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,815.66**	**4,316,741.70**
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,979,814.60
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,979,814.60**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,970,375.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,970,375.00**
SCP61-SCAQMD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,950,189.60**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,940,750.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,940,750.00**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2018 to June 30, 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**	**9,940,750.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,979,814.60
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,979,814.60**
SCP6F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,979,814.60**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,989,907.30
NEG CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,989,907.30**
SCP6U-SCAQMD TOTAL				**5,000,000.00**	**5,000,000.00**	**4,989,907.30**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,940,750.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,940,750.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,940,750.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2018	37,938,304.01	37,938,304.01	37,938,304.01
SCAQM TOTAL				**37,938,304.01**	**37,938,304.01**	**37,938,304.01**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2018	3,244,662.47	3,244,662.47	3,244,662.47
SLIM TOTAL				**3,244,662.47**	**3,244,662.47**	**3,244,662.47**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2018	39,197.05	39,197.05	39,197.05
WASIA TOTAL				**39,197.05**	**39,197.05**	**39,197.05**
				162,943,163.53	**162,936,208.15**	**158,319,871.26**
SPI					**162,935,363.53**	
SPI HISTORICAL TOTAL						

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,373,390.54
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	718,876.81
05/17/00	C.I. 2658M	146,481.92
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$39,240,710.42

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,034,089.60
04/13/16	COMMERCIAL PAPER 2016	860,295.92
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,013,980.70
02/09/93	DISNEY PROJECT 1993	7,463,036.95
03/21/12	DISNEY PROJECT, 2012	4,223,778.49
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,629,358.25
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,661,981.27
	U.S. BANK - TRUSTEE TOTAL	$90,896,613.29

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,201,003.13
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,129,381.09
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,937,932.35
	ZIONS BANK - TRUSTEE TOTAL	$25,268,316.57

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,417.90
	TREASURER TOTAL	$301,417.90

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 6/30/18
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	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.43	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				**25,000,000.00**	**25,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**25,000,000.00**	**25,000,000.00**	
NTRD - PSI NON-TRADING Total				**165,000,000.00**	**165,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 6/30/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 6/30/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,950,006,275.62	62.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	10,004,830,001.53	23.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,190,371,981.78	165.00	DAYS	149,034,075.05	1,168.00	DAYS
AGENCIES	18,526,576,044.31	1,014.00	DAYS	24,954,414.63	624.00	DAYS
MUNICIPALS	25,000,000.00	62.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,242,036.52	519.00	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	$31,781,026,339.76	610.00	DAYS	$173,988,489.68	1,090.00	DAYS

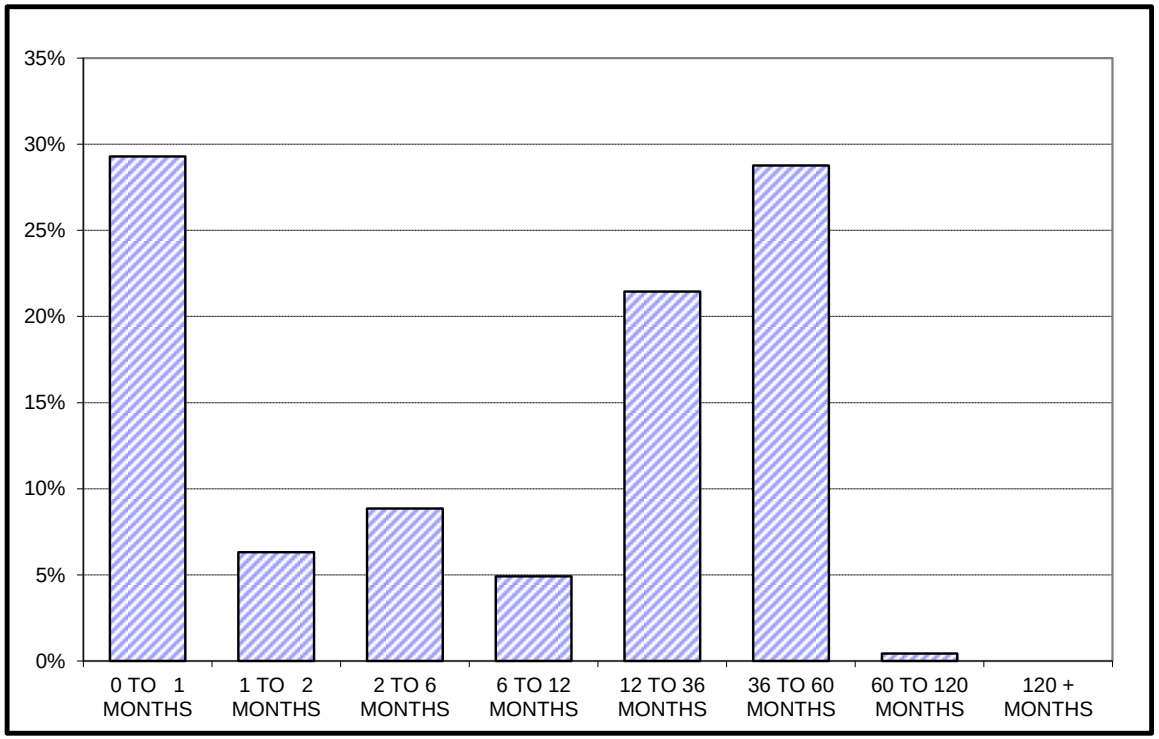
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 6/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	07/01/18-07/31/18	$9,359,220,988.81	29.29
1 TO 2 MONTHS	08/01/18-08/31/18	$2,016,813,546.02	6.31
2 TO 3 MONTHS	09/01/18-09/30/18	$657,937,199.92	2.06
3 TO 4 MONTHS	10/01/18-10/31/18	$503,083,982.65	1.57
4 TO 5 MONTHS	11/01/18-11/30/18	$589,403,430.78	1.84
5 TO 6 MONTHS	12/01/18-12/31/18	$1,079,528,955.78	3.38
6 TO 12 MONTHS	01/01/19-06/30/19	$1,571,915,224.54	4.92
12 TO 24 MONTHS	07/01/19-06/30/20	$3,555,511,406.16	11.13
24 TO 36 MONTHS	07/01/20-06/30/21	$3,294,856,434.39	10.31
36 TO 48 MONTHS	07/01/21-06/30/22	$5,429,022,059.32	16.99
48 TO 60 MONTHS	07/01/22-06/30/23	$3,761,213,720.02	11.77
60 TO 120 MONTHS	07/01/23-06/30/28	$136,507,881.05	0.43
120+ MONTHS	07/01/28-	$0.00	0.00
Portfolio Total:		**$31,955,014,829.44**	**100.00**
AVCCD			
48 TO 60 MONTHS	07/01/22-06/30/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	07/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	07/01/23-06/30/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	07/01/28-	$32,169,228.96	100.00
Portfolio Total:		**$32,169,228.96**	
SANIT			
36 TO 48 MONTHS	07/01/21-06/30/22	$4,499,815.66	100.00
Portfolio Total:		**$4,499,815.66**	**100.00**
SCAQM			
5 TO 6 MONTHS	12/01/18-12/31/18	$37,938,304.01	100.00
Portfolio Total:		**$37,938,304.01**	
SCP61			
5 TO 6 MONTHS	12/01/18-12/31/18	$10,000,000.00	66.67
6 TO 12 MONTHS	01/01/19-06/30/19	$5,000,000.00	33.33
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 6/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	01/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
5 TO 6 MONTHS	12/01/18-12/31/18	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
5 TO 6 MONTHS	12/01/18-12/31/18	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
6 TO 12 MONTHS	01/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
5 TO 6 MONTHS	12/01/18-12/31/18	$3,244,662.47	100.00
Portfolio Total:		**$3,244,662.47**	
WASIA			
5 TO 6 MONTHS	12/01/18-12/31/18	$39,197.05	100.00
Portfolio Total:		**$39,197.05**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 9,359,221	29.29%
1 TO 2 MONTHS	2,016,814	6.31%
2 TO 6 MONTHS	2,829,954	8.85%
6 TO 12 MONTHS	1,571,915	4.92%
12 TO 36 MONTHS	6,850,368	21.44%
36 TO 60 MONTHS	9,190,236	28.76%
60 TO 120 MONTHS	136,508	0.43%
120 + MONTHS	-	0.00%
	$ 31,955,015	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 6/30/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,244,662.47
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	37,938,304.01
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,197.05
	LAIF TOTAL	$41,222,163.53

POOLED MONEY INVESTMENT ACCOUNT

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

	May 2018	May 2017	Change
Average Daily Portfolio ($)	82,340,350	72,289,251	+10,051,099
Accrued Earnings ($)	122,758	56,771	+65,987
Effective Yield (%)	1.755	0.925	+0.83
Average Life-Month End (In Days)	190	186	+4
Total Security Transactions			
Amount ($)	29,512,016	20,833,626	+8,678,390
Number	592	418	+174
Total Time Deposit Transactions			
Amount ($)	2,585,480	2,604,000	-18,520
Number	107	95	+12
Average Workday Investment Activity ($)	1,458,977	1,065,347	+393,630
Prescribed Demand Account Balances For Services ($)	304,000	640,800	-336,800

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

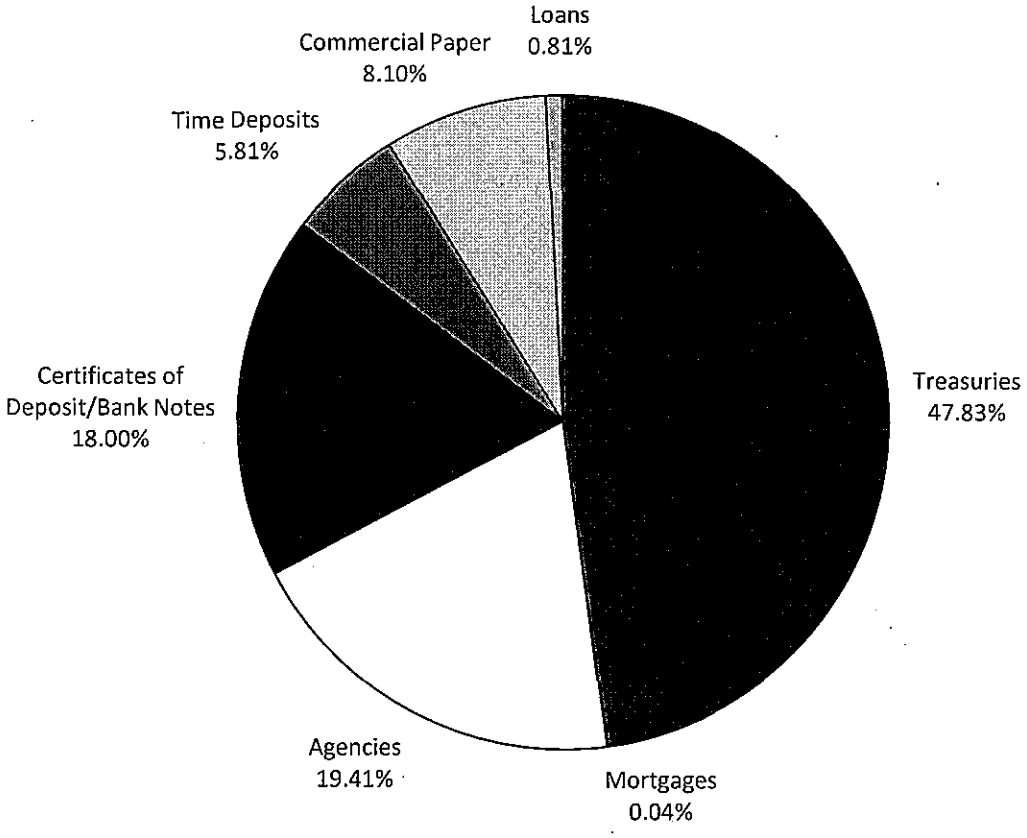
(Dollars In Thousands)

May 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,175,920	18.33	+1.05
Bonds	0	0.00	0
Notes	24,420,474	29.50	+2.63
Strips	0	0.00	0
Total Government	39,596,394	47.83	+3.68
Agency Debentures	3,306,853	3.99	+0.18
Certificates of Deposit	13,900,000	16.79	-3.23
Bank Notes	1,000,000	1.21	+0.05
Repurchases	0	0.00	0
Agency Discount Notes	12,568,407	15.18	+1.20
Time Deposits	4,810,240	5.81	0
GNMAs	0	0.00	0
Commercial Paper	6,703,898	8.10	-1.97
Remics	29,792	0.04	0
Corporate Bonds	0	0.00	0
AB 55 Loans	672,124	0.81	+0.08
GF Loans	0	0.00	0
Other	200,000	0.24	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	82,787,708	100.00	

INVESTMENT ACTIVITY	MAY 2018		APRIL 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	592	29,512,016	660	32,845,043
Other	24	933,956	33	3,845,052
Time Deposits	107	2,585,480	122	3,466,500
Total	723	33,031,452	815	40,156,595
PMIA Monthly Average Effective Yield (%)		1.755	1.661	
Year to Date Yield Last Day of Month (%)		1.327	1.278	

Pooled Money Investment Account
Portfolio Composition
$82.8 billion
05/31/18



INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/18 REDEMPTIONS									
	BN	BOFA	1.590	05/01/18	1.590	50,000	155	342,291.67	1.612
	BN	BOFA	1.590	05/01/18	1.590	50,000	155	342,291.67	1.612
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000	123	266,500.00	1.582
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000	123	266,500.00	1.582
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000	123	266,500.00	1.582
	CD	BOWEST	1.740	05/01/18	1.740	50,000	124	299,666.67	1.764
	CD	BOWEST	1.740	05/01/18	1.740	50,000	124	299,666.67	1.764
	CD	CITIBANK	1.760	05/01/18	1.760	50,000	133	325,111.11	1.784
	CD	CITIBANK	1.760	05/01/18	1.760	50,000	133	325,111.11	1.784
	CD	US BANK	1.260	05/01/18	1.260	50,000	320	560,000.00	1.278
	CD	US BANK	1.260	05/01/18	1.260	50,000	320	560,000.00	1.278
	CP	CR AG NY		05/01/18	1.660	50,000	1	2,305.56	1.683
	CP	CR AG NY		05/01/18	1.660	50,000	1	2,305.56	1.683
	CP	CR AG NY		05/01/18	1.660	50,000	1	2,305.56	1.683
	CP	CR AG NY		05/01/18	1.660	50,000	1	2,305.56	1.683
	CP	GE CO		05/01/18	1.740	50,000	21	50,750.00	1.766
	CP	GE CO		05/01/18	1.740	50,000	21	50,750.00	1.766
	CP	GE CO		05/01/18	1.780	50,000	25	61,805.56	1.807
	CP	BNP NY		05/01/18	1.730	50,000	27	64,875.00	1.756
	CP	BNP NY		05/01/18	1.730	50,000	27	64,875.00	1.756
	CP	MUFG BK		05/01/18	1.860	50,000	27	69,750.00	1.888
	CP	MUFG BK		05/01/18	1.860	50,000	27	69,750.00	1.888
	CP	GE CO		05/01/18	1.870	50,000	29	75,319.44	1.899
	CP	GE CO		05/01/18	1.870	50,000	29	75,319.44	1.899
	CP	TOKYO NY		05/01/18	1.950	50,000	42	113,750.00	1.982
	CP	TOKYO NY		05/01/18	1.950	50,000	42	113,750.00	1.982
	CP	JPM LLC		05/01/18	1.790	50,000	132	328,166.67	1.827
	CP	JPM LLC		05/01/18	1.790	50,000	132	328,166.67	1.827
	CP	TOYOTA		05/01/18	1.620	50,000	138	310,500.00	1.653
	CP	TOYOTA		05/01/18	1.620	50,000	138	310,500.00	1.653
	DN	FHLB		05/01/18	1.440	50,000	96	192,000.00	1.466
	DN	FHLB		05/01/18	1.440	50,000	96	192,000.00	1.466
	DN	FHLB		05/01/18	1.350	50,000	124	232,500.00	1.375
	DN	FHLB		05/01/18	1.350	50,000	124	232,500.00	1.375
	DN	FHLB		05/01/18	1.350	50,000	125	234,375.00	1.375
	DN	FHLB		05/01/18	1.350	50,000	125	234,375.00	1.375
	DN	FHLB		05/01/18	1.350	50,000	133	249,375.00	1.376
	DN	FHLB		05/01/18	1.350	50,000	133	249,375.00	1.376
	DN	FHLB		05/01/18	1.290	50,000	162	290,250.00	1.316
	DN	FHLB		05/01/18	1.290	50,000	162	290,250.00	1.316
	DN	FHLMC		05/01/18	1.180	50,000	299	490,027.78	1.208
	DN	FHLMC		05/01/18	1.180	50,000	299	490,027.78	1.208
	DN	FHLMC		05/01/18	1.180	50,000	299	490,027.78	1.208
	DN	FHLMC		05/01/18	1.180	50,000	299	490,027.78	1.208
	DN	FHLMC		05/01/18	1.155	50,000	309	495,687.50	1.183
	DN	FHLMC		05/01/18	1.155	50,000	309	495,687.50	1.183
	DN	FHLMC		05/01/18	1.160	50,000	315	507,500.00	1.188

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/18 REDEMPTIONS (Continued)									
	DN	FHLMC		05/01/18	1.160	50,000	315	507,500.00	1.188
	YCD	SE BANKEN	1.700	05/01/18	1.700	50,000	29	68,472.22	1.724
	YCD	SE BANKEN	1.700	05/01/18	1.700	50,000	29	68,472.22	1.724
	YCD	DNB	1.720	05/01/18	1.720	50,000	29	69,277.78	1.744
	YCD	DNB	1.720	05/01/18	1.720	50,000	29	69,277.78	1.744
	YCD	TOKYO-MIT	1.900	05/01/18	1.900	50,000	39	102,916.67	1.926
	YCD	TOKYO-MIT	1.900	05/01/18	1.900	50,000	39	102,916.67	1.926
	YCD	SUMITOMO	1.850	05/01/18	1.850	50,000	41	105,347.22	1.876
	YCD	SUMITOMO	1.850	05/01/18	1.850	50,000	41	105,347.22	1.876
	YCD	MIZUHO	1.740	05/01/18	1.740	50,000	89	215,083.33	1.764
	YCD	MIZUHO	1.740	05/01/18	1.740	50,000	89	215,083.33	1.764
	YCD	NAT AUB	1.690	05/01/18	1.690	50,000	90	211,250.00	1.713
	YCD	NAT AUB	1.690	05/01/18	1.690	50,000	90	211,250.00	1.713
	YCD	NORDEA AB	1.740	05/01/18	1.740	50,000	96	232,000.00	1.764
	YCD	NORDEA AB	1.740	05/01/18	1.740	50,000	96	232,000.00	1.764
	YCD	NORDEA AB	1.690	05/01/18	1.690	50,000	103	241,763.89	1.713
	YCD	NORDEA AB	1.690	05/01/18	1.690	50,000	103	241,763.89	1.713
	YCD	BARCLAYS	1.790	05/01/18	1.790	50,000	125	310,763.89	1.815
	YCD	BARCLAYS	1.790	05/01/18	1.790	50,000	125	310,763.89	1.815
	YCD	BNP	1.700	05/01/18	1.700	50,000	126	297,500.00	1.724
	YCD	BNP	1.700	05/01/18	1.700	50,000	126	297,500.00	1.724
	YCD	BNP	1.700	05/01/18	1.700	50,000	126	297,500.00	1.724
	YCD	BNP	1.700	05/01/18	1.700	50,000	126	297,500.00	1.724
05/01/18 PURCHASES									
	CP	CR AG NY		05/02/18	1.670	50,000			
	CP	CR AG NY		05/02/18	1.670	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	MUFG BK		05/11/18	1.720	50,000			
	CP	MUFG BK		05/11/18	1.720	50,000			
	CP	GE CO		06/01/18	1.840	50,000			
	CP	GE CO		06/01/18	1.840	50,000			
	DN	FHLB		09/04/18	1.860	50,000			
	DN	FHLB		09/04/18	1.860	50,000			
	DN	FHLMC		10/29/18	1.840	50,000			
	DN	FHLMC		10/29/18	1.840	50,000			
	TR	NOTE	2.375	04/30/20	2.508	50,000			
	TR	NOTE	2.375	04/30/20	2.508	50,000			
	TR	NOTE	2.375	04/30/20	2.508	50,000			
	TR	NOTE	2.375	04/30/20	2.508	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/18 REDEMPTIONS									
	CP	CR AG NY		05/02/18	1.670	50,000	1	2,319.44	1.693
	CP	CR AG NY		05/02/18	1.670	50,000	1	2,319.44	1.693
	CP	TOKYO NY		05/02/18	1.960	50,000	42	114,333.33	1.992
	CP	TOKYO NY		05/02/18	1.960	50,000	42	114,333.33	1.992
	CP	GE CTS		05/02/18	1.700	50,000	119	280,972.22	1.733
	CP	TOYOTA		05/02/18	1.660	50,000	133	306,638.89	1.693
	CP	TOYOTA		05/02/18	1.660	50,000	133	306,638.89	1.693
	CP	COCA COLA		05/02/18	1.550	50,000	148	318,611.11	1.582
	CP	COCA COLA		05/02/18	1.550	50,000	148	318,611.11	1.582
	DN	FHLMC		05/02/18	1.340	50,000	148	275,444.44	1.366
	DN	FHLMC		05/02/18	1.340	50,000	148	275,444.44	1.366
	YCD	NORINCHUK	1.880	05/02/18	1.880	50,000	37	96,611.11	1.906
	YCD	NORINCHUK	1.880	05/02/18	1.880	50,000	37	96,611.11	1.906
	YCD	SOC GEN	1.640	05/02/18	1.640	50,000	90	205,000.00	1.663
	YCD	SOC GEN	1.640	05/02/18	1.640	50,000	90	205,000.00	1.663
	YCD	SVENSKA	1.660	05/02/18	1.660	50,000	104	239,777.78	1.683
	YCD	SVENSKA	1.660	05/02/18	1.660	50,000	104	239,777.78	1.683
	YCD	LLOYDS	1.740	05/02/18	1.740	50,000	126	304,500.00	1.764
	YCD	LLOYDS	1.740	05/02/18	1.740	50,000	126	304,500.00	1.764
05/02/18 PURCHASES									
	BN	BOFA	2.500	01/02/19	2.500	50,000			
	BN	BOFA	2.500	01/02/19	2.500	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	CP	SOC GEN NY		05/03/18	1.690	50,000			
	YCD	NORINCHUK	1.760	05/22/18	1.760	50,000			
	YCD	NORINCHUK	1.760	05/22/18	1.760	50,000			
05/02/18 REDEMPTIONS									
	CP	SOC GEN NY		05/03/18	1.690	50,000	1	2,347.22	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	1	2,347.22	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	1	2,347.22	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	2	4,694.44	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	2	4,694.44	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	2	4,694.44	1.714
	CP	SOC GEN NY		05/03/18	1.690	50,000	2	4,694.44	1.714
	TR	BILL		05/03/18	1.650	50,000	27	61,875.00	1.675
	TR	BILL		05/03/18	1.650	50,000	27	61,875.00	1.675
	TR	BILL		05/03/18	1.640	50,000	28	63,777.78	1.665
	TR	BILL		05/03/18	1.640	50,000	28	63,777.78	1.665
	TR	BILL		05/03/18	1.640	50,000	28	63,777.78	1.665
	TR	BILL		05/03/18	1.640	50,000	28	63,777.78	1.665
	TR	BILL		05/03/18	1.610	50,000	29	64,847.22	1.634
	TR	BILL		05/03/18	1.610	50,000	29	64,847.22	1.634

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/03/18 REDEMPTIONS (Continued)									
	TR	BILL		05/03/18	1.357	50,000	140	263,861.11	1.383
	TR	BILL		05/03/18	1.357	50,000	140	263,861.11	1.383
	TR	BILL		05/03/18	1.325	50,000	149	274,201.39	1.351
	TR	BILL		05/03/18	1.325	50,000	149	274,201.39	1.351
	TR	BILL		05/03/18	1.335	50,000	149	276,270.83	1.361
	TR	BILL		05/03/18	1.335	50,000	149	276,270.83	1.361
	TR	BILL		05/03/18	1.335	50,000	149	276,270.83	1.361
	TR	BILL		05/03/18	1.335	50,000	149	276,270.83	1.361
05/03/18 PURCHASES									
	CP	RABO NY		05/14/18	1.700	50,000			
	CP	SOC GEN NY		05/23/18	1.730	50,000			
	CP	SOC GEN NY		05/23/18	1.730	50,000			
	CP	SOC GEN NY		05/23/18	1.730	50,000			
	TR	BILL		11/01/18	1.970	50,000			
	TR	BILL		11/01/18	1.970	50,000			
	TR	BILL		11/01/18	1.970	50,000			
	TR	BILL		11/01/18	1.972	50,000			
	TR	BILL		11/01/18	1.972	50,000			
	TR	BILL		11/01/18	1.972	50,000			
05/04/18 REDEMPTIONS									
	CP	CR AG NY		05/04/18	1.690	50,000	21	49,291.67	1.715
	CP	CR AG NY		05/04/18	1.690	50,000	21	49,291.67	1.715
05/04/18 PURCHASES									
	CP	TOYOTA		10/29/18	2.370	50,000			
	CP	TOYOTA		10/29/18	2.370	50,000			
	DN	FHLB		10/23/18	1.880	50,000			
	DN	FHLB		10/23/18	1.880	50,000			
	TR	NOTE	1.250	11/30/18	2.061	50,000			
	TR	NOTE	1.250	11/30/18	2.061	50,000			
	TR	NOTE	1.250	11/30/18	2.061	50,000			
05/07/18 REDEMPTIONS									
	CP	MUFG BK		05/07/18	1.830	50,000	26	66,083.33	1.858
	CP	MUFG BK		05/07/18	1.830	50,000	26	66,083.33	1.858
	CP	CR AG NY		05/07/18	1.700	50,000	32	75,555.56	1.726
	CP	CR AG NY		05/07/18	1.700	50,000	32	75,555.56	1.726
	CP	GE CTS		05/07/18	1.770	50,000	90	221,250.00	1.803
	CP	GE CTS		05/07/18	1.770	50,000	90	221,250.00	1.803
	YCD	DNB	1.730	05/07/18	1.730	50,000	31	74,486.11	1.754
	YCD	DNB	1.730	05/07/18	1.730	50,000	31	74,486.11	1.754

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/07/18 REDEMPTIONS (Continued)									
	YCD	NORDEA AB	1.800	05/07/18	1.800	50,000	41	102,500.00	1.825
	YCD	NORDEA AB	1.800	05/07/18	1.800	50,000	41	102,500.00	1.825
	YCD	NORINCHUK	1.900	05/07/18	1.900	50,000	53	139,861.11	1.926
	YCD	NORINCHUK	1.900	05/07/18	1.900	50,000	53	139,861.11	1.926
	YCD	DNB	1.730	05/07/18	1.730	50,000	96	230,666.67	1.754
	YCD	DNB	1.730	05/07/18	1.730	50,000	96	230,666.67	1.754
05/07/18 PURCHASES									
	TR	NOTE	1.250	11/30/18	2.073	50,000			
	TR	NOTE	1.250	11/30/18	2.073	50,000			
	TR	NOTE	1.250	11/30/18	2.080	50,000			
	TR	NOTE	1.250	11/30/18	2.080	50,000			
05/08/18 REDEMPTIONS									
	CP	TOKYO NY		05/08/18	1.990	50,000	48	132,666.67	2.023
	CP	TOKYO NY		05/08/18	1.990	50,000	48	132,666.67	2.023
	CP	SOC GEN NY		05/08/18	1.940	50,000	49	132,027.78	1.972
	CP	SOC GEN NY		05/08/18	1.940	50,000	49	132,027.78	1.972
	YCD	SUMITOMO	1.850	05/08/18	1.850	50,000	26	66,805.56	1.876
	YCD	SUMITOMO	1.850	05/08/18	1.850	50,000	26	66,805.56	1.876
	YCD	DNB	1.780	05/08/18	1.780	50,000	43	106,305.56	1.805
	YCD	DNB	1.780	05/08/18	1.780	50,000	43	106,305.56	1.805
	YCD	NAT AUB	1.690	05/08/18	1.690	50,000	96	225,333.33	1.713
	YCD	NAT AUB	1.690	05/08/18	1.690	50,000	96	225,333.33	1.713
05/08/18 PURCHASES									
	CP	SOC GEN NY		05/09/18	1.700	50,000			
	CP	SOC GEN NY		05/09/18	1.700	50,000			
	CP	MUFG BK		05/25/18	1.760	50,000			
	CP	MUFG BK		05/25/18	1.760	50,000			
	DN	FHLB		10/23/18	1.880	50,000			
	DN	FHLB		10/23/18	1.880	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	YCD	DNB	1.720	06/01/18	1.720	50,000			
	YCD	DNB	1.720	06/01/18	1.720	50,000			
05/09/18 REDEMPTIONS									
	CP	SOC GEN NY		05/09/18	1.700	50,000	1	2,361.11	1.724
	CP	SOC GEN NY		05/09/18	1.700	50,000	1	2,361.11	1.724
	CP	GE CO		05/09/18	1.870	50,000	28	72,722.22	1.899
	CP	MIZUHO NY		05/09/18	1.860	50,000	29	74,916.67	1.889
	CP	MIZUHO NY		05/09/18	1.860	50,000	29	74,916.67	1.889

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/18 REDEMPTIONS (Continued)									
	CP	CR AG NY		05/09/18	1.700	50,000	30	70,833.33	1.726
	CP	CR AG NY		05/09/18	1.700	50,000	30	70,833.33	1.726
	CP	GE CO		05/09/18	1.870	50,000	35	90,902.78	1.899
	CP	GE CO		05/09/18	1.870	50,000	35	90,902.78	1.899
	CP	GE CO		05/09/18	1.870	50,000	35	90,902.78	1.899
	YCD	NORINCHUK	1.890	05/09/18	1.890	50,000	30	78,750.00	1.916
	YCD	NORINCHUK	1.890	05/09/18	1.890	50,000	30	78,750.00	1.916
	YCD	SUMITOMO	1.870	05/09/18	1.870	50,000	33	85,708.33	1.896
	YCD	SUMITOMO	1.870	05/09/18	1.870	50,000	33	85,708.33	1.896
05/09/18 PURCHASES									
	TR	BILL		11/01/18	1.991	50,000			
	TR	BILL		11/01/18	1.991	50,000			
	TR	NOTE	1.250	11/30/18	2.088	50,000			
	TR	NOTE	1.250	11/30/18	2.088	50,000			
05/10/18 REDEMPTIONS									
	CP	MUFG BK		05/10/18	1.890	50,000	30	78,750.00	1.919
	CP	MUFG BK		05/10/18	1.890	50,000	30	78,750.00	1.919
	CP	GE CO		05/10/18	1.870	50,000	35	90,902.78	1.899
	CP	GE CO		05/10/18	1.870	50,000	35	90,902.78	1.899
	YCD	SWEDBANK	1.720	05/10/18	1.720	50,000	31	74,055.56	1.744
	YCD	SWEDBANK	1.720	05/10/18	1.720	50,000	31	74,055.56	1.744
05/10/18 PURCHASES									
	CP	RABO NY		05/11/18	1.690	50,000			
	CP	RABO NY		05/11/18	1.690	50,000			
	CP	RABO NY		05/11/18	1.690	50,000			
	CP	RABO NY		05/14/18	1.690	50,000			
	CP	RABO NY		05/14/18	1.690	50,000			
05/11/18 REDEMPTIONS									
	CP	RABO NY		05/11/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/11/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/11/18	1.690	50,000	1	2,347.22	1.714
	CP	MUFG BK		05/11/18	1.720	50,000	10	23,888.89	1.745
	CP	MUFG BK		05/11/18	1.720	50,000	10	23,888.89	1.745
	CP	CR AG NY		05/11/18	1.700	50,000	30	70,833.33	1.726
	CP	CR AG NY		05/11/18	1.700	50,000	30	70,833.33	1.726
	CP	CR AG NY		05/11/18	1.870	50,000	45	116,875.00	1.900
	CP	CR AG NY		05/11/18	1.870	50,000	45	116,875.00	1.900
	CP	SOC GEN NY		05/11/18	1.920	50,000	53	141,333.33	1.952
	CP	SOC GEN NY		05/11/18	1.920	50,000	53	141,333.33	1.952

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/18 REDEMPTIONS (Continued)									
	CP	MIZUHO NY		05/11/18	1.830	50,000	85	216,041.67	1.863
	CP	MIZUHO NY		05/11/18	1.830	50,000	85	216,041.67	1.863
	YCD	MUFG BK	1.870	05/11/18	1.870	50,000	35	90,902.78	1.896
	YCD	MUFG BK	1.870	05/11/18	1.870	50,000	35	90,902.78	1.896
05/11/18 PURCHASES									
	CP	RABO NY		05/14/18	1.690	50,000			
	CP	RABO NY		05/14/18	1.690	50,000			
	CP	MUFG BK		06/04/18	1.810	50,000			
	CP	MUFG BK		06/04/18	1.810	50,000			
	DN	FHLB		10/01/18	1.860	50,000			
	DN	FHLB		10/01/18	1.860	50,000			
	DN	FHLMC		10/23/18	1.940	50,000			
	DN	FHLMC		10/23/18	1.940	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	TR	NOTE	1.250	11/30/18	2.075	50,000			
	TR	NOTE	1.250	11/30/18	2.075	50,000			
	TR	NOTE	1.250	11/30/18	2.075	50,000			
05/14/18 REDEMPTIONS									
	CP	RABO NY		05/14/18	1.690	50,000	3	7,041.67	1.714
	CP	RABO NY		05/14/18	1.690	50,000	3	7,041.67	1.714
	CP	RABO NY		05/14/18	1.690	50,000	4	9,388.89	1.714
	CP	RABO NY		05/14/18	1.690	50,000	4	9,388.89	1.714
	CP	RABO NY		05/14/18	1.700	50,000	11	25,972.22	1.725
05/14/18 PURCHASES									
	CP	MUFG BK		06/28/18	1.940	50,000			
	CP	MUFG BK		06/28/18	1.940	50,000			
	DN	FHLMC		10/29/18	1.940	50,000			
	DN	FHLMC		10/29/18	1.940	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	TR	BILL		11/01/18	1.990	50,000			
	TR	BILL		11/01/18	1.990	50,000			
05/15/18 REDEMPTIONS									
	TR	NOTE	1.000	05/15/18	0.930	50,000	721	919,412.36	0.930
	TR	NOTE	1.000	05/15/18	0.930	50,000	721	919,412.36	0.930
	TR	NOTE	1.000	05/15/18	0.930	50,000	721	919,412.36	0.930
	TR	NOTE	1.000	05/15/18	0.930	50,000	721	919,412.36	0.930
	TR	NOTE	1.000	05/15/18	0.861	50,000	726	857,846.47	0.860
	TR	NOTE	1.000	05/15/18	0.861	50,000	726	857,846.47	0.860

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/15/18 REDEMPTIONS (Continued)									
	TR	NOTE	1.000	05/15/18	1.000	50,000	1,090	1,491,847.83	1.002
	TR	NOTE	1.000	05/15/18	1.000	50,000	1,090	1,491,847.83	1.002
	YCD	DNB	1.700	05/15/18	1.700	50,000	15	35,416.67	1.724
	YCD	DNB	1.700	05/15/18	1.700	50,000	15	35,416.67	1.724
05/15/18 PURCHASES									
	CP	RABO NY		05/16/18	1.690	50,000			
	CP	RABO NY		05/16/18	1.690	50,000			
	CP	MUFG BK		05/29/18	1.750	50,000			
	CP	MUFG BK		05/29/18	1.750	50,000			
	CP	NISSAN		06/29/18	1.930	50,000			
	DN	FHLB		10/29/18	1.950	50,000			
	DN	FHLB		10/29/18	1.950	50,000			
	DN	FHLMC		02/01/19	2.010	50,000			
	DN	FHLMC		02/01/19	2.010	50,000			
	TR	BILL		11/01/18	1.995	50,000			
	TR	NOTE	1.250	11/30/18	2.092	50,000			
	TR	NOTE	1.250	11/30/18	2.092	50,000			
	TR	NOTE	1.250	11/30/18	2.092	50,000			
	TR	NOTE	1.250	11/30/18	2.092	50,000			
	TR	BILL		04/25/19	2.208	50,000			
	TR	BILL		04/25/19	2.208	50,000			
	YCD	DNB	2.200	08/20/18	2.200	50,000			
	YCD	DNB	2.200	08/20/18	2.200	50,000			
05/16/18 REDEMPTIONS									
	CP	RABO NY		05/16/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/16/18	1.690	50,000	1	2,347.22	1.714
	CP	JPM LLC		05/16/18	1.610	50,000	183	409,208.33	1.646
05/16/18 PURCHASES									
	TR	NOTE	2.375	04/30/20	2.577	50,000			
	TR	NOTE	2.375	04/30/20	2.577	50,000			
	TR	NOTE	2.375	04/30/20	2.577	50,000			
	TR	NOTE	2.375	04/30/20	2.577	50,000			
	TR	NOTE	2.625	05/15/21	2.747	50,000			
	TR	NOTE	2.625	05/15/21	2.747	50,000			
	TR	NOTE	2.625	05/15/21	2.747	50,000			
	TR	NOTE	2.625	05/15/21	2.747	50,000			
05/17/18 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/17/18	**PURCHASES**								
	CP	RABO NY		05/18/18	1.690	50,000			
	CP	RABO NY		05/18/18	1.690	50,000			
	CP	MUFG BK		06/01/18	1.750	50,000			
	CP	MUFG BK		06/01/18	1.750	50,000			
	CP	MUFG BK		06/06/18	1.800	50,000			
	CP	PEPSICO		06/22/18	1.790	50,000			
	TR	BILL		11/01/18	2.005	50,000			
	TR	BILL		11/01/18	2.005	50,000			
	TR	NOTE	1.250	11/30/18	2.093	50,000			
	TR	NOTE	1.250	11/30/18	2.093	50,000			
	TR	NOTE	1.250	11/30/18	2.093	50,000			
	YCD	NAT AUB	2.280	10/23/18	2.280	50,000			
	YCD	NAT AUB	2.280	10/23/18	2.280	50,000			
05/18/18	**REDEMPTIONS**								
	CP	RABO NY		05/18/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/18/18	1.690	50,000	1	2,347.22	1.714
05/18/18	**PURCHASES**								
	CP	GE CO		05/21/18	1.700	50,000			
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000			
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000			
	YCD	MIZUHO	2.020	07/27/18	2.020	50,000			
	YCD	MIZUHO	2.020	07/27/18	2.020	50,000			
	YCD	MUFG BK	2.060	07/30/18	2.060	50,000			
	YCD	MUFG BK	2.060	07/30/18	2.060	50,000			
05/21/18	**REDEMPTIONS**								
	CD	MUFG UNION	1.630	05/21/18	1.630	50,000	109	246,763.89	1.653
	CD	MUFG UNION	1.630	05/21/18	1.630	50,000	109	246,763.89	1.653
	CP	GE CO		05/21/18	1.700	50,000	3	7,083.33	1.724
	CP	MUFG BK		05/21/18	1.890	50,000	33	86,625.00	1.920
	CP	MUFG BK		05/21/18	1.890	50,000	33	86,625.00	1.920
	CP	LIBERTY		05/21/18	2.000	50,000	88	244,444.44	2.038
	CP	LIBERTY		05/21/18	2.000	50,000	88	244,444.44	2.038
	CP	RABO NY		05/21/18	1.690	50,000	118	276,972.22	1.723
	CP	RABO NY		05/21/18	1.690	50,000	118	276,972.22	1.723
	DEB	FNMA	0.875	05/21/18	1.227	50,000	327	549,034.72	1.230
	DEB	FNMA	0.875	05/21/18	1.121	50,000	389	596,666.67	1.123
	DEB	FNMA	0.875	05/21/18	1.141	50,000	404	630,895.83	1.143
	DN	FNMA		05/21/18	1.410	50,000	112	219,333.33	1.436
	DN	FNMA		05/21/18	1.410	50,000	112	219,333.33	1.436
	YCD	SWEDBANK	1.720	05/21/18	1.720	50,000	34	81,222.22	1.744
	YCD	SWEDBANK	1.720	05/21/18	1.720	50,000	34	81,222.22	1.744

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/21/18 REDEMPTIONS (Continued)									
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000	61	169,444.44	2.028
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000	61	169,444.44	2.028
	YCD	MIZUHO	2.000	05/21/18	2.000	50,000	61	169,444.44	2.028
	YCD	SUMITOMO	1.980	05/21/18	1.980	50,000	63	173,250.00	2.008
	YCD	SUMITOMO	1.980	05/21/18	1.980	50,000	63	173,250.00	2.008
	YCD	TORONTO	1.820	05/21/18	1.820	50,000	102	257,833.33	1.845
	YCD	TORONTO	1.820	05/21/18	1.820	50,000	102	257,833.33	1.845
	YCD	DNB	1.770	05/21/18	1.770	50,000	112	275,333.33	1.795
	YCD	DNB	1.770	05/21/18	1.770	50,000	112	275,333.33	1.795
	YCD	CIBC	1.700	05/21/18	1.700	50,000	116	273,888.89	1.724
	YCD	CIBC	1.700	05/21/18	1.700	50,000	116	273,888.89	1.724
	YCD	SWEDBANK	1.760	05/21/18	1.760	50,000	117	286,000.00	1.784
	YCD	SWEDBANK	1.760	05/21/18	1.760	50,000	117	286,000.00	1.784
05/21/18 PURCHASES									
	CP	GE CO		06/22/18	1.870	50,000			
	CP	GE CO		06/22/18	1.870	50,000			
	CP	MUFG BK		07/24/18	2.030	50,000			
	CP	MUFG BK		07/24/18	2.030	50,000			
	CP	CR AG NY		07/27/18	2.000	50,000			
	CP	CR AG NY		07/27/18	2.000	50,000			
	DEB	FHLB	2.625	05/28/20	2.643	50,000			
	DEB	FHLB	2.625	05/28/20	2.643	50,000			
	DN	FHLB		07/30/18	1.880	50,000			
	DN	FHLB		07/30/18	1.880	50,000			
	DN	FHLMC		10/29/18	1.950	50,000			
	DN	FHLMC		10/29/18	1.950	50,000			
	DN	FHLMC		10/29/18	1.950	50,000			
	DN	FHLMC		10/29/18	1.950	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		02/01/19	2.020	50,000			
	TR	BILL		11/01/18	2.015	50,000			
	TR	BILL		11/01/18	2.015	50,000			
	TR	NOTE	1.250	11/30/18	2.114	50,000			
	TR	NOTE	1.250	11/30/18	2.114	50,000			
	YCD	SWEDBANK	1.840	07/20/18	1.840	50,000			
	YCD	SWEDBANK	1.840	07/20/18	1.840	50,000			
	YCD	MIZUHO	2.240	08/20/18	2.240	50,000			
	YCD	MIZUHO	2.240	08/20/18	2.240	50,000			
	YCD	CIBC	2.380	11/28/18	2.380	50,000			
	YCD	CIBC	2.380	11/28/18	2.380	50,000			
	YCD	TORONTO	2.380	11/28/18	2.380	50,000			
	YCD	TORONTO	2.380	11/28/18	2.380	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/22/18 REDEMPTIONS									
	CP	MUFG BK		05/22/18	1.880	50,000	27	70,500.00	1.909
	CP	MUFG BK		05/22/18	1.880	50,000	27	70,500.00	1.909
	YCD	NORINCHUK	1.760	05/22/18	1.760	50,000	20	48,888.89	1.784
	YCD	NORINCHUK	1.760	05/22/18	1.760	50,000	20	48,888.89	1.784
05/22/18 PURCHASES									
	CP	RABO NY		05/31/18	1.700	50,000			
	CP	RABO NY		05/31/18	1.700	50,000			
	CP	CR AG NY		07/24/18	1.980	50,000			
	CP	CR AG NY		07/24/18	1.980	50,000			
	DN	FHLB		11/28/18	2.000	50,000			
	DN	FHLB		11/28/18	2.000	50,000			
	TR	NOTE	1.250	11/30/18	2.115	50,000			
	TR	NOTE	1.250	11/30/18	2.115	50,000			
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000			
	YCD	NORINCHUK	1.900	06/22/18	1.900	50,000			
	YCD	DNB	2.240	09/24/18	2.240	50,000			
	YCD	DNB	2.240	09/24/18	2.240	50,000			
05/23/18 REDEMPTIONS									
	CD	MUFG UNION	1.800	05/23/18	1.800	50,000	91	227,500.00	1.825
	CD	MUFG UNION	1.800	05/23/18	1.800	50,000	91	227,500.00	1.825
	CP	SOC GEN NY		05/23/18	1.730	50,000	20	48,055.56	1.756
	CP	SOC GEN NY		05/23/18	1.730	50,000	20	48,055.56	1.756
	CP	SOC GEN NY		05/23/18	1.730	50,000	20	48,055.56	1.756
	CP	CR AG NY		05/23/18	1.700	50,000	36	85,000.00	1.727
	CP	CR AG NY		05/23/18	1.700	50,000	36	85,000.00	1.727
	CP	MUFG BK		05/23/18	1.900	50,000	36	95,000.00	1.930
	CP	MUFG BK		05/23/18	1.900	50,000	36	95,000.00	1.930
	CP	GE CO		05/23/18	1.860	50,000	40	103,333.33	1.890
	CP	GE CO		05/23/18	1.860	50,000	40	103,333.33	1.890
	CP	GE CO		05/23/18	1.860	50,000	40	103,333.33	1.890
	DN	FHLB		05/23/18	1.635	50,000	76	172,583.33	1.663
	DN	FHLB		05/23/18	1.635	50,000	76	172,583.33	1.663
	YCD	NORINCHUK	1.850	05/23/18	1.850	50,000	28	71,944.44	1.876
	YCD	NORINCHUK	1.850	05/23/18	1.850	50,000	28	71,944.44	1.876
	YCD	NORINCHUK	1.860	05/23/18	1.860	50,000	34	87,833.33	1.886
	YCD	NORINCHUK	1.860	05/23/18	1.860	50,000	34	87,833.33	1.886
	YCD	NORDEA AB	1.960	05/23/18	1.960	50,000	84	228,666.67	1.987
	YCD	NORDEA AB	1.960	05/23/18	1.960	50,000	84	228,666.67	1.987
	YCD	LLOYDS	1.980	05/23/18	1.980	50,000	86	236,500.00	2.008
	YCD	LLOYDS	1.980	05/23/18	1.980	50,000	86	236,500.00	2.008

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/23/18 PURCHASES									
	CP	GE CO		06/28/18	1.970	50,000			
	CP	GE CO		06/28/18	1.970	50,000			
	CP	MUFG BK		07/30/18	2.080	50,000			
	CP	MUFG BK		07/30/18	2.080	50,000			
	YCD	MIZUHO	2.020	07/24/18	2.020	50,000			
	YCD	MIZUHO	2.020	07/24/18	2.020	50,000			
05/24/18 REDEMPTIONS									
	TR	BILL		05/24/18	1.158	50,000	343	551,420.14	1.187
	TR	BILL		05/24/18	1.158	50,000	343	551,420.14	1.187
	TR	BILL		05/24/18	1.170	50,000	343	557,375.00	1.200
	TR	BILL		05/24/18	1.170	50,000	343	557,375.00	1.200
	TR	BILL		05/24/18	1.170	50,000	343	557,375.00	1.200
	TR	BILL		05/24/18	1.170	50,000	343	557,375.00	1.200
	TR	BILL		05/24/18	1.110	50,000	364	561,166.67	1.138
	TR	BILL		05/24/18	1.110	50,000	364	561,166.67	1.138
	TR	BILL		05/24/18	1.118	50,000	364	564,958.33	1.146
	TR	BILL		05/24/18	1.118	50,000	364	564,958.33	1.146
	TR	BILL		05/24/18	1.128	50,000	364	570,013.89	1.156
	TR	BILL		05/24/18	1.128	50,000	364	570,013.89	1.156
	TR	BILL		05/24/18	1.140	50,000	364	576,333.33	1.169
	TR	BILL		05/24/18	1.140	50,000	364	576,333.33	1.169
05/24/18 PURCHASES									
	CD	MUFG UNION	2.150	09/24/18	2.150	50,000			
	CD	MUFG UNION	2.150	09/24/18	2.150	50,000			
	CD	US BANK	2.400	04/02/19	2.400	50,000			
	CD	US BANK	2.400	04/02/19	2.400	50,000			
	CP	RABO NY		05/25/18	1.690	50,000			
	CP	RABO NY		05/25/18	1.690	50,000			
	CP	RABO NY		05/25/18	1.690	50,000			
	CP	GE CO		05/29/18	1.700	50,000			
	CP	CR AG NY		07/30/18	1.990	50,000			
	CP	CR AG NY		07/30/18	1.990	50,000			
	CP	DISNEY		08/29/18	2.050	50,000			
	CP	TD USA		09/04/18	2.210	50,000			
	CP	TD USA		09/04/18	2.210	50,000			
	DEB	FHLB	2.625	05/28/20	2.596	50,000			
	DN	FHLB		11/28/18	2.000	25,000			
	DN	FHLB		11/28/18	2.000	50,000			
	DN	FHLB		11/28/18	2.000	50,000			
	DN	FHLB		11/28/18	2.000	50,000			
	DN	FHLB		11/28/18	2.000	50,000			
	DN	FHLB		11/28/18	2.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/18	**PURCHASES (Continued)**								
	DN	FHLMC		02/01/19	2.020	50,000			
	DN	FHLMC		02/01/19	2.020	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	2.117	50,000			
	TR	NOTE	1.250	11/30/18	2.117	50,000			
	TR	BILL		05/23/19	2.190	50,000			
	TR	BILL		05/23/19	2.190	50,000			
	TR	BILL		05/23/19	2.250	50,000			
	TR	BILL		05/23/19	2.250	50,000			
	TR	BILL		05/23/19	2.250	50,000			
	TR	BILL		05/23/19	2.250	50,000			
	TR	BILL		05/23/19	2.283	50,000			
	TR	BILL		05/23/19	2.283	50,000			
	YCD	SUMITOMO	2.010	07/30/18	2.010	50,000			
	YCD	SUMITOMO	2.010	07/30/18	2.010	50,000			
	YCD	DNB	2.260	10/29/18	2.260	50,000			
	YCD	DNB	2.260	10/29/18	2.260	50,000			
	YCD	NORDEA AB	2.290	11/28/18	2.290	50,000			
	YCD	NORDEA AB	2.290	11/28/18	2.290	50,000			
05/25/18	**REDEMPTIONS**								
	CP	RABO NY		05/25/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/25/18	1.690	50,000	1	2,347.22	1.714
	CP	RABO NY		05/25/18	1.690	50,000	1	2,347.22	1.714
	CP	MUFG BK		05/25/18	1.760	50,000	17	41,555.56	1.786
	CP	MUFG BK		05/25/18	1.760	50,000	17	41,555.56	1.786
	CP	GE CO		05/25/18	1.850	50,000	30	77,083.33	1.879
	CP	GE CO		05/25/18	1.850	50,000	30	77,083.33	1.879
05/25/18	**PURCHASES**								
	CP	GE CO		06/25/18	1.900	50,000			
	CP	GE CO		06/25/18	1.900	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		05/23/19	2.181	50,000			
	TR	BILL		05/23/19	2.181	50,000			
	TR	BILL		05/23/19	2.188	50,000			
	TR	BILL		05/23/19	2.188	50,000			
	YCD	MONTREAL	2.050	08/01/18	2.050	50,000			
	YCD	MONTREAL	2.050	08/01/18	2.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/29/18 REDEMPTIONS									
	CD	FIRST REP	1.950	05/29/18	1.950	50,000	75	203,125.00	1.977
	CD	FIRST REP	1.950	05/29/18	1.950	50,000	75	203,125.00	1.977
	CD	US BANK	1.910	05/29/18	1.910	50,000	92	244,055.56	1.937
	CD	US BANK	1.910	05/29/18	1.910	50,000	92	244,055.56	1.937
	CD	CITIBANK	1.800	05/29/18	1.800	50,000	159	397,500.00	1.825
	CD	CITIBANK	1.800	05/29/18	1.800	50,000	159	397,500.00	1.825
	CD	CITIBANK	1.800	05/29/18	1.800	50,000	159	397,500.00	1.825
	CD	CITIBANK	1.800	05/29/18	1.800	50,000	159	397,500.00	1.825
	CP	GE CO		05/29/18	1.700	50,000	5	11,805.56	1.724
	CP	MUFG BK		05/29/18	1.750	50,000	14	34,027.78	1.776
	CP	MUFG BK		05/29/18	1.750	50,000	14	34,027.78	1.776
	CP	MIZUHO NY		05/29/18	2.020	50,000	77	216,027.78	2.057
	CP	MIZUHO NY		05/29/18	2.020	50,000	77	216,027.78	2.057
	CP	MIZUHO NY		05/29/18	2.020	50,000	77	216,027.78	2.057
	CP	MIZUHO NY		05/29/18	2.050	50,000	90	256,250.00	2.089
	CP	MIZUHO NY		05/29/18	2.050	50,000	90	256,250.00	2.089
	CP	TOYOTA		05/29/18	1.710	50,000	153	363,375.00	1.746
	CP	TOYOTA		05/29/18	1.710	50,000	153	363,375.00	1.746
	CP	TOYOTA		05/29/18	1.710	50,000	153	363,375.00	1.746
	CP	TOYOTA		05/29/18	1.710	50,000	153	363,375.00	1.746
	CP	TD USA		05/29/18	1.730	50,000	166	398,861.11	1.768
	CP	TD USA		05/29/18	1.730	50,000	166	398,861.11	1.768
	CP	TOYOTA		05/29/18	1.630	50,000	168	380,333.33	1.665
	CP	TOYOTA		05/29/18	1.630	50,000	168	380,333.33	1.665
	DN	FHLB		05/29/18	1.485	50,000	113	233,062.50	1.513
	DN	FHLB		05/29/18	1.485	50,000	113	233,062.50	1.513
	DN	FHLB		05/29/18	1.485	50,000	118	243,375.00	1.513
	DN	FHLB		05/29/18	1.485	50,000	118	243,375.00	1.513
	DN	FHLB		05/29/18	1.445	50,000	138	276,958.33	1.473
	DN	FHLB		05/29/18	1.445	50,000	138	276,958.33	1.473
	DN	FHLB		05/29/18	1.400	50,000	144	280,000.00	1.427
	DN	FHLB		05/29/18	1.400	50,000	144	280,000.00	1.427
	DN	FHLB		05/29/18	1.400	50,000	144	280,000.00	1.427
	DN	FHLB		05/29/18	1.400	50,000	144	280,000.00	1.427
	YCD	SOC GEN	1.950	05/29/18	1.950	50,000	64	173,333.33	1.977
	YCD	SOC GEN	1.950	05/29/18	1.950	50,000	64	173,333.33	1.977
	YCD	TORONTO	2.030	05/29/18	2.030	50,000	90	253,750.00	2.058
	YCD	TORONTO	2.030	05/29/18	2.030	50,000	90	253,750.00	2.058
	YCD	LLOYDS	1.680	05/29/18	1.680	50,000	175	408,333.33	1.703
	YCD	LLOYDS	1.680	05/29/18	1.680	50,000	175	408,333.33	1.703
05/29/18 PURCHASES									
	CP	GE CO		06/28/18	1.910	50,000			
	CP	GE CO		06/28/18	1.910	50,000			
	CP	MIZUHO NY		07/30/18	2.010	50,000			
	CP	MIZUHO NY		07/30/18	2.010	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/29/18	**PURCHASES (Continued)**								
	CP	MUFG BK		08/06/18	2.070	50,000			
	CP	MUFG BK		08/06/18	2.070	50,000			
	CP	TOYOTA		09/24/18	2.270	50,000			
	CP	TOYOTA		09/24/18	2.270	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	2.046	50,000			
	TR	NOTE	1.250	11/30/18	2.046	50,000			
	TR	NOTE	1.250	11/30/18	2.046	50,000			
	TR	NOTE	1.250	11/30/18	2.046	50,000			
05/30/18	**SALES**								
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
	TR	NOTE	0.625	06/30/18		50,000	699	538,668.64	0.563
05/30/18	**REDEMPTIONS**								
	CD	BOWEST	2.000	05/30/18	2.000	50,000	76	211,111.11	2.028
	CD	BOWEST	2.000	05/30/18	2.000	50,000	76	211,111.11	2.028
	CP	MIZUHO NY		05/30/18	2.000	50,000	64	177,777.78	2.035
	CP	MIZUHO NY		05/30/18	2.000	50,000	64	177,777.78	2.035
	YCD	MIZUHO	1.850	05/30/18	1.850	50,000	30	77,083.33	1.876
	YCD	MIZUHO	1.850	05/30/18	1.850	50,000	30	77,083.33	1.876
	YCD	SWEDBANK	1.720	05/30/18	1.720	50,000	34	81,222.22	1.744
	YCD	SWEDBANK	1.720	05/30/18	1.720	50,000	34	81,222.22	1.744
05/30/18	**PURCHASES**								
	CD	BOWEST	2.310	09/04/18	2.310	50,000			
	CD	BOWEST	2.310	09/04/18	2.310	50,000			
	CP	MUFG BK		06/22/18	1.840	50,000			
	CP	MUFG BK		06/22/18	1.840	50,000			
	CP	TOYOTA		09/24/18	2.270	50,000			
	CP	TOYOTA		10/09/18	2.280	50,000			
	CP	TOYOTA		10/29/18	2.300	50,000			
	CP	JPM LLC		11/28/18	2.360	50,000			
	CP	JPM LLC		11/28/18	2.360	50,000			
	DEB FR	IADB	2.548	07/15/21	2.290	50,000			
	DN	FHLB		09/28/18	1.910	50,000			
	DN	FHLB		09/28/18	1.910	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/18 REDEMPTIONS									
	CP	RABO NY		05/31/18	1.700	50,000	9	21,250.00	1.724
	CP	RABO NY		05/31/18	1.700	50,000	9	21,250.00	1.724
05/31/18 PURCHASES									
	CP	GE CO		06/29/18	1.920	50,000			
	CP	MIZUHO NY		09/04/18	2.280	50,000			
	CP	MIZUHO NY		09/04/18	2.280	50,000			
	CP	SOC GEN NY		09/24/18	2.300	50,000			
	CP	SOC GEN NY		09/24/18	2.300	50,000			
	TR	BILL		05/23/19	2.153	50,000			
	TR	BILL		05/23/19	2.153	50,000			
	TR	BILL		05/23/19	2.153	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	SVENSKA	2.580	05/31/19	2.580	50,000			
	YCD	SVENSKA	2.580	05/31/19	2.580	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
RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/13/17	1.440	3,000,000.00	06/13/18
New Omni Bank, NA	12/14/17	1.480	5,000,000.00	06/13/18
New Omni Bank, NA	02/22/18	1.810	7,000,000.00	08/23/18
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
BREA				
American First Credit Union	03/13/18	1.700	27,000,000.00	06/13/18
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	03/16/18	1.750	20,000,000.00	06/15/18
First Choice Bank	04/04/18	1.720	20,000,000.00	07/05/18
CHICO				
Golden Valley Bank	05/04/18	1.840	8,000,000.00	08/03/18
Tri Counties Bank	03/07/18	1.670	50,000,000.00	06/06/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
DOWNEY				
Financial Partners Credit Union	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	12/01/17	1.470	5,000,000.00	06/01/18
SAFE Credit Union	01/10/18	1.590	20,000,000.00	07/11/18
GARDEN GROVE				
US Metro Bank	12/13/17	1.420	10,000,000.00	06/13/18
US Metro Bank	01/18/18	1.570	5,000,000.00	07/19/18
US Metro Bank	02/15/18	1.760	5,000,000.00	08/16/18
US Metro Bank	05/23/18	2.060	5,000,000.00	11/14/18
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	03/21/18	1.800	100,000,000.00	06/20/18
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
CommerceWest Bank	03/09/18	1.680	5,000,000.00	06/08/18
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
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
Pacific Enterprise Bank	05/31/18	1.900	25,000,000.00	08/30/18
Pacific Premier Bank	12/07/17	1.490	25,000,000.00	06/07/18
Pacific Premier Bank	05/17/18	2.060	10,000,000.00	11/15/18
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	12/08/17	1.490	75,000,000.00	06/08/18
Bank of Hope	01/12/18	1.600	45,000,000.00	07/13/18
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
Commonwealth Business Bank	03/16/18	1.750	10,000,000.00	06/15/18
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
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	03/08/18	1.700	50,000,000.00	06/07/18
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
Open Bank	03/08/18	1.680	10,000,000.00	06/07/18
Open Bank	03/21/18	1.770	10,000,000.00	06/20/18
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
Opus Bank	04/27/18	1.880	10,000,000.00	07/27/18
Pacific City Bank	03/08/18	1.680	30,000,000.00	06/07/18
Pacific City Bank	05/09/18	1.820	40,000,000.00	08/08/18
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	03/23/18	1.750	30,000,000.00	06/22/18
Preferred Bank	03/15/18	1.880	15,000,000.00	09/13/18
Preferred Bank	03/16/18	1.910	20,000,000.00	09/13/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Premier Business Bank	03/28/18	1.740	10,000,000.00	06/13/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	03/08/18	1.700	1,000,000.00	06/07/18
OAKLAND				
Beneficial State Bank	01/04/18	1.570	15,000,000.00	07/05/18
Beneficial State Bank	01/12/18	1.610	25,000,000.00	07/13/18
California Bank of Commerce	03/09/18	1.700	10,000,000.00	06/08/18
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	05/10/18	1.950	5,000,000.00	09/20/18
Community Bank of the Bay	12/01/17	1.470	5,000,000.00	06/01/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	02/22/18	1.830	1,000,000.00	08/23/18
Metropolitan Bank	03/08/18	1.870	4,000,000.00	09/06/18
ORANGE				
Grandpoint Bank	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	03/21/18	1.770	20,000,000.00	06/20/18
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
PASADENA				
American Plus Bank, NA	12/15/17	1.480	10,000,000.00	06/20/18
American Plus Bank, NA	01/10/18	1.570	3,000,000.00	07/11/18
American Plus Bank, NA	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
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	03/02/18	1.650	20,000,000.00	06/01/18
EverTrust Bank	03/21/18	1.770	30,000,000.00	06/20/18
EverTrust Bank	05/16/18	1.890	10,000,000.00	08/15/18
Wescom Central Credit Union	03/15/18	1.750	50,000,000.00	06/14/18
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
PORTERVILLE				
Bank of the Sierra	03/02/18	1.670	20,000,000.00	06/01/18
Bank of the Sierra	03/08/18	1.700	20,000,000.00	06/07/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	12/07/17	1.490	7,500,000.00	06/07/18
American River Bank	12/14/17	1.500	2,500,000.00	06/14/18
American River Bank	01/04/18	1.560	4,500,000.00	07/05/18
American River Bank	02/14/18	1.790	3,000,000.00	08/15/18
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
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	12/08/17	1.470	20,000,000.00	06/08/18
Provident Credit Union	12/13/17	1.440	20,000,000.00	06/13/18
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
RICHMOND				
Mechanics Bank	03/08/18	1.710	20,000,000.00	06/07/18
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
RIVERSIDE				
Provident Savings Bank	04/11/18	1.740	5,000,000.00	07/11/18
ROCKLIN				
Five Star Bank	12/13/17	1.440	18,000,000.00	06/13/18
Five Star Bank	01/04/18	1.540	7,000,000.00	07/05/18
Five Star Bank	05/31/18	2.010	25,000,000.00	11/29/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
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
Schools Financial Credit Union	05/30/18	1.880	30,000,000.00	08/29/18
SAN DIEGO				
Bank of Southern California	04/25/18	2.000	10,000,000.00	10/24/18
Bofl Federal Bank	04/25/18	1.810	25,000,000.00	07/25/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
California Coast Credit Union	12/06/17	1.440	25,000,000.00	06/06/18
California Coast Credit Union	01/18/18	1.590	25,000,000.00	07/19/18
California Coast Credit Union	02/28/18	1.830	25,000,000.00	08/29/18
California Coast Credit Union	05/30/18	2.040	25,000,000.00	11/28/18
Mission Federal Credit Union	04/13/18	1.700	10,000,000.00	07/13/18
San Diego County Credit Union	03/08/18	1.660	50,000,000.00	06/07/18
San Diego County Credit Union	03/15/18	1.700	50,000,000.00	06/14/18
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
Western Alliance Bank	12/08/17	1.470	50,000,000.00	06/08/18
SAN FRANCISCO				
Bank of San Francisco	12/15/17	1.500	5,000,000.00	06/15/18
Beacon Business Bank	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	12/06/17	1.440	50,000,000.00	06/06/18
Poppy Bank	12/13/17	1.440	45,000,000.00	06/13/18
Poppy Bank	02/22/18	1.810	30,000,000.00	08/23/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA (Continued)				
Summit State Bank	03/02/18	1.670	12,000,000.00	06/01/18
Summit State Bank	03/16/18	1.770	7,000,000.00	06/15/18
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
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/30/18	1.780	19,000,000.00	07/05/18
VACAVILLE				
Travis Credit Union	12/01/17	1.470	50,000,000.00	06/01/18
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
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 MAY 2018			**4,810,240,000.00**	

BANK DEMAND DEPOSITS
MAY 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 513,877	$ 3,142,176
2	450,827	3,460,921
3	367,752	3,109,512
4	424,618	4,416,191
5	424,618	4,416,191
6	424,618	4,416,191
7	421,412	3,384,621
8	206,460	2,874,222
9	283,532	3,906,851
10	353,422	3,139,412
11	350,512	3,114,838
12	350,512	3,114,838
13	350,512	3,114,838
14	302,830	3,241,493
15	415,276	2,906,668
16	328,495	2,819,983
17	192,862	2,795,679
18	343,589	3,415,821
19	343,589	3,415,821
20	343,589	3,415,821
21	412,355	2,815,430
22	446,104	2,635,282
23	316,357	2,693,595
24	404,376	2,751,760
25	441,809	2,734,616
26	441,809	2,734,616
27	441,809	2,734,616
28	441,809	2,734,616
29	261,291	2,525,006
30	325,021	2,501,168
31	332,880	3,216,708

AVERAGE DOLLAR DAYS $369,630 a/

a/ **The prescribed bank balance for May was $366,814. This consisted of $304,035 in compensating balances for services, balances for uncollected funds of $64,873 and a deduction of $2,094 for May delayed deposit credit.**

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 16, 2018, has determined and designated the amount of money available for deposit and investment as of May 9, 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: 304,000,000

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)	5/14/2018	5/18/2018	$ (441,150,000)	$ (30,190,000)	$ 4,953,240,000	$ 4,923,050,000
(2)	5/21/2018	5/25/2018	$ 247,350,000	$ 217,160,000	$ 4,953,240,000	$ 5,170,400,000
(3)	5/28/2018	6/1/2018	$ (3,639,350,000)	$ (3,422,190,000)	$ 4,953,240,000	$ 1,531,050,000
(4)	6/4/2018	6/8/2018	$ 1,464,750,000	$ (1,957,440,000)	$ 4,953,240,000	$ 2,995,800,000
(5)	6/11/2018	6/15/2018	$ 6,229,050,000	$ 4,271,610,000	$ 4,953,240,000	$ 9,224,850,000
(6)	6/18/2018	6/22/2018	$ 3,724,050,000	$ 7,995,660,000	$ 4,953,240,000	$ 12,948,900,000

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 304,000,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: May 16, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 6/30/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
07/03/18	FEDERAL HOME LOAN MTG	108246	FHLMC 3.35 (CALLABLE)	100.000	07/03/23	100.000	25,000,000.00	25,000,000.00	0.00
						PSI Non-Trading Total	**$25,000,000.00**	**$25,000,000.00**	**$0.00**
						Totals	**$25,000,000.00**	**$25,000,000.00**	**$0.00**

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 6/30/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
07/03/18	FEDERAL HOME LOAN MTG	108246	FHLMC 3.35 (CALLABLE)	100.000	07/03/23	100.000	25,000,000.00	25,000,000.00	0.00
						PSI Non-Trading Total	**$25,000,000.00**	**$25,000,000.00**	**$0.00**
						Totals	**$25,000,000.00**	**$25,000,000.00**	**$0.00**