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

April 30, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of March 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 March 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 MARCH 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 MARCH 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 MARCH 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 MARCH 31, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 2/28/18		
At Cost	$ 32,006,636,576	$ 165,251,883
At Market	$ 31,619,141,117	$ 161,672,023
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.59%	30.25%
United States Government and Agency Obligations	58.88%	41.24%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.37%	0.00%
Municipal Obligations	0.08%	2.45%
Corporate and Deposit Notes	0.08%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.06%
1-60 days	37.85%	
61 days-1 year	15.15%	41.47%
Over 1 year	47.00%	58.53%
Weighted Average Days to Maturity	564	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	32.37%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.28%
	AA-	Aa3	AA-	0.31%
U.S. Agency Securities	AA+	Aaa	AAA	53.46%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.77%
U.S. Treasury Bills	AA+	Aaa	AAA	4.65%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	26.06%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.45%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	15.12%
	A+	Aa2	AA-	15.13%
U.S. Agency Securities	AA+	Aaa	AAA	41.24%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 2/28/18	$ 32,006,636,576
Market Value at 2/28/18	$ 31,619,141,117
Average Daily Balance	$ 30,661,730,748
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	$ 43,527,658
Earnings for the Past 12 Months	$ 420,878,931
Earnings Rate for the Month	1.66%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	73,317,727.19	
Bank of the West - Concentration	$	199,878,757.28	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	223,777,497.22	(B)
Union Bank- Concentration	$	5,028,107.51	
Wells Fargo - Concentration	$	686,659.75	
Total Ledger Balance for all Banks	$	502,688,748.95	

(A) $199 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) $221.186 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 MARCH 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 March 2018

Total Deposits	$ 6,900,072,266.90
Total Disbursements	$ 4,998,000,747.42
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2018	1.46

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 8,177,224,000.00	$ 7,967,300,000.00	$ 5,774,300,000.00	$ 10,370,224,000.00
May	$ 3,948,977,000.00	$ 3,625,500,000.00	$ 5,681,900,000.00	$ 12,262,801,000.00
June	$ 1,466,372,000.00	$ 3,785,000,000.00	$ 5,705,700,000.00	$ 11,808,473,000.00
July	$ 143,816,000.00	$ 3,342,400,000.00	$ 6,251,800,000.00	$ 9,042,889,000.00
August	$ 47,600,000.00	$ 2,921,700,000.00	$ 4,360,300,000.00	$ 7,651,889,000.00
September	$ 261,620,000.00	$ 3,936,600,000.00	$ 4,355,700,000.00	$ 7,494,409,000.00

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 March 2018, the Treasurer placed $276.141 million in the Bank of the West Money Market Plus Account and $173.459 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $199 million remained in the Bank of the West Money Market Plus Account and $221.186 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 MARCH 2018
COMPLIANCE REPORT

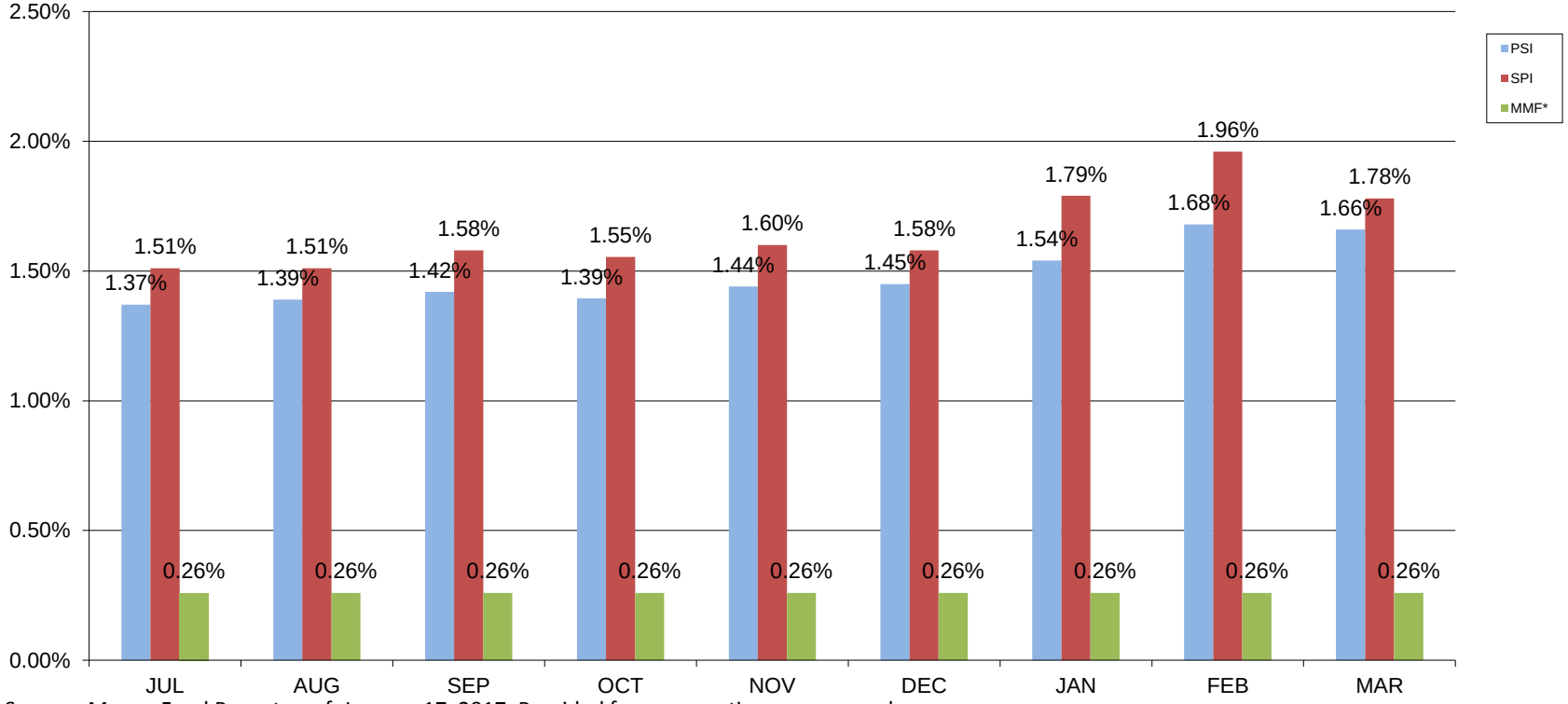
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 3/31/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2018	$ 29,968,052,387.43	$ 165,251,846.37
3/2/2018	29,930,302,593.94	165,251,846.37
3/3/2018	29,930,302,593.94	165,251,846.37
3/4/2018	29,930,302,593.94	165,251,846.37
3/5/2018	29,532,483,930.67	165,251,846.37
3/6/2018	29,482,025,331.94	165,251,846.37
3/7/2018	29,261,010,075.97	165,251,846.37
3/8/2018	30,708,426,527.63	165,251,846.37
3/9/2018	30,612,219,388.14	165,251,846.37
3/10/2018	30,612,219,388.14	165,251,846.37
3/11/2018	30,612,219,388.14	165,251,846.37
3/12/2018	30,700,768,378.81	165,251,846.37
3/13/2018	30,689,202,238.58	165,251,846.37
3/14/2018	30,734,559,287.98	165,251,846.37
3/15/2018	30,481,812,313.51	165,251,846.37
3/16/2018	30,457,352,191.44	165,251,846.37
3/17/2018	30,457,352,191.44	165,251,846.37
3/18/2018	30,457,352,191.44	165,251,846.37
3/19/2018	30,540,116,011.86	165,251,846.37
3/20/2018	30,451,167,214.37	165,251,846.37
3/21/2018	30,607,617,754.86	165,251,846.37
3/22/2018	30,873,437,430.32	165,251,846.37
3/23/2018	30,897,093,900.56	165,251,846.37
3/24/2018	30,897,093,900.56	165,251,846.37
3/25/2018	30,897,093,900.56	165,251,846.37
3/26/2018	30,851,704,766.22	165,251,846.37
3/27/2018	31,154,824,425.09	165,251,846.37
3/28/2018	32,241,635,878.19	165,251,846.37
3/29/2018	32,543,600,375.32	165,251,846.37
3/30/2018	31,993,668,050.28	165,251,846.37
3/31/2018	32,006,636,575.89	165,251,883.29
	$ 30,661,730,747.65	**$ 165,251,847.56**

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



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

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

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,848,901	$250,784
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	15,678,757	37
Prior Accrual Adjustment		-
Total Revenues	$43,527,658	$250,821
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,087
	-	$5,087
NET INCOME	$43,527,658	$245,734

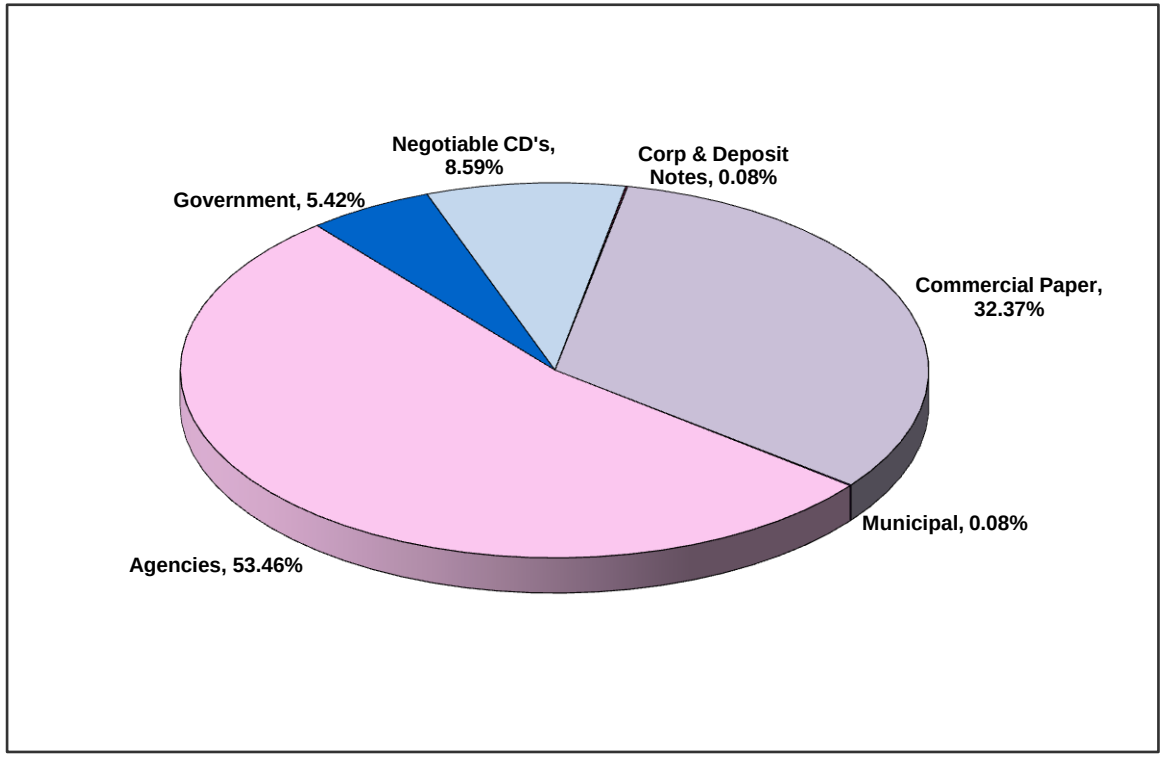
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.60%	
Los Angeles County and Related Entities	41.08%	
Consolidated Sanitation Districts		2.68%
Metropolitan Transportation Authority		0.80%
Miscellaneous Agencies Pooled Investments		2.20%
South Coast Air Quality Management District		2.17%
Miscellaneous		0.02%
Subtotal	91.68%	7.87%
County Bond Proceeds and Repayment Funds		0.45%
Grand Total	91.68%	8.32%

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



	In Thousands
Negotiable CD's	2,750,018
Corp & Deposit Notes	24,968
Bankers Acceptance	-
Commercial Paper	10,360,190
Municipal	25,000
Agencies	17,109,649
Other	-
Government	1,736,812
Total	$ 32,006,637

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

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107052	FHLB 3.00 (CALLABLE	03/07/18	03/07/23	3.000	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107102	FHLB 3.02 [CALLABLE	03/13/18	03/13/23	3.020	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107146	FHLB 3.06 (CALLABLE	03/20/18	03/20/23	3.060	25,000,000.00	25,000,000.00	0.00	CITIBANK	DEUTSCHE BK SEC INC
NTRD	107147	FHLB 3.06 (CALLABLE	03/20/18	03/20/23	3.060	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107262	FHLB 3.070 (CALLABL	03/28/18	03/28/23	3.070	25,000,000.00	25,000,000.00	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	107263	FHLB 3.02 (CALLABLE	03/29/18	03/29/23	3.020	25,000,000.00	25,000,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107267	FHLB 3.02 (CALLABLE	03/29/18	03/29/23	3.020	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	107268	FHLB 3.05 (CALLABLE	03/29/18	03/29/23	3.050	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	107272	FHLB 3.08 (CALLABLE	03/28/18	03/28/23	3.080	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107320	FHLB 2.875 (CALLABL	03/28/18	03/28/22	2.875	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107321	FHLB 3.08 (CALLABLE	03/28/18	03/28/23	3.080	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
	Inv Type: 1250 FHLB				**3.030**	**275,000,000.00**	**275,000,000.00**	**0.00**		
NTRD	107450	FHLB D-N	03/29/18	04/20/18	1.625	27,000,000.00	26,973,187.50	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107455	FHLB D-N	03/29/18	04/23/18	1.625	24,000,000.00	23,972,916.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107457	FHLB D-N	03/29/18	04/19/18	1.625	25,000,000.00	24,976,302.08	0.00	CITIBANK	MORGAN STANLEY & CO INC
	Inv Type: 1270 FHLB DISC				**1.625**	**76,000,000.00**	**75,922,406.25**	**0.00**		
NTRD	107394	FHLMC 2.55 (CALLABL	03/27/18	01/30/23	2.550	50,000,000.00	49,347,400.00	201,875.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	107411	FHLMC 2.55 (CALLABL	03/28/18	01/30/23	2.550	50,000,000.00	49,500,000.00	205,416.67	CITIBANK	FTN FINANCIAL CAP MKTS
	Inv Type: 1500 FHLMC				**2.550**	**100,000,000.00**	**98,847,400.00**	**407,291.67**		
NTRD	107155	OLD LINE FUNDING LL	03/01/18	05/01/18	1.840	50,000,000.00	49,844,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107164	CANCARA ASSET SEC L	03/01/18	04/30/18	1.890	30,000,000.00	29,905,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107165	AUTOBAHN FUNDING CO	03/01/18	04/05/18	1.630	50,000,000.00	49,920,763.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107166	TOYOTA MOTOR CREDIT	03/01/18	04/19/18	1.750	50,000,000.00	49,880,902.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107167	CHEVRON CORP CP	03/02/18	04/06/18	1.670	50,000,000.00	49,918,819.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107168	OLD LINE FUNDING LL	03/02/18	05/01/18	1.840	50,000,000.00	49,846,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107169	CANCARA ASSET SEC L	03/02/18	05/01/18	1.900	50,000,000.00	49,841,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107170	NATIXIS NY BRANCH C	03/01/18	03/02/18	1.410	50,000,000.00	49,998,041.67	0.00	CITIBANK	UBS SEC LLC
NTRD	107171	NATIXIS NY BRANCH C	03/01/18	03/02/18	1.410	50,000,000.00	49,998,041.67	0.00	CITIBANK	UBS SEC LLC
NTRD	107172	CHEVRON CORP CP	03/01/18	04/05/18	1.670	27,000,000.00	26,956,162.50	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107173	ATLANTIC ASSET SEC	03/02/18	04/12/18	1.750	1,400,000.00	1,397,209.72	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107174	ATLANTIC ASSET SEC	03/01/18	06/11/18	2.150	1,825,000.00	1,813,882.71	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107175	LA FAYETTE ASSET SE	03/01/18	05/08/18	1.850	16,048,000.00	15,991,921.16	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107176	CHEVRON CORP CP	03/02/18	04/06/18	1.670	50,000,000.00	49,918,819.44	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	107177	SHEFFIELD RECEIVABL	03/02/18	04/16/18	1.700	50,000,000.00	49,893,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107178	CRC FUNDING LLC CP	03/02/18	04/19/18	1.770	50,000,000.00	49,882,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107179	SHEFFIELD RECEIVABL	03/02/18	04/12/18	1.700	40,000,000.00	39,922,555.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107180	CHEVRON CORP CP	03/02/18	04/18/18	1.700	50,000,000.00	49,889,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	107181	AUTOBAHN FUNDING CO	03/02/18	04/02/18	1.650	21,752,000.00	21,721,094.03	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107182	OLD LINE FUNDING LL	03/05/18	04/19/18	1.750	25,000,000.00	24,945,312.50	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107183	AUTOBAHN FUNDING CO	03/05/18	04/05/18	1.650	50,000,000.00	49,928,958.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107184	ABBEY NATIONAL TREA	03/05/18	03/06/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107185	CHEVRON CORP CP	03/05/18	04/19/18	1.710	30,000,000.00	29,935,875.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107186	SHEFFIELD RECEIVABL	03/05/18	04/12/18	1.730	50,000,000.00	49,908,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107187	THUNDER BAY FUNDING	03/05/18	05/04/18	1.860	50,000,000.00	49,845,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107188	OLD LINE FUNDING LL	03/06/18	04/19/18	1.760	25,000,000.00	24,946,222.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107189	LA FAYETTE ASSET SE	03/05/18	05/08/18	1.850	4,923,000.00	4,906,808.80	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107190	AUTOBAHN FUNDING CO	03/05/18	04/06/18	1.660	24,914,000.00	24,877,238.01	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107191	ABBEY NATIONAL TREA	03/06/18	03/07/18	1.430	50,000,000.00	49,998,013.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107192	ABBEY NATIONAL TREA	03/06/18	03/07/18	1.430	50,000,000.00	49,998,013.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107193	AUTOBAHN FUNDING CO	03/06/18	04/05/18	1.680	50,000,000.00	49,930,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107194	TOYOTA MOTOR CREDIT	03/06/18	04/19/18	1.750	50,000,000.00	49,893,055.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107195	CIESCO LLC CP	03/08/18	04/20/18	1.770	50,000,000.00	49,894,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107196	CIESCO LLC CP	03/08/18	04/20/18	1.770	25,000,000.00	24,947,145.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107197	OLD LINE FUNDING LL	03/08/18	05/07/18	1.850	50,000,000.00	49,845,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107198	CANCARA ASSET SEC L	03/06/18	05/18/18	1.910	30,000,000.00	29,883,808.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107199	CANCARA ASSET SEC L	03/08/18	05/18/18	1.910	20,000,000.00	19,924,661.11	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107200	SHEFFIELD RECEIVABL	03/06/18	04/12/18	1.750	50,000,000.00	49,910,069.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107201	SHEFFIELD RECEIVABL	03/06/18	04/12/18	1.760	40,000,000.00	39,927,644.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107202	CIESCO LLC CP	03/06/18	04/24/18	1.770	15,500,000.00	15,462,657.92	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107204	AUTOBAHN FUNDING CO	03/07/18	04/11/18	1.680	40,000,000.00	39,934,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107205	REGENCY MARKETS NO.	03/07/18	04/12/18	1.790	50,000,000.00	49,910,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107206	REGENCY MARKETS NO.	03/07/18	04/12/18	1.790	50,000,000.00	49,910,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107207	REGENCY MARKETS NO.	03/07/18	04/12/18	1.790	32,247,000.00	32,189,277.87	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107208	REGENCY MARKETS NO.	03/07/18	04/12/18	1.800	50,000,000.00	49,910,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107209	REGENCY MARKETS NO.	03/07/18	04/12/18	1.800	50,000,000.00	49,910,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107210	REGENCY MARKETS NO.	03/07/18	04/12/18	1.800	50,000,000.00	49,910,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107211	REGENCY MARKETS NO.	03/07/18	04/12/18	1.800	10,934,000.00	10,914,318.80	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107212	REGENCY MARKETS NO.	03/08/18	04/09/18	1.800	10,017,000.00	10,000,972.80	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107213	REGENCY MARKETS NO.	03/08/18	04/06/18	1.780	50,000,000.00	49,928,305.56	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	107214	REGENCY MARKETS NO.	03/08/18	04/06/18	1.780	50,000,000.00	49,928,305.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107215	REGENCY MARKETS NO.	03/08/18	04/06/18	1.780	6,533,000.00	6,523,632.40	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107216	CHEVRON CORP CP	03/07/18	04/24/18	1.750	50,000,000.00	49,883,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107217	REGENCY MARKETS NO.	03/08/18	04/06/18	1.790	50,000,000.00	49,927,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107218	REGENCY MARKETS NO.	03/08/18	04/06/18	1.790	50,000,000.00	49,927,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107219	REGENCY MARKETS NO.	03/08/18	04/06/18	1.790	50,000,000.00	49,927,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107220	EXXON MOBIL CORP CP	03/08/18	03/21/18	1.520	50,000,000.00	49,972,555.56	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107222	CANCARA ASSET SEC L	03/07/18	05/15/18	2.000	1,500,000.00	1,494,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107229	THUNDER BAY FUNDING	03/07/18	04/20/18	1.760	11,391,000.00	11,366,496.69	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107230	ATLANTIC ASSET SEC	03/08/18	06/01/18	2.020	50,000,000.00	49,761,527.78	0.00	CITIBANK	MFR SEC- INC
NTRD	107231	CANCARA ASSET SEC L	03/08/18	05/10/18	1.950	50,000,000.00	49,829,375.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107232	CANCARA ASSET SEC L	03/08/18	05/10/18	1.950	40,000,000.00	39,863,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107233	CIESCO LLC CP	03/08/18	04/24/18	1.780	34,175,000.00	34,095,581.10	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107234	SHEFFIELD RECEIVABL	03/08/18	04/19/18	1.750	50,000,000.00	49,897,916.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107235	LA FAYETTE ASSET SE	03/08/18	05/09/18	1.910	50,000,000.00	49,835,527.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107236	LA FAYETTE ASSET SE	03/08/18	05/09/18	1.910	9,471,000.00	9,439,845.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107237	OLD LINE FUNDING LL	03/08/18	06/04/18	2.070	50,000,000.00	49,747,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107238	ABBEY NATIONAL TREA	03/08/18	03/09/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107239	ABBEY NATIONAL TREA	03/08/18	03/09/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107240	NATIXIS NY BRANCH C	03/08/18	06/05/18	2.110	50,000,000.00	49,739,180.56	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107241	SHEFFIELD RECEIVABL	03/08/18	04/23/18	1.830	50,000,000.00	49,883,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107242	CHEVRON CORP CP	03/08/18	04/19/18	1.760	50,000,000.00	49,897,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107243	CHEVRON CORP CP	03/08/18	04/19/18	1.760	50,000,000.00	49,897,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107244	CAFCO LLC CP	03/08/18	05/04/18	1.900	35,000,000.00	34,894,708.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107245	CRC FUNDING LLC CP	03/08/18	05/04/18	1.920	25,000,000.00	24,924,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107246	TOYOTA MOTOR CREDIT	03/08/18	04/23/18	1.780	50,000,000.00	49,886,277.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107247	THUNDER BAY FUNDING	03/08/18	04/20/18	1.760	33,128,000.00	33,058,357.58	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107248	OLD LINE FUNDING LL	03/08/18	05/08/18	1.850	22,000,000.00	21,931,036.11	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107253	SHEFFIELD RECEIVABL	03/08/18	04/24/18	1.810	50,000,000.00	49,881,847.22	0.00	CITIBANK	MFR SEC- INC
NTRD	107255	ATLANTIC ASSET SEC	03/08/18	05/09/18	1.900	25,489,000.00	25,405,594.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107257	AUTOBAHN FUNDING CO	03/09/18	04/10/18	1.710	25,000,000.00	24,962,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107258	OLD LINE FUNDING LL	03/09/18	06/07/18	2.160	25,000,000.00	24,865,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107259	CAFCO LLC CP	03/09/18	05/04/18	1.920	25,000,000.00	24,925,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107260	TOYOTA MOTOR CREDIT	03/09/18	04/24/18	1.790	50,000,000.00	49,885,638.89	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107261	AUTOBAHN FUNDING CO	03/09/18	04/13/18	1.730	50,000,000.00	49,915,902.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107264	CRC FUNDING LLC CP	03/12/18	04/27/18	1.820	45,000,000.00	44,895,350.00	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	107265	ATLANTIC ASSET SEC	03/09/18	06/01/18	2.020	25,000,000.00	24,882,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107266	CAFCO LLC CP	03/09/18	05/07/18	1.920	25,000,000.00	24,921,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107269	ATLANTIC ASSET SEC	03/12/18	04/16/18	1.740	50,000,000.00	49,915,416.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107271	CANCARA ASSET SEC L	03/09/18	05/10/18	1.970	16,923,000.00	16,865,584.02	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107273	REGENCY MARKETS NO.	03/12/18	04/12/18	1.800	50,000,000.00	49,922,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107274	TOYOTA MOTOR CREDIT	03/12/18	05/01/18	1.810	25,000,000.00	24,937,152.78	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107275	REGENCY MARKETS NO.	03/12/18	04/12/18	1.800	50,000,000.00	49,922,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107276	REGENCY MARKETS NO.	03/12/18	04/12/18	1.800	3,142,000.00	3,137,129.90	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107277	ABBEY NATIONAL TREA	03/12/18	03/13/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107278	ABBEY NATIONAL TREA	03/12/18	03/13/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107279	CANCARA ASSET SEC L	03/12/18	05/10/18	1.980	50,000,000.00	49,837,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107280	ABBEY NATIONAL TREA	03/12/18	05/01/18	1.810	47,895,000.00	47,774,597.29	0.00	CITIBANK	MFR SEC- INC
NTRD	107281	CANCARA ASSET SEC L	03/12/18	05/10/18	1.980	5,638,000.00	5,619,704.69	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107282	ATLANTIC ASSET SEC	03/12/18	05/04/18	1.890	1,750,000.00	1,745,130.62	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107283	AUTOBAHN FUNDING CO	03/13/18	04/13/18	1.740	50,000,000.00	49,925,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107284	ABBEY NATIONAL TREA	03/13/18	03/14/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107285	SHEFFIELD RECEIVABL	03/13/18	04/27/18	1.830	40,000,000.00	39,908,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107286	CANCARA ASSET SEC L	03/14/18	05/18/18	1.990	15,000,000.00	14,946,104.17	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107287	SHEFFIELD RECEIVABL	03/13/18	04/17/18	1.830	50,000,000.00	49,911,041.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107288	SHEFFIELD RECEIVABL	03/13/18	04/19/18	1.800	50,000,000.00	49,905,958.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107289	ABBEY NATIONAL TREA	03/13/18	05/01/18	1.810	25,751,000.00	25,687,559.55	0.00	CITIBANK	MFR SEC- INC
NTRD	107290	ATLANTIC ASSET SEC	03/14/18	04/18/18	1.790	25,000,000.00	24,956,493.06	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107291	LA FAYETTE ASSET SE	03/14/18	03/23/18	1.610	25,000,000.00	24,989,937.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107292	AUTOBAHN FUNDING CO	03/14/18	04/13/18	1.750	50,000,000.00	49,927,083.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107293	LA FAYETTE ASSET SE	03/14/18	04/16/18	1.880	1,500,000.00	1,497,415.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107294	ABBEY NATIONAL TREA	03/14/18	03/15/18	1.420	50,000,000.00	49,998,027.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107295	MONT BLANC CAPITAL	03/14/18	05/09/18	2.050	50,000,000.00	49,840,555.56	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	107296	MONT BLANC CAPITAL	03/14/18	05/09/18	2.050	5,422,000.00	5,404,709.84	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	107297	THUNDER BAY FUNDING	03/15/18	05/23/18	1.980	25,000,000.00	24,905,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107298	MONT BLANC CAPITAL	03/14/18	04/17/18	1.910	30,995,000.00	30,939,088.46	0.00	CITIBANK	ING FINANCIAL MKTS LLC
NTRD	107299	LA FAYETTE ASSET SE	03/14/18	03/23/18	1.620	50,000,000.00	49,979,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107300	ABBEY NATIONAL TREA	03/14/18	05/01/18	1.810	43,826,000.00	43,720,233.25	0.00	CITIBANK	MFR SEC- INC
NTRD	107302	AUTOBAHN FUNDING CO	03/15/18	04/16/18	1.790	50,000,000.00	49,920,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107303	AUTOBAHN FUNDING CO	03/15/18	04/18/18	1.790	50,000,000.00	49,915,472.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107304	SHEFFIELD RECEIVABL	03/15/18	04/19/18	1.900	50,000,000.00	49,907,638.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107305	CAFCO LLC CP	03/15/18	06/15/18	2.200	50,000,000.00	49,718,888.89	0.00	CITIBANK	MFR SEC- INC

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NTRD	107306	CAFCO LLC CP	03/15/18	06/15/18	2.200	25,000,000.00	24,859,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107307	ATLANTIC ASSET SEC	03/16/18	03/20/18	1.500	50,000,000.00	49,991,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107308	REGENCY MARKETS NO.	03/15/18	04/06/18	1.950	1,787,000.00	1,784,870.49	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107309	MONT BLANC CAPITAL	03/15/18	06/15/18	2.250	6,226,000.00	6,190,200.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107310	SHEFFIELD RECEIVABL	03/15/18	04/03/18	1.870	21,867,000.00	21,845,418.49	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107311	MONT BLANC CAPITAL	03/15/18	04/12/18	1.900	4,596,000.00	4,589,208.13	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107312	ATLANTIC ASSET SEC	03/16/18	03/20/18	1.500	50,000,000.00	49,991,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107313	ATLANTIC ASSET SEC	03/16/18	03/20/18	1.500	50,000,000.00	49,991,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107314	SHEFFIELD RECEIVABL	03/16/18	04/16/18	1.900	40,000,000.00	39,934,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107315	OLD LINE FUNDING LL	03/16/18	04/16/18	1.950	11,455,000.00	11,435,765.15	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107316	SHEFFIELD RECEIVABL	03/16/18	04/19/18	1.900	50,000,000.00	49,910,277.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107317	MONT BLANC CAPITAL	03/16/18	06/14/18	2.270	25,000,000.00	24,858,125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107318	SHEFFIELD RECEIVABL	03/16/18	04/30/18	1.920	50,000,000.00	49,880,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107319	CIESCO LLC CP	03/16/18	06/15/18	2.260	34,592,000.00	34,394,383.59	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107322	CHEVRON CORP CP	03/19/18	04/30/18	1.830	50,000,000.00	49,893,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107323	AUTOBAHN FUNDING CO	03/19/18	04/18/18	1.810	40,000,000.00	39,939,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107324	ATLANTIC ASSET SEC	03/19/18	05/01/18	1.870	40,000,000.00	39,910,655.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107325	REGENCY MARKETS NO.	03/19/18	04/19/18	2.000	50,000,000.00	49,913,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107326	REGENCY MARKETS NO.	03/19/18	04/19/18	2.000	50,000,000.00	49,913,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107327	REGENCY MARKETS NO.	03/19/18	04/19/18	2.000	20,804,000.00	20,768,170.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107328	SHEFFIELD RECEIVABL	03/19/18	04/27/18	1.900	50,000,000.00	49,897,083.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107329	LA FAYETTE ASSET SE	03/19/18	04/20/18	1.850	50,000,000.00	49,917,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107330	LA FAYETTE ASSET SE	03/19/18	03/20/18	1.500	19,173,000.00	19,172,201.13	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107332	ABBEY NATIONAL TREA	03/19/18	05/01/18	1.880	15,091,000.00	15,057,112.32	0.00	CITIBANK	MFR SEC- INC
NTRD	107333	ATLANTIC ASSET SEC	03/20/18	04/20/18	1.860	50,000,000.00	49,919,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107334	LA FAYETTE ASSET SE	03/21/18	04/17/18	1.850	25,000,000.00	24,965,312.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107336	LA FAYETTE ASSET SE	03/20/18	04/23/18	1.870	50,000,000.00	49,911,694.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107337	MONT BLANC CAPITAL	03/20/18	04/19/18	2.000	37,517,000.00	37,454,471.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107338	OLD LINE FUNDING LL	03/20/18	04/05/18	1.730	40,000,000.00	39,969,244.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107340	JUPITER SEC COMPANY	03/20/18	07/02/18	2.180	750,000.00	745,276.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107341	CANCARA ASSET SEC L	03/20/18	05/15/18	2.050	600,000.00	598,086.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107343	ABBEY NATIONAL TREA	03/20/18	05/02/18	1.880	17,712,000.00	17,672,226.72	0.00	CITIBANK	MFR SEC- INC
NTRD	107344	SHEFFIELD RECEIVABL	03/21/18	04/24/18	1.920	50,000,000.00	49,909,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107345	SHEFFIELD RECEIVABL	03/21/18	04/20/18	1.900	50,000,000.00	49,920,833.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107346	ABBEY NATIONAL TREA	03/21/18	05/01/18	1.910	50,000,000.00	49,891,236.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107347	CHARIOT FUNDING LLC	03/21/18	06/19/18	2.260	25,000,000.00	24,858,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	107348	ABBEY NATIONAL TREA	03/21/18	05/03/18	1.910	50,000,000.00	49,885,930.56	0.00	CITIBANK	MFR SEC- INC
NTRD	107349	NATIXIS NY BRANCH C	03/21/18	05/21/18	1.940	50,000,000.00	49,835,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107350	ABBEY NATIONAL TREA	03/21/18	05/02/18	1.910	24,549,000.00	24,494,296.65	0.00	CITIBANK	MFR SEC- INC
NTRD	107351	NATIXIS NY BRANCH C	03/22/18	03/27/18	1.670	50,000,000.00	49,988,402.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107352	NATIXIS NY BRANCH C	03/22/18	03/27/18	1.670	50,000,000.00	49,988,402.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107353	NATIXIS NY BRANCH C	03/22/18	03/27/18	1.670	50,000,000.00	49,988,402.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107354	LA FAYETTE ASSET SE	03/22/18	04/11/18	1.840	50,000,000.00	49,948,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107355	AUTOBAHN FUNDING CO	03/22/18	04/20/18	1.840	50,000,000.00	49,925,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107356	ATLANTIC ASSET SEC	03/22/18	04/23/18	1.980	50,000,000.00	49,912,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107357	ATLANTIC ASSET SEC	03/22/18	04/23/18	1.980	50,000,000.00	49,912,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107359	JUPITER SEC COMPANY	03/22/18	06/21/18	2.280	25,000,000.00	24,855,916.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107361	NATIXIS NY BRANCH C	03/22/18	05/21/18	1.970	50,000,000.00	49,835,833.33	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107362	JUPITER SEC COMPANY	03/22/18	06/21/18	2.280	35,000,000.00	34,798,283.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107363	CHEVRON CORP CP	03/22/18	04/27/18	1.820	50,000,000.00	49,909,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107364	JUPITER SEC COMPANY	03/22/18	06/21/18	2.280	6,704,000.00	6,665,362.61	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107365	JUPITER SEC COMPANY	03/23/18	06/21/18	2.280	25,346,000.00	25,201,527.80	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107366	TOYOTA MOTOR CREDIT	03/23/18	05/07/18	1.910	50,000,000.00	49,880,625.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107367	LA FAYETTE ASSET SE	03/23/18	04/30/18	1.850	50,000,000.00	49,902,361.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107368	AUTOBAHN FUNDING CO	03/23/18	05/01/18	1.890	40,000,000.00	39,918,100.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107369	JUPITER SEC COMPANY	03/23/18	06/25/18	2.260	50,000,000.00	49,704,944.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107370	CAFCO LLC CP	03/26/18	07/03/18	2.290	50,000,000.00	49,685,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107371	REGENCY MARKETS NO.	03/23/18	04/10/18	1.850	16,281,000.00	16,265,940.08	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107372	ATLANTIC ASSET SEC	03/23/18	04/30/18	1.830	42,647,000.00	42,564,620.21	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107373	LA FAYETTE ASSET SE	03/23/18	04/16/18	2.000	1,875,000.00	1,872,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107374	CRC FUNDING LLC CP	03/27/18	07/03/18	2.300	40,000,000.00	39,749,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107375	ABBEY NATIONAL TREA	03/23/18	05/04/18	1.910	48,306,000.00	48,198,358.13	0.00	CITIBANK	MFR SEC- INC
NTRD	107377	LA FAYETTE ASSET SE	03/26/18	04/17/18	1.840	35,000,000.00	34,960,644.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107378	LA FAYETTE ASSET SE	03/26/18	04/16/18	1.900	40,000,000.00	39,955,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107380	ATLANTIC ASSET SEC	03/26/18	05/09/18	1.900	50,000,000.00	49,883,888.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107381	ABBEY NATIONAL TREA	03/26/18	05/31/18	1.940	47,584,000.00	47,414,759.57	0.00	CITIBANK	MFR SEC- INC
NTRD	107382	LA FAYETTE ASSET SE	03/27/18	04/27/18	1.900	50,000,000.00	49,918,194.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107383	LA FAYETTE ASSET SE	03/27/18	04/16/18	1.900	27,343,000.00	27,314,137.94	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107384	SHEFFIELD RECEIVABL	03/27/18	05/01/18	1.930	25,000,000.00	24,953,090.28	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107385	CIESCO LLC CP	03/27/18	07/05/18	2.300	50,000,000.00	49,680,555.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107388	THUNDER BAY FUNDING	03/27/18	05/30/18	2.070	17,500,000.00	17,435,600.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107389	NATIXIS NY BRANCH C	03/27/18	03/28/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC

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NTRD	107390	NATIXIS NY BRANCH C	03/27/18	03/28/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107391	DANSKE CORP CP	03/27/18	05/07/18	1.900	3,000,000.00	2,993,508.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107392	CANCARA ASSET SEC L	03/27/18	05/15/18	2.000	1,400,000.00	1,396,188.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107395	ATLANTIC ASSET SEC	03/27/18	06/11/18	2.250	7,600,000.00	7,563,900.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107396	ATLANTIC ASSET SEC	03/28/18	04/30/18	1.910	50,000,000.00	49,912,458.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107397	OLD LINE FUNDING LL	03/28/18	05/31/18	2.070	50,000,000.00	49,816,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107398	ATLANTIC ASSET SEC	03/28/18	04/30/18	1.900	50,000,000.00	49,912,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107399	ATLANTIC ASSET SEC	03/27/18	05/09/18	1.900	24,511,000.00	24,455,373.65	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107400	LA FAYETTE ASSET SE	03/27/18	05/03/18	2.050	1,500,000.00	1,496,839.58	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107401	CHARIOT FUNDING LLC	03/28/18	05/29/18	2.050	2,500,000.00	2,491,173.61	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107402	CREDIT AGRICOLE CIB	03/27/18	05/30/18	1.850	26,799,000.00	26,710,861.07	0.00	CITIBANK	MFR SEC- INC
NTRD	107403	AUTOBAHN FUNDING CO	03/27/18	04/30/18	1.835	25,000,000.00	24,956,673.61	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107404	NATIXIS NY BRANCH C	03/28/18	03/29/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107405	NATIXIS NY BRANCH C	03/28/18	03/29/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107406	NATIXIS NY BRANCH C	03/28/18	03/29/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107407	NATIXIS NY BRANCH C	03/28/18	03/29/18	1.670	50,000,000.00	49,997,680.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107408	CREDIT AGRICOLE CIB	03/28/18	05/18/18	1.880	50,000,000.00	49,866,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107409	SHEFFIELD RECEIVABL	03/28/18	04/25/18	1.920	25,000,000.00	24,962,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107412	LA FAYETTE ASSET SE	03/28/18	06/01/18	2.040	25,000,000.00	24,907,916.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107413	ATLANTIC ASSET SEC	03/28/18	04/20/18	1.840	50,000,000.00	49,941,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107414	ATLANTIC ASSET SEC	03/28/18	04/20/18	1.820	50,000,000.00	49,941,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	107415	SHEFFIELD RECEIVABL	03/28/18	04/27/18	1.950	27,000,000.00	26,956,125.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107416	LA FAYETTE ASSET SE	03/28/18	04/25/18	1.840	50,000,000.00	49,928,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107418	CRC FUNDING LLC CP	03/28/18	05/30/18	1.990	50,000,000.00	49,825,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107425	LA FAYETTE ASSET SE	03/28/18	05/03/18	2.000	6,100,000.00	6,087,800.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107427	THUNDER BAY FUNDING	03/29/18	06/01/18	2.070	25,000,000.00	24,908,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107429	CREDIT AGRICOLE CIB	03/28/18	05/18/18	1.880	42,879,000.00	42,764,798.93	0.00	CITIBANK	MFR SEC- INC
NTRD	107433	EXXON MOBIL CORP CP	03/29/18	04/25/18	1.800	50,000,000.00	49,932,500.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	107434	AUTOBAHN FUNDING CO	03/29/18	05/01/18	1.830	35,000,000.00	34,941,287.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107435	AUTOBAHN FUNDING CO	03/29/18	05/01/18	1.830	30,000,000.00	29,949,675.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107436	ATLANTIC ASSET SEC	03/29/18	04/02/18	1.670	30,000,000.00	29,994,433.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107438	EXXON MOBIL CORP CP	03/29/18	05/04/18	1.800	50,000,000.00	49,910,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107439	EXXON MOBIL CORP CP	03/29/18	05/04/18	1.800	50,000,000.00	49,910,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107441	ATLANTIC ASSET SEC	03/29/18	04/02/18	1.680	50,000,000.00	49,990,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107442	ATLANTIC ASSET SEC	03/29/18	04/02/18	1.680	13,172,000.00	13,169,541.23	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107443	EMERSON ELECTRIC CO	03/29/18	04/19/18	1.800	23,000,000.00	22,975,850.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	107446	SHEFFIELD RECEIVABL	03/29/18	05/30/18	2.080	33,000,000.00	32,881,786.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107447	ATLANTIC ASSET SEC	03/29/18	06/11/18	2.200	3,700,000.00	3,683,267.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107448	EMERSON ELECTRIC CO	03/29/18	04/19/18	1.820	12,010,000.00	11,997,249.38	0.00	CITIBANK	J.P. MORGAN SEC LLC
	Inv Type: 4200 CP				**1.849**	**8,546,565,000.00**	**8,528,995,107.37**	**0.00**		
NTRD	107156	UST BILL	03/01/18	02/28/19	2.000	50,000,000.00	48,988,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	107157	UST BILL	03/01/18	02/28/19	2.000	50,000,000.00	48,988,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	107223	UST BILL	03/08/18	04/05/18	1.525	50,000,000.00	49,940,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107224	UST BILL	03/08/18	04/05/18	1.525	50,000,000.00	49,940,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	107225	UST BILL	03/08/18	04/05/18	1.530	50,000,000.00	49,940,500.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107226	UST BILL	03/08/18	04/05/18	1.530	50,000,000.00	49,940,500.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107451	UST BILL	03/29/18	02/28/19	1.955	50,000,000.00	49,087,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107452	UST BILL	03/29/18	02/28/19	1.955	50,000,000.00	49,087,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107453	UST BILL	03/29/18	02/28/19	1.955	50,000,000.00	49,087,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107454	UST BILL	03/29/18	02/28/19	1.955	50,000,000.00	49,087,666.67	0.00	CITIBANK	MFR SEC- INC
	Inv Type: 5850 US TBILLS				**17.930**	**500,000,000.00**	**494,090,833.34**	**0.00**		
NTRD	107432	LACCAL BANS	03/28/18	06/30/20	2.431	10,000,000.00	10,000,000.00	0.00	SECURITY PA	NONE
	Inv Type: 6000 LACCAL BANS				**2.431**	**10,000,000.00**	**10,000,000.00**	**0.00**		
NTRD	107421	NORDEA BANK AB NY F	03/29/18	03/27/20	2.702	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107422	NORDEA BANK AB NY F	03/29/18	03/27/20	2.702	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
	Inv Type: 6350 CDS-FR -(Q)				**5.404**	**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	107221	MUFG UNION BANK NA	03/08/18	05/18/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107423	MUFG UNION BANK NA	03/28/18	05/18/18	1.920	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107424	MUFG UNION BANK NA	03/28/18	05/18/18	1.920	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	107458	MUFG UNION BANK NA	03/30/18	05/15/18	1.900	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	Inv Type: 6380 NEG CDS				**7.540**	**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	107227	BARCLAYS BANK PLC N	03/07/18	05/18/18	1.880	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107228	BANK OF MONTREAL CH	03/07/18	05/18/18	1.900	50,000,000.00	50,000,996.23	0.00	CITIBANK	MFR SEC- INC
NTRD	107249	NORDEA BANK AB NY C	03/08/18	06/05/18	2.040	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	107250	NORDEA BANK AB NY C	03/08/18	06/08/18	2.040	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107251	SOCIETE GENERALE NY	03/08/18	05/07/18	1.850	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107252	DNB BANK ASA NY CD	03/08/18	05/04/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL

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

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107254	TORONTO DOMINION BA	03/08/18	05/18/18	1.860	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107270	TORONTO DOMINION BA	03/09/18	06/08/18	2.150	50,000,000.00	50,001,257.09	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107339	BANK OF MONTREAL CH	03/21/18	06/01/18	2.080	50,000,000.00	50,000,995.88	0.00	CITIBANK	MFR SEC- INC
NTRD	107358	BANK OF MONTREAL CH	03/22/18	04/30/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107360	BANK OF MONTREAL CH	03/22/18	04/30/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107379	RABOBANK NEDERLAND	03/28/18	06/29/18	2.240	50,000,000.00	50,000,000.00	0.00	CITIBANK	RABOBK NEDERLAND
NTRD	107386	SOCIETE GENERALE NY	03/27/18	06/26/18	2.240	50,000,000.00	50,001,256.80	0.00	CITIBANK	MFR SEC- INC
NTRD	107387	NORDEA BANK AB NY C	03/27/18	04/26/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107393	SOCIETE GENERALE NY	03/27/18	06/28/18	2.240	50,000,000.00	50,001,284.27	0.00	CITIBANK	MFR SEC- INC
NTRD	107410	BANK OF MONTREAL CH	03/28/18	04/30/18	1.820	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107419	RABOBANK NEDERLAND	03/29/18	06/29/18	2.250	50,000,000.00	50,000,000.00	0.00	CITIBANK	RABOBK NEDERLAND
NTRD	107420	RABOBANK NEDERLAND	03/29/18	06/29/18	2.250	50,000,000.00	50,000,000.00	0.00	CITIBANK	RABOBK NEDERLAND
NTRD	107426	NORDEA BANK AB NY C	03/28/18	04/30/18	1.800	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	107430	DNB BANK ASA NY CD	03/28/18	05/30/18	1.880	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	107437	DNB BANK ASA NY CD	03/29/18	06/01/18	1.880	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
	YANKEE CDS				**1.981**	**1,050,000,000.00**	**1,050,005,790.27**	**0.00**		
	NTRD-PSI NON-TRADING				**1.880**	**10,857,565,000.00**	**10,832,861,537.23**	**407,291.67**		
TRADE	107256	TENNESEE VALLEY AUT	03/08/18	03/15/20	2.250	25,000,000.00	24,946,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
	TRADE-PSI TRADING				**2.250**	**25,000,000.00**	**24,946,000.00**	**0.00**		
	PSI Total				**1.881**	**10,882,565,000.00**	**10,857,807,537.23**	**407,291.67**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of March 31, 2018
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,750,017,611.39	2,749,304,892.05	($712,719.34)	50,000,000.00	49,779,778.25	($220,221.75)
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	10,360,189,767.33	10,358,182,639.55	($2,007,127.78)	0.00	0.00	$0.00
Governments	1,736,812,022.59	1,729,365,711.00	($7,446,311.59)	0.00	0.00	$0.00
Agencies	17,109,649,113.62	16,732,629,612.29	($377,019,501.33)	68,144,936.24	64,785,298.15	($3,359,638.09)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	24,968,060.96	24,658,262.50	($309,798.46)	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	43,061,947.05	43,061,947.05	$0.00
TOTAL	$32,006,636,575.89	$31,619,141,117.39	($387,495,458.50)	$165,251,883.29	$161,672,023.45	($3,579,859.84)

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.

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

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	98.435000
107089	LA FAYETTE ASSET SEC LLC CP	99.985917
107354	LA FAYETTE ASSET SEC LLC CP	99.948056
107382	LA FAYETTE ASSET SEC LLC CP	99.862750
107367	LA FAYETTE ASSET SEC LLC CP	99.847500
107412	LA FAYETTE ASSET SEC LLC CP	99.664167
107421	NORDEA BANK AB NY FR CD	99.950000
107422	NORDEA BANK AB NY FR CD	99.950000
107458	MUFG UNION BANK NA CD	100.002482
107387	NORDEA BANK AB NY CD	100.002138
107358	BANK OF MONTREAL CHICAGO	100.002430
107360	BANK OF MONTREAL CHICAGO	100.002430
107410	BANK OF MONTREAL CHICAGO	100.004138
107426	NORDEA BANK AB NY CD	100.002474
107228	BANK OF MONTREAL CHICAGO	100.002343
107430	DNB BANK ASA NY CD	99.991643
107339	BANK OF MONTREAL CHICAGO	100.025556
107437	DNB BANK ASA NY CD	99.991383
107249	NORDEA BANK AB NY CD	100.019636
107250	NORDEA BANK AB NY CD	100.020525
107379	RABOBANK NEDERLAND NY CD	99.997410

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
104919	FFCB D/N	1.1900	05/24/2018	50,000,000.00	49,912,402.78	49,877,200.00
FFCB DISC TOTAL				50,000,000.00	49,912,402.78	49,877,200.00
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/2018	25,000,000.00	24,996,146.17	24,905,650.00
91305	FFCB 1.02 (CALLABLE	1.0200	04/17/2018	17,950,000.00	17,950,000.00	17,945,889.45
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,853,825.00
91804	FFCB 1.14 (CALLABLE	1.1400	09/04/2018	39,815,000.00	39,815,000.00	39,692,568.88
92865	FFCB 1.00 (CALLABLE	1.0000	04/11/2018	25,000,000.00	24,999,794.63	24,995,750.00
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,130,801.60
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,997,385.90	24,672,425.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,495,373.04	42,930,019.50
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/2018	25,000,000.00	25,000,000.00	24,856,850.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,991,833.07	24,710,800.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,991,833.07	24,710,800.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,991,833.07	24,710,800.00
93225	FFCB 1.12 (CALLABLE	1.1200	08/20/2018	25,000,000.00	25,000,000.00	24,935,675.00
94778	FFCB 1.51	1.5100	09/04/2018	21,805,000.00	21,805,000.00	21,765,314.90
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,980,321.71	24,653,575.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,653,575.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,653,575.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/2018	25,000,000.00	25,000,000.00	24,885,125.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25,000,000.00	24,996,989.05	24,870,575.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,639,052.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,639,052.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,482,290.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25,000,000.00	24,992,422.44	24,849,125.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,517,250.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,517,250.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,478,630.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,780,213.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,971,150.69	48,510,300.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,595,175.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,991,093.42	24,517,250.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,386,386.81	12,049,151.10
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,404,339.64	18,876,030.90
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,551,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,988,211.67	48,933,050.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,528,791.66	46,525,543.94
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,590,800.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,904,800.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,295,400.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,987,388.77	48,904,800.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,904,800.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,984,843.92	24,340,750.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,461,850.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,461,850.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	48,923,700.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,583,677.36	32,713,968.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,473,053.68	34,563,865.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,975,575.02	48,629,050.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,984,734.39	24,314,525.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,423,918.09	25,742,777.20
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,976,172.62	29,177,430.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,447,625.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,659,164.50
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,447,625.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,447,625.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,447,625.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,597,163.93	45,640,919.73
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,984,556.41	24,312,525.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,984,556.41	24,312,525.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,678,175.78	20,142,152.51
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,972,484.71	24,346,450.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	48,935,700.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,467,850.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,467,850.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,030,840.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,993,892.36	26,345,817.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,986,001.94	24,394,275.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,982,194.46	29,273,130.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,591,709.88	23,133,498.80
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,635,709.34	44,459,356.70
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,976,547.11	24,347,950.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,981,044.79	24,324,450.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,983,764.98	24,324,450.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,983,774.34	24,324,450.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,980,882.13	29,189,340.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,312,125.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,987,204.16	47,976,439.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,339,000.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,979,990.86	32,127,480.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,783,955.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,495,652.39	40,633,106.50
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,533,300.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,455,975.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,455,975.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,529,450.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,266,650.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,344,177.47
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,455,975.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,489,865.71	34,754,109.50
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,776,195.89	27,042,589.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	47,748,800.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	23,874,400.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,424,160.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,062.38	27,214,080.13
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,991,449.89	23,835,600.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,103,616.68	30,940,714.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,981,995.47	23,835,600.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,842,450.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,842,450.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,842,450.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,842,450.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,982,796.14	23,835,600.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,159,585.78	10,654,513.20
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,162,841.11	22,570,910.41
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,008.22	31,257,276.32
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,982,438.36	47,808,200.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,980,985.63	48,476,750.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,954,408.23	41,120,642.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,980,758.86	24,442,675.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,104,893.01	25,542,595.38
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	48,228,550.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,289,950.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,991,966.12	24,289,950.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,992,860.26	48,228,550.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,761,749.28	21,958,458.82
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	47,814,700.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,175,568.85
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,967,624.92	24,273,375.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,867,920.42	37,891,794.56
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,917,907.25	24,327,700.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	49,104,650.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	49,048,050.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,984,458.40	49,086,950.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,995,026.68	15,707,824.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,731,395.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,854,110.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,962,505.21
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,780,788.36	49,182,150.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,774,571.45	5,705,129.40
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,723,884.22	33,215,732.99
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,942,440.59	13,771,002.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,472,625.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,472,625.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,594,740.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,594,740.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,594,740.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,976,219.47	41,414,949.20
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,747,442.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,647,125.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,382,090.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	39,071,880.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,574,773.38
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,441,400.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,553,120.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,664,840.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,124,240.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,280,963.73
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,362,008.22	21,804,744.48
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,475,150.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,475,150.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,964,043.80	39,235,880.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,516,760.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,622,478.81	23,272,569.65
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,668,720.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,520,525.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,520,525.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,338,877.93	23,787,077.16
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,404,275.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,896,952.25	10,617,446.13
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,469,975.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	20,897,358.65
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,810,273.48	28,446,746.15
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,710,800.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,710,800.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,855,400.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,990,397.09	9,861,750.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,748,650.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	25,008,700.00
FFCB TOTAL				4,779,754,000.00	4,778,053,926.23	4,668,599,781.68
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45,200,000.00	45,198,690.00	44,914,336.00
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50,000,000.00	49,998,550.89	49,684,000.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28,000,000.00	27,998,376.99	27,823,040.00

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91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45,900,000.00	45,894,176.89	45,594,535.50
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,993,656.75	49,667,250.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37,945,000.00	37,940,415.34	37,692,476.03
94411	FHLB 1.00 (CALLABLE	1.0000	08/22/2018	22,600,000.00	22,554,776.86	22,514,007.00
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,704,675.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,594,575.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,998,951.97	5,819,388.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,790.40	1,163,877.60
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,491,528.03	33,641,743.50
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,401,325.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,985,712.12	48,802,650.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,378,075.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,579,213.60
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,172,175.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,039,723.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,388,734.65
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,223,700.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,690,100.97	28,540,309.93
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,117,616.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,982,899.78	24,032,950.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,196,425.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,615,858.50
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,072,850.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,810,552.50
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,294,175.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,294,175.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,410,150.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,567,550.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,421,075.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,430,075.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,453,650.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,453,650.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,649,159.60
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,658,570.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,429,675.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,834,955.50	48,887,600.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,834,955.50	48,887,600.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,917,477.74	24,443,800.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,889,725.28	48,887,600.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,889,725.28	48,887,600.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,670,000.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,701,758.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,598,725.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,199,734.40
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,992,198.11	19,721,020.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,560,350.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,270,554.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,307,775.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,627,380.00
104933	FHLB 1.125	1.1250	05/25/2018	22,850,000.00	22,848,726.31	22,827,447.05
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,404,600.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,388,250.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,755,300.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,467,550.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,598,300.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,611,250.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,472,100.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,458,375.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,497,975.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,547,825.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,552,575.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,546,900.00

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106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,548,375.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,735,450.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,548,350.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,553,875.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,550,475.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,555,925.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,560,725.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,719,625.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,719,625.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,725,525.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,631,125.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,641,325.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,634,725.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,644,400.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,650,675.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,780,770.83	40,202,252.48
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,748,100.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,651,350.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,648,825.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,651,475.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,835,950.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,784,025.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,672,100.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,800,275.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,666,575.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,828,800.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,902,406.40
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	25,005,525.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	25,007,075.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,007,650.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,007,475.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	25,009,825.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,013,875.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,020,225.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	25,002,450.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	25,007,250.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	25,009,875.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,974,575.00
FHLB TOTAL				2,811,065,000.00	2,810,116,161.54	2,760,906,043.74
107450	FHLB D-N	1.6250	04/20/2018	27,000,000.00	26,976,843.75	26,977,590.00
107455	FHLB D-N	1.6250	04/23/2018	24,000,000.00	23,976,166.67	23,976,768.00
107457	FHLB D-N	1.6250	04/19/2018	25,000,000.00	24,979,687.50	24,980,400.00
FHLB DISC TOTAL				76,000,000.00	75,932,697.92	75,934,758.00
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,919,786.05	49,250,300.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,919,786.05	49,250,300.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,949,409.56	49,250,300.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,949,409.56	49,250,300.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,963,323.58	49,250,300.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,963,323.58	49,250,300.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,825,366.84	49,354,500.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,825,366.84	49,354,500.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,771,100.24	44,325,270.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,760,137.86	49,250,300.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,616,800.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,604,600.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,579,500.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,133,498.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,992,963.53	48,422,550.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	48,844,350.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	48,374,100.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,633,875.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,623,800.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,995,903.18	24,361,850.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,360,900.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,224,225.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,356,700.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,689,690.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,422,800.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,427,000.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,268,825.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,154,150.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,154,150.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,077,075.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,154,150.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,181,850.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,528,250.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	47,958,450.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,154,150.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,154,150.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	47,861,650.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,132,900.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	23,933,300.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,147,900.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,168,125.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,114,850.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,878,525.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,904,175.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,685,150.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,700,150.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,998,100.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,992,650.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,646,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,684,950.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,056,900.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	47,871,100.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	23,915,575.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,933,700.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,044,550.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,280,750.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,247,975.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,995,410.95	24,167,325.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,288,075.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	49,045,250.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,956,582.58	49,228,550.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,989,579.83	11,814,852.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,153,847.32
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,544,125.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,536,275.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,513,675.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,513,650.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,537,300.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,472,425.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,132,745.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,457,250.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,124,587.39
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,060,011.04
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,222,520.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,395,625.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,488,050.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,387,700.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	48,790,300.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,393,525.00

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104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,458,500.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,394,125.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,395,650.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,400,750.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,391,950.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,458,375.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,431,200.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,425,475.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,426,350.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,486,200.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,474,825.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,472,475.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,476,350.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,474,500.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,455,700.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,453,900.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,402,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,459,625.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,500,900.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,512,225.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,509,100.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,512,725.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,508,100.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,516,625.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,528,650.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,564,775.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,569,350.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,539,375.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,635,550.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,619,825.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,664,825.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,626,875.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,349,243.50	49,396,650.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,501,130.58	49,396,650.00
FHLMC TOTAL				3,744,600,000.00	3,742,227,824.31	3,646,255,095.75
91353	FNMA 1.05 (CALLABLE	1.0500	04/30/2018	14,800,000.00	14,799,919.84	14,792,644.40
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,676,500.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,691,450.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20,900,000.00	20,897,491.23	20,773,178.80
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,696,150.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,683,250.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,684,900.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,666,750.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,674,000.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,684,900.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,905,470.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,692,200.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,598,865.15	36,368,139.00
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,871,300.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,871,300.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,862,275.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25,000,000.00	24,995,547.39	24,861,225.00
94399	FNMA 1.05 (CALLABLE	1.0500	05/25/2018	50,000,000.00	49,972,498.51	49,949,700.00
94400	FNMA 1.05 (CALLABLE	1.0500	05/25/2018	30,400,000.00	30,383,279.08	30,369,417.60
94792	FNMA 1.00 (CALLABLE	1.0000	04/30/2018	25,000,000.00	24,991,151.93	24,986,275.00
94799	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,870,300.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,870,300.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
94801	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,870,300.00
94990	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	49,945,178.17	49,870,300.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,645,225.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,312,374.53	31,052,049.63
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,934,633.69	49,725,500.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,934,633.69	49,725,500.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,057,563.14	39,889,796.10
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,488,500.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,504,675.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,173,625.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,647,250.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,116,557.42	30,680,896.80
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,795,700.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,984,547.16	49,571,900.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,095,850.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,606,625.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,481,100.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,996,894.35	24,395,975.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,545,650.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,131,150.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,548,225.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,529,650.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,999,050.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,435,400.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	48,809,850.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,515,300.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,515,300.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,917,650.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,458,825.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,816,765.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	48,231,950.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,323,425.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,022,075.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,276,475.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	48,046,700.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,023,350.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,276,325.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,291,025.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,080,925.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,007,200.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,071,675.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,047,950.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	23,843,425.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,515,350.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,150,375.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,993,357.06	24,150,375.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	23,954,100.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,233,725.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	48,035,650.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,204,192.56	44,569,486.88
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,134,150.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	23,900,500.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,440,575.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	23,841,375.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,738,150.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	47,592,450.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,997,550.39	33,550,685.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,018,400.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,644,500.00

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102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,986,312.26	49,072,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,828,675.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,991,475.26	48,018,400.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,991,475.26	48,018,400.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,067,601.15	13,512,377.76
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,992,853.23	47,911,250.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,935,600.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,935,600.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,290,300.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,241,325.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,281,500.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,801,442.76	49,174,200.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,801,442.76	49,174,200.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,409,497.56	10,278,391.28
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,745,796.70	48,820,250.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,900,179.93	49,032,400.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,900,179.93	49,032,400.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,950,089.96	24,516,200.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,427,730.56	48,479,700.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,966,547.95	49,404,400.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,966,547.95	49,404,400.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,988,626.31	16,797,496.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,330,875.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,330,875.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,330,875.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,463,489.82	31,967,658.87
FNMA TOTAL				3,755,743,000.00	3,753,467,524.64	3,674,077,303.12
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,526,800.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,526,800.00
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50,000,000.00	50,000,000.00	49,501,200.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,504,500.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,548,550.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,484,050.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50,000,000.00	50,000,000.00	49,486,600.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,480,000.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,484,050.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50,000,000.00	50,000,000.00	49,490,150.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,678,475.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,661,125.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,612,225.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,612,225.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,619,825.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,619,825.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,612,225.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,604,775.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,598,350.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,209,550.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,604,775.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,604,775.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,274,350.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,676,450.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,608,750.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,469,475.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,457,200.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,457,200.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,455,825.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,410,650.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,410,650.00

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98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,383,400.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,414,650.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	47,502,900.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,500,580.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,805,950.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,771,400.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,990,820.10	24,048,300.00
104057	FHLMC 4.125 (CALLAB	2.5000	03/28/2022	25,000,000.00	25,000,000.00	24,385,150.00
104739	FHLMC 4.25 (CALLABL	2.1250	05/24/2022	25,000,000.00	25,000,000.00	24,132,950.00
104788	FHLMC 4.65 (CALLABL	2.3000	05/24/2022	25,000,000.00	25,000,000.00	24,042,075.00
105672	FHLB 4.50 (CALLABLE	3.0000	10/06/2022	25,000,000.00	25,000,000.00	24,153,675.00
105677	FHLB 4.50 (CALLABLE	3.0000	10/12/2022	25,000,000.00	25,000,000.00	24,074,625.00
105697	FHLMC 4.75 (CALLABL	3.7500	10/11/2022	25,000,000.00	25,000,000.00	24,151,275.00
105794	FHLB 5.00 (CALLABLE	4.0000	10/18/2022	25,000,000.00	25,000,000.00	24,088,650.00
106261	FHLB 5.75 (CALLABLE	3.5000	12/13/2022	25,000,000.00	25,000,000.00	24,254,525.00
106900	FHLB 6.00 (CALLABLE	6.0000	02/15/2023	15,000,000.00	15,000,000.00	14,875,425.00
MCPN TOTAL				1,475,000,000.00	1,474,990,820.10	1,445,876,930.00
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	47,984,850.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,872,300.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,774,050.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25,000,000.00	25,000,000.00	24,698,300.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50,000,000.00	50,000,000.00	48,553,100.00
103327	FHLB 2.875 (CALLABL	2.2500	12/28/2021	50,000,000.00	50,000,000.00	48,088,650.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50,000,000.00	50,000,000.00	47,745,550.00
104067	FHLMC 4.25 (CALLABL	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,252,000.00
104258	FHLMC 4.25 (CALLABL	2.5000	04/18/2022	25,000,000.00	25,000,000.00	24,135,975.00
104305	FHLMC 4.30 (CALLABL	2.6250	04/19/2022	25,000,000.00	25,000,000.00	24,124,775.00
104658	FHLMC 4.25 (CALLABL	2.2500	05/16/2022	25,000,000.00	25,000,000.00	24,059,725.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25,000,000.00	25,000,000.00	24,857,500.00
MCSA TOTAL				400,000,000.00	400,000,000.00	386,146,775.00
106681	ING U.S. FUNDING LL	1.7600	05/30/2018	40,000,000.00	39,884,622.22	39,856,711.20
106726	DANSKE CORP CP	1.6200	04/02/2018	30,000,000.00	29,998,650.00	29,994,083.40
106733	ING U.S. FUNDING LL	1.6500	04/23/2018	9,873,000.00	9,863,044.73	9,859,856.57
106746	ATLANTIC ASSET SEC	1.7000	04/09/2018	10,567,000.00	10,563,008.02	10,561,236.55
106761	CANCARA ASSET SEC L	1.7000	04/05/2018	50,000,000.00	49,990,555.56	49,983,278.00
106763	ATLANTIC ASSET SEC	1.6800	04/06/2018	14,489,000.00	14,485,619.23	14,483,336.39
106769	CANCARA ASSET SEC L	1.7000	04/05/2018	17,186,000.00	17,182,753.76	17,180,252.31
106771	CHARIOT FUNDING LLC	1.8600	07/02/2018	2,016,000.00	2,006,417.28	2,003,615.05
106780	CANCARA ASSET SEC L	1.7000	04/05/2018	2,564,000.00	2,563,515.69	2,563,142.50
106782	CRC FUNDING LLC CP	1.7000	04/11/2018	14,274,000.00	14,267,259.50	14,264,824.96
106793	THUNDER BAY FUNDING	1.7100	04/10/2018	1,763,000.00	1,762,246.32	1,761,945.73
106812	LA FAYETTE ASSET SE	1.7100	04/04/2018	42,580,000.00	42,573,932.35	42,567,644.56
106819	LA FAYETTE ASSET SE	1.7100	04/04/2018	4,820,000.00	4,819,313.15	4,818,601.38
106822	CHARIOT FUNDING LLC	1.8600	07/05/2018	1,050,000.00	1,044,846.25	1,043,331.51
106823	CAFCO LLC CP	1.7000	04/17/2018	16,604,000.00	16,591,454.75	16,587,919.52
106840	LA FAYETTE ASSET SE	1.7300	04/16/2018	3,376,000.00	3,373,566.47	3,372,890.70
106847	DANSKE CORP CP	1.7100	04/16/2018	7,821,000.00	7,815,427.54	7,813,742.11
106857	LA FAYETTE ASSET SE	1.7300	04/16/2018	14,583,000.00	14,572,488.09	14,569,569.06
106859	OLD LINE FUNDING LL	1.7000	04/23/2018	38,000,000.00	37,960,522.22	37,950,045.96
106886	DANSKE CORP CP	1.7000	04/04/2018	3,455,000.00	3,454,510.54	3,453,972.14
106898	DANSKE CORP CP	1.7000	04/16/2018	11,683,000.00	11,674,724.54	11,672,158.18
106913	DANSKE CORP CP	1.7200	04/16/2018	12,537,000.00	12,528,015.15	12,525,365.66
106925	ING U.S. FUNDING LL	1.7800	05/07/2018	25,000,000.00	24,955,500.00	24,946,185.50
106933	DANSKE CORP CP	1.7200	04/16/2018	5,220,000.00	5,216,259.00	5,215,155.84
106942	DANSKE CORP CP	1.7300	04/16/2018	13,662,000.00	13,652,151.98	13,649,321.66
106945	ING U.S. FUNDING LL	1.7300	05/01/2018	50,000,000.00	49,927,916.67	49,909,754.00
106946	ING U.S. FUNDING LL	1.7300	05/01/2018	25,000,000.00	24,963,958.33	24,954,877.00
106954	LA FAYETTE ASSET SE	1.8000	05/03/2018	16,159,000.00	16,133,145.60	16,128,365.28

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106964	LA FAYETTE ASSET SE	1.8000	05/03/2018	14,060,000.00	14,037,504.00	14,033,344.63
106965	DANSKE CORP CP	1.7300	04/16/2018	2,563,000.00	2,561,152.51	2,560,621.54
106970	CRC FUNDING LLC CP	1.7500	05/10/2018	30,000,000.00	29,943,125.00	29,931,470.10
106971	CANCARA ASSET SEC L	1.7800	05/04/2018	25,000,000.00	24,959,208.33	24,951,600.00
106973	CRC FUNDING LLC CP	1.7800	05/10/2018	10,316,000.00	10,296,107.31	10,292,434.85
106977	OLD LINE FUNDING LL	1.7200	05/07/2018	50,000,000.00	49,914,000.00	49,893,508.50
106981	LA FAYETTE ASSET SE	1.8000	05/08/2018	16,694,000.00	16,663,116.10	16,657,458.67
106986	ATLANTIC ASSET SEC	1.6500	04/02/2018	50,000,000.00	49,997,708.33	49,990,422.00
106987	ABBEY NATIONAL TREA	1.6300	04/02/2018	24,161,000.00	24,159,906.04	24,156,312.77
106999	CAFCO LLC CP	1.7800	05/14/2018	25,000,000.00	24,946,847.22	24,936,590.25
107010	ABBEY NATIONAL TREA	1.6100	04/02/2018	26,569,000.00	26,567,811.78	26,563,845.61
107011	CAFCO LLC CP	1.7900	05/18/2018	50,000,000.00	49,883,152.78	49,859,514.00
107014	ATLANTIC ASSET SEC	1.8400	05/04/2018	1,450,000.00	1,447,554.33	1,447,158.00
107015	ATLANTIC ASSET SEC	1.6800	04/12/2018	1,200,000.00	1,199,384.00	1,199,154.86
107016	LA FAYETTE ASSET SE	1.7200	04/04/2018	2,600,000.00	2,599,627.33	2,599,245.56
107017	DANSKE CORP CP	1.7200	04/16/2018	1,129,000.00	1,128,190.88	1,127,952.29
107019	CAFCO LLC CP	1.8000	05/10/2018	20,000,000.00	19,961,000.00	19,954,126.60
107021	CRC FUNDING LLC CP	1.7000	04/12/2018	14,000,000.00	13,992,727.78	13,990,254.46
107023	ABBEY NATIONAL TREA	1.6100	04/02/2018	13,858,000.00	13,857,380.24	13,855,311.55
107024	MONT BLANC CAPITAL	1.9000	06/12/2018	20,000,000.00	19,923,999.99	19,908,958.40
107032	THUNDER BAY FUNDING	1.8100	05/18/2018	25,000,000.00	24,940,923.62	24,929,965.25
107033	CIESCO LLC CP	1.7100	04/13/2018	50,000,000.00	49,971,500.00	49,962,083.50
107034	LA FAYETTE ASSET SE	1.8300	05/17/2018	26,288,000.00	26,226,529.89	26,216,223.51
107042	ATLANTIC ASSET SEC	1.8500	05/18/2018	16,373,000.00	16,333,454.66	16,327,291.99
107047	CANCARA ASSET SEC L	1.7800	04/19/2018	27,000,000.00	26,975,970.00	26,971,114.59
107051	OLD LINE FUNDING LL	1.8500	05/18/2018	21,749,000.00	21,696,470.12	21,688,283.97
107059	OLD LINE FUNDING LL	1.8700	05/18/2018	50,000,000.00	49,877,930.56	49,860,416.50
107061	CAFCO LLC CP	1.9000	05/11/2018	4,543,000.00	4,533,409.22	4,532,315.50
107062	CAFCO LLC CP	1.9000	05/11/2018	6,457,000.00	6,443,368.56	6,441,814.04
107076	OLD LINE FUNDING LL	1.7600	04/19/2018	50,000,000.00	49,956,000.00	49,945,633.50
107077	CIESCO LLC CP	1.7400	04/19/2018	50,000,000.00	49,956,500.00	49,945,633.50
107078	CIESCO LLC CP	1.7400	04/19/2018	50,000,000.00	49,956,500.00	49,945,633.50
107080	OLD LINE FUNDING LL	1.8000	04/23/2018	50,000,000.00	49,945,000.00	49,934,271.00
107081	LA FAYETTE ASSET SE	1.6200	04/06/2018	20,000,000.00	19,995,500.00	19,992,182.20
107083	ATLANTIC ASSET SEC	1.7600	04/11/2018	45,000,000.00	44,978,000.00	44,970,717.60
107085	CAFCO LLC CP	1.9000	05/17/2018	2,003,000.00	1,998,137.16	1,997,509.22
107086	CAFCO LLC CP	1.9000	05/17/2018	6,172,000.00	6,157,015.76	6,155,080.82
107089	LA FAYETTE ASSET SE	1.6100	04/03/2018	50,000,000.00	49,995,527.78	49,992,958.35
107090	ATLANTIC ASSET SEC	1.6000	04/04/2018	34,000,000.00	33,995,466.67	33,990,134.22
107093	THUNDER BAY FUNDING	1.9300	05/15/2018	16,200,000.00	16,161,786.00	16,157,678.80
107094	DANSKE CORP CP	1.8400	05/07/2018	11,336,000.00	11,315,141.76	11,311,598.35
107097	LA FAYETTE ASSET SE	1.6200	04/13/2018	25,000,000.00	24,986,500.00	24,981,041.75
107098	CAFCO LLC CP	1.7700	04/20/2018	50,000,000.00	49,953,291.67	49,943,136.00
107099	CIESCO LLC CP	1.7800	04/19/2018	50,000,000.00	49,955,500.00	49,945,633.50
107100	TOYOTA MOTOR CREDIT	1.9800	06/29/2018	12,400,000.00	12,339,302.00	12,328,002.87
107101	CAFCO LLC CP	1.6200	04/05/2018	50,000,000.00	49,991,000.00	49,982,791.50
107103	SHEFFIELD RECEIVABL	1.8000	04/23/2018	50,000,000.00	49,945,000.00	49,933,889.00
107105	OLD LINE FUNDING LL	1.9300	05/17/2018	15,908,000.00	15,868,769.10	15,864,564.96
107106	OLD LINE FUNDING LL	1.9300	05/17/2018	2,792,000.00	2,785,114.62	2,784,376.75
107107	CAFCO LLC CP	1.6200	04/05/2018	7,500,000.00	7,498,650.00	7,497,418.73
107108	ATLANTIC ASSET SEC	1.6300	04/03/2018	50,000,000.00	49,995,472.22	49,987,965.50
107109	ABBEY NATIONAL TREA	1.6600	04/02/2018	50,000,000.00	49,997,694.44	49,990,300.00
107110	LA FAYETTE ASSET SE	1.9800	05/21/2018	35,000,000.00	34,903,750.00	34,895,810.95
107111	ATLANTIC ASSET SEC	1.6200	04/02/2018	50,000,000.00	49,997,750.00	49,990,422.00
107112	CAFCO LLC CP	1.9200	05/18/2018	17,700,000.00	17,655,632.00	17,650,267.96
107113	LA FAYETTE ASSET SE	1.6200	04/13/2018	40,000,000.00	39,978,400.00	39,969,666.80
107114	LA FAYETTE ASSET SE	2.0300	05/22/2018	18,191,000.00	18,138,685.72	18,135,717.55
107121	ATLANTIC ASSET SEC	1.6500	04/04/2018	35,000,000.00	34,995,187.50	34,989,844.05
107122	CAFCO LLC CP	1.6100	04/10/2018	50,000,000.00	49,979,875.00	49,970,183.50
107123	ATLANTIC ASSET SEC	1.8000	04/13/2018	15,000,000.00	14,991,000.00	14,988,625.05
107124	OLD LINE FUNDING LL	2.0500	06/25/2018	12,979,000.00	12,916,178.04	12,905,362.86
107127	ATLANTIC ASSET SEC	1.6500	04/06/2018	50,000,000.00	49,988,541.67	49,980,455.50

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107128	THUNDER BAY FUNDING	1.8300	05/08/2018	11,470,000.00	11,448,426.85	11,444,893.43
107129	DANSKE CORP CP	1.7000	04/09/2018	50,000,000.00	49,981,111.11	49,972,347.00
107130	DANSKE CORP CP	1.7000	04/09/2018	31,565,000.00	31,553,075.44	31,547,542.66
107131	AUTOBAHN FUNDING CO	1.6200	04/04/2018	50,000,000.00	49,993,250.00	49,985,491.50
107132	AUTOBAHN FUNDING CO	1.6200	04/04/2018	50,000,000.00	49,993,250.00	49,985,491.50
107133	ATLANTIC ASSET SEC	1.6200	04/02/2018	50,000,000.00	49,997,750.00	49,990,422.00
107134	SHEFFIELD RECEIVABL	1.6500	04/13/2018	50,000,000.00	49,972,500.00	49,961,041.50
107135	CAFCO LLC CP	1.6200	04/10/2018	50,000,000.00	49,979,750.00	49,970,183.50
107136	OLD LINE FUNDING LL	1.8400	04/25/2018	50,000,000.00	49,938,666.66	49,928,450.00
107137	OLD LINE FUNDING LL	1.8400	04/25/2018	21,890,000.00	21,863,148.27	21,858,675.41
107138	AUTOBAHN FUNDING CO	1.6100	04/02/2018	50,000,000.00	49,997,763.89	49,990,422.00
107139	SHEFFIELD RECEIVABL	1.7300	04/19/2018	50,000,000.00	49,956,750.00	49,945,050.00
107141	AUTOBAHN FUNDING CO	1.6400	04/05/2018	50,000,000.00	49,990,888.89	49,982,986.00
107143	OLD LINE FUNDING LL	2.0200	05/23/2018	25,000,000.00	24,927,055.56	24,922,465.25
107144	DANSKE CORP CP	1.8700	05/07/2018	5,578,000.00	5,567,569.14	5,565,992.91
107145	DANSKE CORP CP	1.8700	05/07/2018	44,086,000.00	44,003,559.18	43,991,101.36
107148	CAFCO LLC CP	1.6300	04/13/2018	50,000,000.00	49,972,833.33	49,962,500.00
107149	CAFCO LLC CP	1.6300	04/13/2018	50,000,000.00	49,972,833.33	49,962,500.00
107151	ATLANTIC ASSET SEC	1.6200	04/04/2018	50,000,000.00	49,993,250.00	49,985,491.50
107152	ATLANTIC ASSET SEC	1.6500	04/06/2018	50,000,000.00	49,988,541.67	49,980,455.50
107153	CIESCO LLC CP	2.0300	06/01/2018	50,000,000.00	49,828,013.89	49,814,578.00
107154	CRC FUNDING LLC CP	1.7200	04/19/2018	38,000,000.00	37,967,320.00	37,959,124.54
107155	OLD LINE FUNDING LL	1.8400	05/01/2018	50,000,000.00	49,923,333.33	49,910,991.50
107160	LA FAYETTE ASSET SE	1.8000	04/16/2018	1,400,000.00	1,398,950.00	1,398,710.60
107161	LA FAYETTE ASSET SE	1.8500	05/08/2018	10,535,000.00	10,514,968.87	10,511,940.04
107164	CANCARA ASSET SEC L	1.8900	04/30/2018	30,000,000.00	29,954,325.00	29,949,013.20
107165	AUTOBAHN FUNDING CO	1.6300	04/05/2018	50,000,000.00	49,990,944.44	49,982,986.00
107166	TOYOTA MOTOR CREDIT	1.7500	04/19/2018	50,000,000.00	49,956,250.00	49,948,579.00
107167	CHEVRON CORP CP	1.6700	04/06/2018	50,000,000.00	49,988,402.78	49,981,078.00
107168	OLD LINE FUNDING LL	1.8400	05/01/2018	50,000,000.00	49,923,333.34	49,910,991.50
107169	CANCARA ASSET SEC L	1.9000	05/01/2018	50,000,000.00	49,920,833.34	49,912,091.50
107172	CHEVRON CORP CP	1.6700	04/05/2018	27,000,000.00	26,994,990.00	26,991,127.53
107173	ATLANTIC ASSET SEC	1.7500	04/12/2018	1,400,000.00	1,399,251.39	1,399,014.01
107174	ATLANTIC ASSET SEC	2.1500	06/11/2018	1,825,000.00	1,817,261.49	1,816,803.21
107175	LA FAYETTE ASSET SE	1.8500	05/08/2018	16,048,000.00	16,017,486.51	16,012,872.69
107176	CHEVRON CORP CP	1.6700	04/06/2018	50,000,000.00	49,988,402.78	49,981,078.00
107177	SHEFFIELD RECEIVABL	1.7000	04/16/2018	50,000,000.00	49,964,583.33	49,953,075.00
107178	CRC FUNDING LLC CP	1.7700	04/19/2018	50,000,000.00	49,955,750.00	49,946,216.50
107179	SHEFFIELD RECEIVABL	1.7000	04/12/2018	40,000,000.00	39,979,222.22	39,971,035.60
107180	CHEVRON CORP CP	1.7000	04/18/2018	50,000,000.00	49,959,861.11	49,950,055.50
107181	AUTOBAHN FUNDING CO	1.6500	04/02/2018	21,752,000.00	21,751,003.03	21,747,833.19
107182	OLD LINE FUNDING LL	1.7500	04/19/2018	25,000,000.00	24,978,125.00	24,972,816.75
107183	AUTOBAHN FUNDING CO	1.6500	04/05/2018	50,000,000.00	49,990,833.33	49,982,986.00
107185	CHEVRON CORP CP	1.7100	04/19/2018	30,000,000.00	29,974,350.00	29,968,517.40
107186	SHEFFIELD RECEIVABL	1.7300	04/12/2018	50,000,000.00	49,973,569.44	49,963,794.50
107187	THUNDER BAY FUNDING	1.8600	05/04/2018	50,000,000.00	49,914,750.00	49,902,300.00
107188	OLD LINE FUNDING LL	1.7600	04/19/2018	25,000,000.00	24,978,000.00	24,972,816.75
107189	LA FAYETTE ASSET SE	1.8500	05/08/2018	4,923,000.00	4,913,639.46	4,912,224.09
107190	AUTOBAHN FUNDING CO	1.6600	04/06/2018	24,914,000.00	24,908,255.94	24,904,261.37
107193	AUTOBAHN FUNDING CO	1.6800	04/05/2018	50,000,000.00	49,990,666.67	49,982,986.00
107194	TOYOTA MOTOR CREDIT	1.7500	04/19/2018	50,000,000.00	49,956,250.00	49,948,579.00
107195	CIESCO LLC CP	1.7700	04/20/2018	50,000,000.00	49,953,291.67	49,942,830.50
107196	CIESCO LLC CP	1.7700	04/20/2018	25,000,000.00	24,976,645.83	24,971,415.25
107197	OLD LINE FUNDING LL	1.8500	05/07/2018	50,000,000.00	49,907,500.00	49,893,508.50
107198	CANCARA ASSET SEC L	1.9100	05/18/2018	30,000,000.00	29,925,191.66	29,915,000.10
107199	CANCARA ASSET SEC L	1.9100	05/18/2018	20,000,000.00	19,950,127.78	19,943,333.40
107200	SHEFFIELD RECEIVABL	1.7500	04/12/2018	50,000,000.00	49,973,263.89	49,963,794.50
107201	SHEFFIELD RECEIVABL	1.7600	04/12/2018	40,000,000.00	39,978,488.89	39,971,035.60
107202	CIESCO LLC CP	1.7700	04/24/2018	15,500,000.00	15,482,472.08	15,478,719.43
107204	AUTOBAHN FUNDING CO	1.6800	04/11/2018	40,000,000.00	39,981,333.33	39,973,971.20
107205	REGENCY MARKETS NO.	1.7900	04/12/2018	50,000,000.00	49,972,652.78	49,964,786.00
107206	REGENCY MARKETS NO.	1.7900	04/12/2018	50,000,000.00	49,972,652.78	49,964,786.00

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107207	REGENCY MARKETS NO.	1.7900	04/12/2018	32,247,000.00	32,229,362.68	32,224,289.08
107208	REGENCY MARKETS NO.	1.8000	04/12/2018	50,000,000.00	49,972,500.00	49,964,786.00
107209	REGENCY MARKETS NO.	1.8000	04/12/2018	50,000,000.00	49,972,500.00	49,964,786.00
107210	REGENCY MARKETS NO.	1.8000	04/12/2018	50,000,000.00	49,972,500.00	49,964,786.00
107211	REGENCY MARKETS NO.	1.8000	04/12/2018	10,934,000.00	10,927,986.30	10,926,299.40
107212	REGENCY MARKETS NO.	1.8000	04/09/2018	10,017,000.00	10,012,993.20	10,011,536.53
107213	REGENCY MARKETS NO.	1.7800	04/06/2018	50,000,000.00	49,987,638.89	49,980,455.50
107214	REGENCY MARKETS NO.	1.7800	04/06/2018	50,000,000.00	49,987,638.89	49,980,455.50
107215	REGENCY MARKETS NO.	1.7800	04/06/2018	6,533,000.00	6,531,384.90	6,530,446.32
107216	CHEVRON CORP CP	1.7500	04/24/2018	50,000,000.00	49,944,097.22	49,934,819.50
107217	REGENCY MARKETS NO.	1.7900	04/06/2018	50,000,000.00	49,987,569.44	49,980,455.50
107218	REGENCY MARKETS NO.	1.7900	04/06/2018	50,000,000.00	49,987,569.44	49,980,455.50
107219	REGENCY MARKETS NO.	1.7900	04/06/2018	50,000,000.00	49,987,569.44	49,980,455.50
107222	CANCARA ASSET SEC L	2.0000	05/15/2018	1,500,000.00	1,496,333.33	1,496,063.75
107229	THUNDER BAY FUNDING	1.7600	04/20/2018	11,391,000.00	11,380,419.03	11,377,975.64
107230	ATLANTIC ASSET SEC	2.0200	06/01/2018	50,000,000.00	49,828,861.11	49,814,311.00
107231	CANCARA ASSET SEC L	1.9500	05/10/2018	50,000,000.00	49,894,375.00	49,884,966.50
107232	CANCARA ASSET SEC L	1.9500	05/10/2018	40,000,000.00	39,915,500.00	39,907,973.20
107233	CIESCO LLC CP	1.7800	04/24/2018	34,175,000.00	34,136,135.43	34,128,079.78
107234	SHEFFIELD RECEIVABL	1.7500	04/19/2018	50,000,000.00	49,956,250.00	49,945,050.00
107235	LA FAYETTE ASSET SE	1.9100	05/09/2018	50,000,000.00	49,899,194.45	49,887,591.50
107236	LA FAYETTE ASSET SE	1.9100	05/09/2018	9,471,000.00	9,451,905.41	9,449,707.58
107237	OLD LINE FUNDING LL	2.0700	06/04/2018	50,000,000.00	49,816,000.00	49,802,908.50
107240	NATIXIS NY BRANCH C	2.1100	06/05/2018	50,000,000.00	49,809,513.89	49,807,616.50
107241	SHEFFIELD RECEIVABL	1.8300	04/23/2018	50,000,000.00	49,944,083.33	49,933,889.00
107242	CHEVRON CORP CP	1.7600	04/19/2018	50,000,000.00	49,956,000.00	49,947,529.00
107243	CHEVRON CORP CP	1.7600	04/19/2018	50,000,000.00	49,956,000.00	49,947,529.00
107244	CAFCO LLC CP	1.9000	05/04/2018	35,000,000.00	34,939,041.66	34,931,820.00
107245	CRC FUNDING LLC CP	1.9200	05/04/2018	25,000,000.00	24,956,000.00	24,951,650.00
107246	TOYOTA MOTOR CREDIT	1.7800	04/23/2018	50,000,000.00	49,945,611.11	49,937,743.00
107247	THUNDER BAY FUNDING	1.7600	04/20/2018	33,128,000.00	33,097,227.77	33,090,121.78
107248	OLD LINE FUNDING LL	1.8500	05/08/2018	22,000,000.00	21,958,169.44	21,951,844.42
107253	SHEFFIELD RECEIVABL	1.8100	04/24/2018	50,000,000.00	49,942,180.55	49,931,028.00
107255	ATLANTIC ASSET SEC	1.9000	05/09/2018	25,489,000.00	25,437,880.40	25,431,609.48
107257	AUTOBAHN FUNDING CO	1.7100	04/10/2018	25,000,000.00	24,989,312.50	24,985,050.00
107258	OLD LINE FUNDING LL	2.1600	06/07/2018	25,000,000.00	24,899,500.00	24,895,632.00
107259	CAFCO LLC CP	1.9200	05/04/2018	25,000,000.00	24,956,000.00	24,951,300.00
107260	TOYOTA MOTOR CREDIT	1.7900	04/24/2018	50,000,000.00	49,942,819.45	49,935,000.00
107261	AUTOBAHN FUNDING CO	1.7300	04/13/2018	50,000,000.00	49,971,166.67	49,962,083.50
107264	CRC FUNDING LLC CP	1.8200	04/27/2018	45,000,000.00	44,940,850.00	44,931,016.35
107265	ATLANTIC ASSET SEC	2.0200	06/01/2018	25,000,000.00	24,914,430.56	24,907,155.50
107266	CAFCO LLC CP	1.9200	05/07/2018	25,000,000.00	24,952,000.00	24,946,998.00
107269	ATLANTIC ASSET SEC	1.7400	04/16/2018	50,000,000.00	49,963,750.00	49,953,950.00
107271	CANCARA ASSET SEC L	1.9700	05/10/2018	16,923,000.00	16,886,883.50	16,884,065.76
107273	REGENCY MARKETS NO.	1.8000	04/12/2018	50,000,000.00	49,972,500.00	49,964,786.00
107274	TOYOTA MOTOR CREDIT	1.8100	05/01/2018	25,000,000.00	24,962,291.67	24,957,718.75
107275	REGENCY MARKETS NO.	1.8000	04/12/2018	50,000,000.00	49,972,500.00	49,964,786.00
107276	REGENCY MARKETS NO.	1.8000	04/12/2018	3,142,000.00	3,140,271.90	3,139,787.15
107279	CANCARA ASSET SEC L	1.9800	05/10/2018	50,000,000.00	49,892,750.00	49,884,966.50
107280	ABBEY NATIONAL TREA	1.8100	05/01/2018	47,895,000.00	47,822,758.37	47,813,251.38
107281	CANCARA ASSET SEC L	1.9800	05/10/2018	5,638,000.00	5,625,906.49	5,625,028.82
107282	ATLANTIC ASSET SEC	1.8900	05/04/2018	1,750,000.00	1,746,968.12	1,746,570.00
107283	AUTOBAHN FUNDING CO	1.7400	04/13/2018	50,000,000.00	49,971,000.00	49,962,083.50
107285	SHEFFIELD RECEIVABL	1.8300	04/27/2018	40,000,000.00	39,947,133.33	39,937,972.40
107286	CANCARA ASSET SEC L	1.9900	05/18/2018	15,000,000.00	14,961,029.17	14,957,500.05
107287	SHEFFIELD RECEIVABL	1.8300	04/17/2018	50,000,000.00	49,959,333.33	49,950,415.50
107288	SHEFFIELD RECEIVABL	1.8000	04/19/2018	50,000,000.00	49,954,250.00	49,945,050.00
107289	ABBEY NATIONAL TREA	1.8100	05/01/2018	25,751,000.00	25,712,158.91	25,707,047.42
107290	ATLANTIC ASSET SEC	1.7900	04/18/2018	25,000,000.00	24,978,868.06	24,974,208.25
107292	AUTOBAHN FUNDING CO	1.7500	04/13/2018	50,000,000.00	49,970,833.33	49,962,083.50
107293	LA FAYETTE ASSET SE	1.8800	04/16/2018	1,500,000.00	1,498,825.00	1,498,618.50
107295	MONT BLANC CAPITAL	2.0500	05/09/2018	50,000,000.00	49,891,805.56	49,887,591.50

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107296	MONT BLANC CAPITAL	2.0500	05/09/2018	5,422,000.00	5,410,267.39	5,409,810.42
107297	THUNDER BAY FUNDING	1.9800	05/23/2018	25,000,000.00	24,928,500.00	24,921,968.75
107298	MONT BLANC CAPITAL	1.9100	04/17/2018	30,995,000.00	30,968,688.69	30,964,753.22
107300	ABBEY NATIONAL TREA	1.8100	05/01/2018	43,826,000.00	43,759,895.78	43,751,196.47
107302	AUTOBAHN FUNDING CO	1.7900	04/16/2018	50,000,000.00	49,962,708.33	49,953,950.00
107303	AUTOBAHN FUNDING CO	1.7900	04/18/2018	50,000,000.00	49,957,736.11	49,948,416.50
107304	SHEFFIELD RECEIVABL	1.9000	04/19/2018	50,000,000.00	49,952,500.00	49,945,050.00
107305	CAFCO LLC CP	2.2000	06/15/2018	50,000,000.00	49,770,833.33	49,757,333.50
107306	CAFCO LLC CP	2.2000	06/15/2018	25,000,000.00	24,885,416.66	24,878,666.75
107308	REGENCY MARKETS NO.	1.9500	04/06/2018	1,787,000.00	1,786,516.02	1,786,301.48
107309	MONT BLANC CAPITAL	2.2500	06/15/2018	6,226,000.00	6,196,815.63	6,196,160.84
107310	SHEFFIELD RECEIVABL	1.8700	04/03/2018	21,867,000.00	21,864,728.26	21,861,548.34
107311	MONT BLANC CAPITAL	1.9000	04/12/2018	4,596,000.00	4,593,331.77	4,592,763.13
107314	SHEFFIELD RECEIVABL	1.9000	04/16/2018	40,000,000.00	39,968,333.34	39,962,460.00
107315	OLD LINE FUNDING LL	1.9500	04/16/2018	11,455,000.00	11,445,692.81	11,444,421.31
107316	SHEFFIELD RECEIVABL	1.9000	04/19/2018	50,000,000.00	49,952,500.00	49,945,050.00
107317	MONT BLANC CAPITAL	2.2700	06/14/2018	25,000,000.00	24,883,347.22	24,882,200.75
107318	SHEFFIELD RECEIVABL	1.9200	04/30/2018	50,000,000.00	49,922,666.67	49,913,689.00
107319	CIESCO LLC CP	2.2600	06/15/2018	34,592,000.00	34,429,129.33	34,426,211.96
107322	CHEVRON CORP CP	1.8300	04/30/2018	50,000,000.00	49,926,291.67	49,919,333.50
107323	AUTOBAHN FUNDING CO	1.8100	04/18/2018	40,000,000.00	39,965,811.11	39,958,733.20
107324	ATLANTIC ASSET SEC	1.8700	05/01/2018	40,000,000.00	39,937,666.67	39,928,500.00
107325	REGENCY MARKETS NO.	2.0000	04/19/2018	50,000,000.00	49,950,000.00	49,945,633.50
107326	REGENCY MARKETS NO.	2.0000	04/19/2018	50,000,000.00	49,950,000.00	49,945,633.50
107327	REGENCY MARKETS NO.	2.0000	04/19/2018	20,804,000.00	20,783,196.00	20,781,379.19
107328	SHEFFIELD RECEIVABL	1.9000	04/27/2018	50,000,000.00	49,931,388.89	49,922,465.50
107329	LA FAYETTE ASSET SE	1.8500	04/20/2018	50,000,000.00	49,951,180.56	49,942,830.50
107332	ABBEY NATIONAL TREA	1.8800	05/01/2018	15,091,000.00	15,067,357.43	15,065,242.23
107333	ATLANTIC ASSET SEC	1.8600	04/20/2018	50,000,000.00	49,950,916.67	49,942,800.00
107334	LA FAYETTE ASSET SE	1.8500	04/17/2018	25,000,000.00	24,979,444.44	24,975,603.50
107336	LA FAYETTE ASSET SE	1.8700	04/23/2018	50,000,000.00	49,942,861.11	49,934,271.00
107337	MONT BLANC CAPITAL	2.0000	04/19/2018	37,517,000.00	37,479,483.00	37,476,206.64
107338	OLD LINE FUNDING LL	1.7300	04/05/2018	40,000,000.00	39,992,311.11	39,986,544.40
107340	JUPITER SEC COMPANY	2.1800	07/02/2018	750,000.00	745,821.67	745,392.50
107341	CANCARA ASSET SEC L	2.0500	05/15/2018	600,000.00	598,496.67	598,425.50
107343	ABBEY NATIONAL TREA	1.8800	05/02/2018	17,712,000.00	17,683,326.24	17,680,785.61
107344	SHEFFIELD RECEIVABL	1.9200	04/24/2018	50,000,000.00	49,938,666.66	49,931,028.00
107345	SHEFFIELD RECEIVABL	1.9000	04/20/2018	50,000,000.00	49,949,861.11	49,942,280.50
107346	ABBEY NATIONAL TREA	1.9100	05/01/2018	50,000,000.00	49,920,416.67	49,914,658.50
107347	CHARIOT FUNDING LLC	2.2600	06/19/2018	25,000,000.00	24,876,013.89	24,871,989.00
107348	ABBEY NATIONAL TREA	1.9100	05/03/2018	50,000,000.00	49,915,111.11	49,909,097.00
107349	NATIXIS NY BRANCH C	1.9400	05/21/2018	50,000,000.00	49,865,277.78	49,859,329.00
107350	ABBEY NATIONAL TREA	1.9100	05/02/2018	24,549,000.00	24,508,623.72	24,505,736.56
107354	LA FAYETTE ASSET SE	1.8400	04/11/2018	50,000,000.00	49,974,444.45	49,974,027.80
107355	AUTOBAHN FUNDING CO	1.8400	04/20/2018	50,000,000.00	49,951,444.45	49,942,830.50
107356	ATLANTIC ASSET SEC	1.9800	04/23/2018	50,000,000.00	49,939,500.00	49,934,097.00
107357	ATLANTIC ASSET SEC	1.9800	04/23/2018	50,000,000.00	49,939,500.00	49,934,097.00
107359	JUPITER SEC COMPANY	2.2800	06/21/2018	25,000,000.00	24,871,750.00	24,867,816.75
107361	NATIXIS NY BRANCH C	1.9700	05/21/2018	50,000,000.00	49,863,194.44	49,859,329.00
107362	JUPITER SEC COMPANY	2.2800	06/21/2018	35,000,000.00	34,820,450.00	34,814,943.45
107363	CHEVRON CORP CP	1.8200	04/27/2018	50,000,000.00	49,934,277.78	49,927,137.50
107364	JUPITER SEC COMPANY	2.2800	06/21/2018	6,704,000.00	6,669,608.48	6,668,553.74
107365	JUPITER SEC COMPANY	2.2800	06/21/2018	25,346,000.00	25,215,975.02	25,211,987.33
107366	TOYOTA MOTOR CREDIT	1.9100	05/07/2018	50,000,000.00	49,904,500.00	49,898,437.50
107367	LA FAYETTE ASSET SE	1.8500	04/30/2018	50,000,000.00	49,925,486.11	49,923,750.00
107368	AUTOBAHN FUNDING CO	1.8900	05/01/2018	40,000,000.00	39,937,000.00	39,928,793.20
107369	JUPITER SEC COMPANY	2.2600	06/25/2018	50,000,000.00	49,733,194.44	49,718,644.50
107370	CAFCO LLC CP	2.2900	07/03/2018	50,000,000.00	49,704,208.33	49,689,066.50
107371	REGENCY MARKETS NO.	1.8500	04/10/2018	16,281,000.00	16,273,470.04	16,271,263.96
107372	ATLANTIC ASSET SEC	1.8300	04/30/2018	42,647,000.00	42,584,131.21	42,573,192.12
107373	LA FAYETTE ASSET SE	2.0000	04/16/2018	1,875,000.00	1,873,437.50	1,873,273.13
107374	CRC FUNDING LLC CP	2.3000	07/03/2018	40,000,000.00	39,762,333.34	39,752,213.20

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107375	ABBEY NATIONAL TREA	1.9100	05/04/2018	48,306,000.00	48,221,424.25	48,215,474.56
107377	LA FAYETTE ASSET SE	1.8400	04/17/2018	35,000,000.00	34,971,377.77	34,965,844.90
107378	LA FAYETTE ASSET SE	1.9000	04/16/2018	40,000,000.00	39,968,333.34	39,963,160.00
107380	ATLANTIC ASSET SEC	1.9000	05/09/2018	50,000,000.00	49,899,722.22	49,887,421.00
107381	ABBEY NATIONAL TREA	1.9400	05/31/2018	47,584,000.00	47,430,145.06	47,418,122.18
107382	LA FAYETTE ASSET SE	1.9000	04/27/2018	50,000,000.00	49,931,388.89	49,931,375.00
107383	LA FAYETTE ASSET SE	1.9000	04/16/2018	27,343,000.00	27,321,353.46	27,317,817.10
107384	SHEFFIELD RECEIVABL	1.9300	05/01/2018	25,000,000.00	24,959,791.67	24,955,358.25
107385	CIESCO LLC CP	2.3000	07/05/2018	50,000,000.00	49,696,527.78	49,682,453.00
107388	THUNDER BAY FUNDING	2.0700	05/30/2018	17,500,000.00	17,440,631.25	17,437,100.10
107391	DANSKE CORP CP	1.9000	05/07/2018	3,000,000.00	2,994,300.00	2,993,542.26
107392	CANCARA ASSET SEC L	2.0000	05/15/2018	1,400,000.00	1,396,577.78	1,396,326.16
107395	ATLANTIC ASSET SEC	2.2500	06/11/2018	7,600,000.00	7,566,275.00	7,565,865.44
107396	ATLANTIC ASSET SEC	1.9100	04/30/2018	50,000,000.00	49,923,069.44	49,913,466.50
107397	OLD LINE FUNDING LL	2.0700	05/31/2018	50,000,000.00	49,827,500.00	49,818,087.50
107398	ATLANTIC ASSET SEC	1.9000	04/30/2018	50,000,000.00	49,923,472.23	49,913,466.50
107399	ATLANTIC ASSET SEC	1.9000	05/09/2018	24,511,000.00	24,461,841.83	24,455,811.52
107400	LA FAYETTE ASSET SE	2.0500	05/03/2018	1,500,000.00	1,497,266.66	1,497,156.26
107401	CHARIOT FUNDING LLC	2.0500	05/29/2018	2,500,000.00	2,491,743.05	2,491,277.85
107402	CREDIT AGRICOLE CIB	1.8500	05/30/2018	26,799,000.00	26,717,746.92	26,709,969.17
107403	AUTOBAHN FUNDING CO	1.8350	04/30/2018	25,000,000.00	24,963,045.14	24,956,933.25
107408	CREDIT AGRICOLE CIB	1.8800	05/18/2018	50,000,000.00	49,877,277.77	49,871,041.50
107409	SHEFFIELD RECEIVABL	1.9200	04/25/2018	25,000,000.00	24,968,000.00	24,964,093.75
107412	LA FAYETTE ASSET SE	2.0400	06/01/2018	25,000,000.00	24,913,583.34	24,916,041.68
107413	ATLANTIC ASSET SEC	1.8400	04/20/2018	50,000,000.00	49,951,444.44	49,942,800.00
107414	ATLANTIC ASSET SEC	1.8200	04/20/2018	50,000,000.00	49,951,972.22	49,942,800.00
107415	SHEFFIELD RECEIVABL	1.9500	04/27/2018	27,000,000.00	26,961,975.00	26,958,131.37
107416	LA FAYETTE ASSET SE	1.8400	04/25/2018	50,000,000.00	49,938,666.66	49,928,450.00
107418	CRC FUNDING LLC CP	1.9900	05/30/2018	50,000,000.00	49,836,930.56	49,821,922.00
107425	LA FAYETTE ASSET SE	2.0000	05/03/2018	6,100,000.00	6,089,155.56	6,088,435.44
107427	THUNDER BAY FUNDING	2.0700	06/01/2018	25,000,000.00	24,912,312.50	24,906,533.25
107429	CREDIT AGRICOLE CIB	1.8800	05/18/2018	42,879,000.00	42,773,755.88	42,768,407.77
107433	EXXON MOBIL CORP CP	1.8000	04/25/2018	50,000,000.00	49,940,000.00	49,932,275.00
107434	AUTOBAHN FUNDING CO	1.8300	05/01/2018	35,000,000.00	34,946,625.00	34,937,694.05
107435	AUTOBAHN FUNDING CO	1.8300	05/01/2018	30,000,000.00	29,954,250.00	29,946,594.90
107436	ATLANTIC ASSET SEC	1.6700	04/02/2018	30,000,000.00	29,998,608.33	29,994,253.20
107438	EXXON MOBIL CORP CP	1.8000	05/04/2018	50,000,000.00	49,917,500.00	49,908,850.00
107439	EXXON MOBIL CORP CP	1.8000	05/04/2018	50,000,000.00	49,917,500.00	49,908,850.00
107441	ATLANTIC ASSET SEC	1.6800	04/02/2018	50,000,000.00	49,997,666.67	49,990,422.00
107442	ATLANTIC ASSET SEC	1.6800	04/02/2018	13,172,000.00	13,171,385.31	13,169,476.77
107443	EMERSON ELECTRIC CO	1.8000	04/19/2018	23,000,000.00	22,979,300.00	22,975,393.91
107446	SHEFFIELD RECEIVABL	2.0800	05/30/2018	33,000,000.00	32,887,506.67	32,879,911.02
107447	ATLANTIC ASSET SEC	2.2000	06/11/2018	3,700,000.00	3,683,946.11	3,683,381.86
107448	EMERSON ELECTRIC CO	1.8200	04/19/2018	12,010,000.00	11,999,070.90	11,997,151.34
CPD TOTAL				10,374,389,000.00	10,360,189,767.33	10,358,182,639.55
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,968,060.96	24,658,262.50
BNOT3 TOTAL				25,000,000.00	24,968,060.96	24,658,262.50
106293	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,744,597.51	49,648,437.50
106294	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,744,597.51	49,648,437.50
US TREASURY NOTE TOTAL				100,000,000.00	99,489,195.02	99,296,875.00
104904	UST BILL	1.1375	05/24/2018	50,000,000.00	49,916,267.36	49,880,777.50
104905	UST BILL	1.1375	05/24/2018	50,000,000.00	49,916,267.36	49,880,777.50
105724	UST BILL	1.2600	09/13/2018	50,000,000.00	49,711,250.00	49,576,588.50
105725	UST BILL	1.2600	09/13/2018	50,000,000.00	49,711,250.00	49,576,588.50
105726	UST BILL	1.2600	09/13/2018	50,000,000.00	49,711,250.00	49,576,588.50
105727	UST BILL	1.2600	09/13/2018	50,000,000.00	49,711,250.00	49,576,588.50
105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,634,774.30	49,506,665.50
105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,634,774.30	49,506,665.50
105982	UST BILL	1.3800	10/11/2018	50,000,000.00	49,630,083.34	49,506,665.50

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105983	UST BILL	1.3800	10/11/2018	50,000,000.00	49,630,083.34	49,506,665.50
105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,630,753.47	49,506,665.50
105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,630,753.47	49,506,665.50
105986	UST BILL	1.2375	04/26/2018	50,000,000.00	49,957,031.25	49,946,833.50
106023	UST BILL	1.2400	04/26/2018	50,000,000.00	49,956,944.45	49,946,833.50
106287	UST BILL	1.4150	05/24/2018	50,000,000.00	49,895,840.28	49,880,777.50
106288	UST BILL	1.4150	05/24/2018	50,000,000.00	49,895,840.28	49,880,777.50
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,522,701.39	49,437,778.00
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,522,701.39	49,437,778.00
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,321,927.09	49,261,125.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,321,927.09	49,261,125.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,075,000.00	49,085,847.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,075,000.00	49,085,847.00
107223	UST BILL	1.5250	04/05/2018	50,000,000.00	49,991,527.78	49,993,225.50
107224	UST BILL	1.5250	04/05/2018	50,000,000.00	49,991,527.78	49,993,225.50
107225	UST BILL	1.5300	04/05/2018	50,000,000.00	49,991,500.00	49,993,225.50
107226	UST BILL	1.5300	04/05/2018	50,000,000.00	49,991,500.00	49,993,225.50
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,095,812.50	49,085,847.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,095,812.50	49,085,847.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,095,812.50	49,085,847.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,095,812.50	49,085,847.00
US TBILLS TOTAL				1,500,000,000.00	1,488,362,975.72	1,486,648,914.00
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	2.4310	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	2.7020	03/27/2020	50,000,000.00	50,000,000.00	49,975,000.00
107422	NORDEA BANK AB NY F	2.7020	03/27/2020	50,000,000.00	50,000,000.00	49,975,000.00
CDS-FR TOTAL				100,000,000.00	100,000,000.00	99,950,000.00
106280	WELLS FARGO BANK NA	1.6100	05/30/2018	50,000,000.00	50,000,000.00	49,967,931.50
106503	WELLS FARGO BANK CD	1.7100	06/29/2018	50,000,000.00	50,000,000.00	49,923,425.50
107221	MUFG UNION BANK NA	1.8000	05/18/2018	50,000,000.00	50,000,000.00	50,000,770.50
107423	MUFG UNION BANK NA	1.9200	05/18/2018	50,000,000.00	50,000,000.00	50,009,206.50
107424	MUFG UNION BANK NA	1.9200	05/18/2018	50,000,000.00	50,000,000.00	50,009,206.50
107458	MUFG UNION BANK NA	1.9000	05/15/2018	50,000,000.00	50,000,000.00	50,001,240.90
NEG CDS TOTAL				300,000,000.00	300,000,000.00	299,911,781.40
106249	AU & NZ BANKING GRP	1.5500	06/29/2018	50,000,000.00	50,000,000.00	49,933,221.00
106292	AU & NZ BANKING GRP	1.5200	06/01/2018	50,000,000.00	50,000,000.00	49,963,607.50
106315	WESTPAC BANKING COR	1.8600	11/29/2018	50,000,000.00	50,003,299.23	49,824,964.00
106357	WESTPAC BANKING COR	1.8800	12/03/2018	50,000,000.00	50,003,352.76	49,826,599.50
106526	RABOBANK NEDERLAND	1.5900	04/19/2018	50,000,000.00	50,000,000.00	49,996,889.50
106675	BANK OF NOVA SCOTIA	1.7500	04/02/2018	50,000,000.00	50,000,013.82	50,000,933.00
106684	BANK OF NOVA SCOTIA	1.7500	04/03/2018	50,000,000.00	50,000,027.65	50,001,118.00
106699	ROYAL BANK OF CANAD	1.7500	05/18/2018	50,000,000.00	50,000,000.00	49,985,349.00
106700	WESTPAC BANKING COR	1.8000	06/29/2018	50,000,000.00	50,001,225.03	49,959,012.00
106701	BANK OF NOVA SCOTIA	1.8000	06/29/2018	50,000,000.00	50,001,225.03	49,940,140.00
106703	CREDIT AGRICOLE CIB	1.6800	04/03/2018	50,000,000.00	50,000,027.66	50,000,390.50
106704	CREDIT AGRICOLE CIB	1.6800	04/03/2018	50,000,000.00	50,000,027.66	50,000,390.50
106727	BANK OF NOVA SCOTIA	1.7100	04/09/2018	50,000,000.00	50,000,000.00	50,001,274.50
106896	CREDIT SUISSE NY CD	1.7700	05/02/2018	50,000,000.00	50,000,000.00	49,999,285.00
106897	CREDIT SUISSE NY CD	1.7900	05/09/2018	50,000,000.00	50,000,000.00	49,998,277.00
106910	TORONTO DOMINION BA	1.7200	04/27/2018	50,000,000.00	50,000,359.56	49,998,827.00
106912	CREDIT AGRICOLE CIB	1.6000	04/02/2018	50,000,000.00	50,000,013.85	49,999,914.00
106914	SVENSKA HANDELSBANK	1.5600	04/02/2018	50,000,000.00	50,000,013.85	50,000,167.00
106915	SVENSKA HANDELSBANK	1.5600	04/02/2018	50,000,000.00	50,000,013.85	50,000,167.00
106926	CREDIT AGRICOLE CIB	1.7200	04/30/2018	50,000,000.00	50,000,401.05	49,997,960.50
106940	CANADIAN IMP. BK OF	1.8500	06/29/2018	50,000,000.00	50,001,226.70	49,952,912.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106951	CREDIT SUISSE NY CD	1.7800	05/04/2018	50,000,000.00	50,000,000.00	49,999,249.00
106972	TORONTO DOMINION BA	1.6600	04/02/2018	50,000,000.00	50,000,000.00	50,000,294.00
107069	SOCIETE GENERALE NY	2.0000	05/31/2018	50,000,000.00	50,000,828.57	50,000,564.00
107104	TORONTO DOMINION BA	1.9500	05/23/2018	50,000,000.00	50,000,718.74	50,004,144.50
107142	BANK OF MONTREAL CH	1.6500	04/02/2018	50,000,000.00	50,000,000.00	50,000,000.00
107227	BARCLAYS BANK PLC N	1.8800	05/18/2018	50,000,000.00	50,000,000.00	50,000,544.00
107228	BANK OF MONTREAL CH	1.9000	05/18/2018	50,000,000.00	50,000,650.32	50,001,171.65
107249	NORDEA BANK AB NY C	2.0400	06/05/2018	50,000,000.00	50,000,000.00	50,009,818.00
107250	NORDEA BANK AB NY C	2.0400	06/08/2018	50,000,000.00	50,000,000.00	50,010,262.65
107251	SOCIETE GENERALE NY	1.8500	05/07/2018	50,000,000.00	50,000,000.00	50,002,273.50
107252	DNB BANK ASA NY CD	1.8000	05/04/2018	50,000,000.00	50,000,000.00	50,001,804.50
107254	TORONTO DOMINION BA	1.8600	05/18/2018	50,000,000.00	50,000,000.00	49,999,652.00
107270	TORONTO DOMINION BA	2.1500	06/08/2018	50,000,000.00	50,000,939.36	50,011,548.00
107339	BANK OF MONTREAL CH	2.0800	06/01/2018	50,000,000.00	50,000,843.73	50,012,778.15
107358	BANK OF MONTREAL CH	1.8000	04/30/2018	50,000,000.00	50,000,000.00	50,001,215.00
107360	BANK OF MONTREAL CH	1.8000	04/30/2018	50,000,000.00	50,000,000.00	50,001,215.00
107379	RABOBANK NEDERLAND	2.2400	06/29/2018	50,000,000.00	50,000,000.00	49,998,704.80
107386	SOCIETE GENERALE NY	2.2400	06/26/2018	50,000,000.00	50,001,187.75	49,999,965.50
107387	NORDEA BANK AB NY C	1.8000	04/26/2018	50,000,000.00	50,000,000.00	50,001,069.20
107393	SOCIETE GENERALE NY	2.2400	06/28/2018	50,000,000.00	50,001,215.22	49,998,456.50
107410	BANK OF MONTREAL CH	1.8200	04/30/2018	50,000,000.00	50,000,000.00	50,002,069.10
107419	RABOBANK NEDERLAND	2.2500	06/29/2018	50,000,000.00	50,000,000.00	50,006,081.50
107420	RABOBANK NEDERLAND	2.2500	06/29/2018	50,000,000.00	50,000,000.00	50,006,081.50
107426	NORDEA BANK AB NY C	1.8000	04/30/2018	50,000,000.00	50,000,000.00	50,001,237.10
107430	DNB BANK ASA NY CD	1.8800	05/30/2018	50,000,000.00	50,000,000.00	49,995,821.60
107437	DNB BANK ASA NY CD	1.8800	06/01/2018	50,000,000.00	50,000,000.00	49,995,691.40
YANKEE CDS TOTAL				2,350,000,000.00	2,350,017,611.39	2,349,443,110.65
NTRD TOTAL				**31,866,551,000.00**	**31,832,728,967.94**	**31,450,765,470.39**
	NTRD HISTORICAL TOTAL				**31,804,465,822.34**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,947,756.10	24,955,725.00
GOV'T SPONSORED ENTERPRISES TOTAL				25,000,000.00	24,947,756.10	24,955,725.00
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,955,325.37	47,892,578.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,553,919.38	47,763,672.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,450,607.10	47,763,672.00
US TREASURY NTS TOTAL				150,000,000.00	148,959,851.85	143,419,922.00
TRADE TOTAL				**175,000,000.00**	**173,907,607.95**	**168,375,647.00**
	TRADE HISTORICAL TOTAL				**173,490,921.88**	
PSI TOTAL				**32,041,551,000.00**	**32,006,636,575.89**	**31,619,141,117.39**
	PSI HISTORICAL TOTAL				**31,977,956,744.22**	

Los Angeles County Treasurer
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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	14,519,580.00
FHLB TOTAL				15,000,000.00	15,000,000.00	14,519,580.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	14,519,580.00
El SEGUNDO UNIFIED SCHOOL DISTRICT						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,776,931.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,768,142.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,545,073.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	15,545,073.00
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 TOATL				4,045,000.00	4,045,000.00	4,045,000.00
GF TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
PHHPA-PH HABITAT PRESERVATION AUTHORITY						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,856,350.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	467,897.50
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,135.53	1,313,994.00
FFCB TOTAL				7,000,000.00	6,993,135.53	6,638,241.50
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,769,125.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,749,308.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,228,500.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,934,556.80
FHLB TOTAL				21,200,000.00	21,200,000.00	19,681,489.80
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,598,908.21
FHLMC				3,976,000.00	3,976,000.00	3,598,908.21
PHHPA TOTAL				32,176,000.00	32,169,135.53	29,918,639.51
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,800.71	578,001.00
FHLB TOTAL				600,000.00	599,800.71	578,001.00
93170	FHLMC 1.00 (CALLABL	1.0000	05/25/2018	476,000.00	476,000.00	475,422.14
FHLMC TOTAL				476,000.00	476,000.00	475,422.14
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,748,582.50
FNMA TOTAL				3,900,000.00	3,900,000.00	3,748,582.50
SANITATION DISTRICT TOTAL				4,976,000.00	4,975,800.71	4,802,005.64
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,962,291.30
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,962,291.30
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,974,810.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	4,974,810.00
SCP61-SCAQMD TOTAL				15,000,000.00	15,000,000.00	14,937,101.30

Los Angeles County Treasurer
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Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,949,620.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,949,620.00
SCP66-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,949,620.00
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,962,291.30
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,962,291.30
SCP6F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,962,291.30
SCP6U-SCAQMD-FD 58 MITIGATION FEE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,981,145.65
NEG CDS TOTAL				5,000,000.00	5,000,000.00	4,981,145.65
SCP6U-SCAQMD TOTAL				5,000,000.00	5,000,000.00	4,981,145.65
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,949,620.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,949,620.00
SCU5F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,949,620.00
SCAQM-SOUTH COAST AIR QUALITY MGMT						
106824	S OF C LAIF	0.0000	12/31/2018	39,790,260.19	39,790,260.19	39,790,260.19
COLLATERIZD TDS TOTAL				39,790,260.19	39,790,260.19	39,790,260.19
SCAQM TOTAL				39,790,260.19	39,790,260.19	39,790,260.19
SLIM-SCHOOLS LINKED INSURANCE MGMT						
106825	S OF C LAIF	0.0000	12/31/2018	3,232,635.11	3,232,635.11	3,232,635.11
COLLATERIZD TDS TOTAL				3,232,635.11	3,232,635.11	3,232,635.11
SLIM-SCHOOLS LINKED INSURANCE MGMT				3,232,635.11	3,232,635.11	3,232,635.11
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2018	39,051.75	39,051.75	39,051.75
COLLATERIZD TDS TOTAL				39,051.75	39,051.75	39,051.75
WASIA TOTAL				39,051.75	39,051.75	39,051.75
SPI TOTAL				**165,258,947.05**	**165,251,883.29**	**161,672,023.45**
	SPI HISTORICAL TOTAL				**165,251,147.05**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	28,628,869.62
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	768,796.83
05/17/00	C.I. 2658M	448,699.36
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,848,326.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,029,690.87
04/13/16	COMMERCIAL PAPER 2016	1,776,132.02
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,010,033.29
02/09/93	DISNEY PROJECT 1993	7,430,171.35
03/21/12	DISNEY PROJECT, 2012	4,208,531.12
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,409,349.99
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,577,987.82
	U.S. BANK - TRUSTEE TOTAL	$91,451,988.57

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,160,487.77
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,061,841.76
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,921,461.04
	ZIONS BANK - TRUSTEE TOTAL	$25,143,790.57

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,280.38
	TREASURER TOTAL	$302,280.38

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 3/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2..702	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2..702	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**100,000,000.00**	**100,000,000.00**	
BAN						
104946	LACCAL BANS	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.43	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				**25,000,000.00**	**25,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**25,000,000.00**	**25,000,000.00**	
NTRD - PSI NON-TRADING Total				**125,000,000.00**	**125,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 3/31/2018
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 3/31/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,750,017,611.39	78.00	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	10,360,189,767.33	27.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,587,852,170.74	173.00	DAYS	148,959,851.85	1,259.00	DAYS
AGENCIES	17,084,701,357.52	1,012.00	DAYS	24,947,756.10	715.00	DAYS
MUNICIPALS	25,000,000.00	749.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	24,968,060.96	664.00	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	$31,832,728,967.94	568.00	DAYS	$173,907,607.95	1,181.00	DAYS

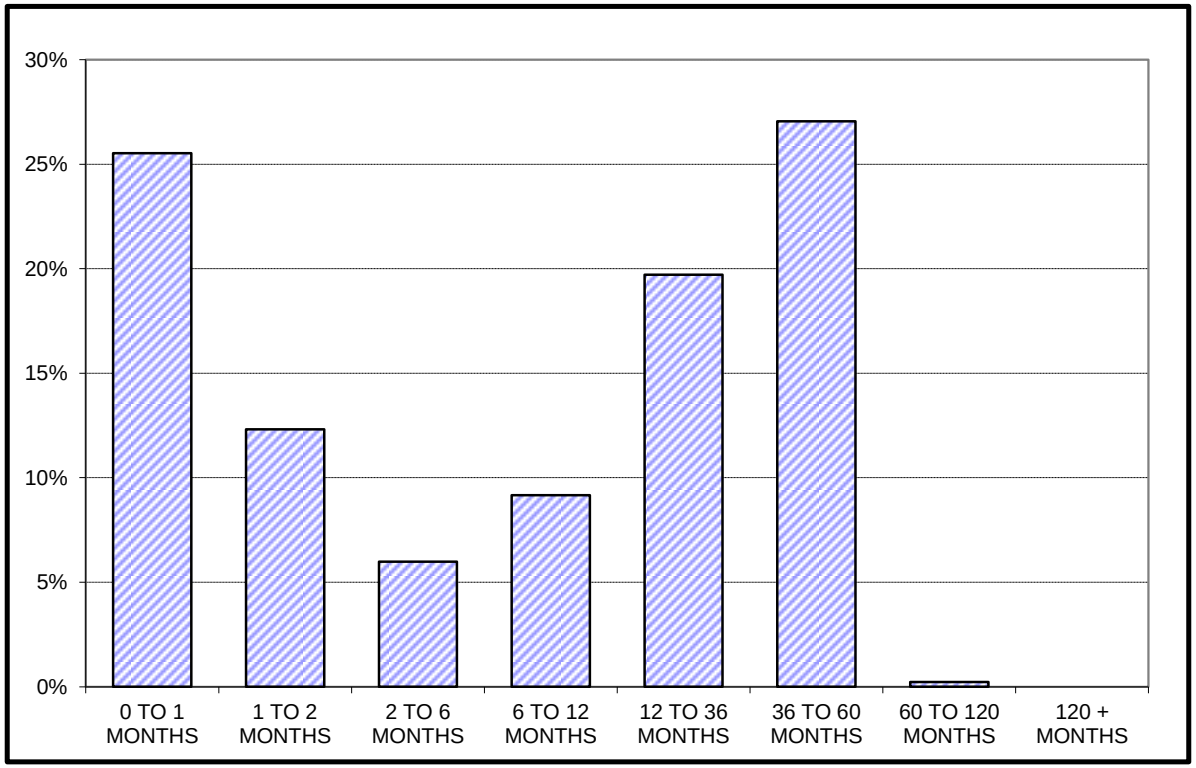
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 3/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%	%
PSI - NTRD/TRD				
0 TO 1 MONTHS	04/01/18-04/30/18	$8,172,253,966.12	25.53	25.53
1 TO 2 MONTHS	05/01/18-05/31/18	$3,942,751,748.76	12.32	37.85
2 TO 3 MONTHS	06/01/18-06/30/18	$1,463,529,574.74	4.57	42.42
3 TO 4 MONTHS	07/01/18-07/31/18	$142,960,154.65	0.45	42.87
4 TO 5 MONTHS	08/01/18-08/31/18	$47,554,776.86	0.15	43.02
5 TO 6 MONTHS	09/01/18-09/30/18	$260,465,000.00	0.81	43.83
6 TO12 MONTHS	10/01/18-03/31/19	$2,933,867,460.33	9.17	53.00
12 TO 24 MONTHS	04/01/19-03/31/20	$2,654,016,319.22	8.29	61.29
24 TO 36 MONTHS	04/01/20-03/31/21	$3,658,805,265.17	11.43	72.72
36 TO 48 MONTHS	04/01/21-03/31/22	$5,981,001,174.56	18.69	91.41
48 TO 60 MONTHS	04/01/22-03/31/23	$2,678,543,786.14	8.37	99.78
60 TO 120 MONTHS	04/01/23-03/31/28	$70,887,349.34	0.22	100.00
120+ MONTHS	04/01/28-	$0.00	0.00	100.00
Portfolio Total:		**$32,006,636,575.89**		
AVCCD				
48 TO 60 MONTHS	04/01/22-03/31/23	$15,000,000.00	100.00	100.00
Portfolio Total:		**$15,000,000.00**		
ESUSD				
120+ MONTHS	04/01/28-	$16,000,000.00	100.00	100.00
Portfolio Total:		**$16,000,000.00**		
GF				
60 TO 120 MONTHS	04/01/23-03/31/28	$4,045,000.00	100.00	100.00
Portfolio Total:		**$4,045,000.00**		
PHHPA				
120+ MONTHS	04/01/28-	$32,169,135.53	100.00	100.00
Portfolio Total:		**$32,169,135.53**		
SANIT				
1 TO 2 MONTHS	05/01/18-05/31/18	$476,000.00	9.57	9.57
36 TO 48 MONTHS	04/01/21-03/31/22	$4,499,800.71	90.43	100.00
Portfolio Total:		**$4,975,800.71**		
SCAQM				
6 TO 12 MONTHS	10/01/18-03/31/19	$39,790,260.19	100.00	100.00
Portfolio Total:		**$39,790,260.19**		
SCP61				
6 TO 12 MONTHS	10/01/18-03/31/19	$10,000,000.00	66.67	66.67
12 TO 24 MONTHS	04/01/19-03/31/20	$5,000,000.00	33.33	100.00
Portfolio Total:		**$15,000,000.00**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 3/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%	%
SCP66				
12 TO 24 MONTHS	04/01/19-03/31/20	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**		
SCP6F				
6 TO 12 MONTHS	10/01/18-03/31/19	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**		
SCP6U				
6 TO 12 MONTHS	10/01/18-03/31/19	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**		
SCU5F				
12 TO 24 MONTHS	04/01/19-03/31/20	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**		
SLIM				
6 TO 12 MONTHS	10/01/18-03/31/19	$3,232,635.11	100.00	100.00
Portfolio Total:		**$3,232,635.11**		
WASIA				
6 TO 12 MONTHS	10/01/18-03/31/19	$39,051.75	100.00	100.00
Portfolio Total:		**$39,051.75**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,172,254	25.53%
1 TO 2 MONTHS	3,942,752	12.32%
2 TO 6 MONTHS	1,914,510	5.98%
6 TO 12 MONTHS	2,933,867	9.17%
12 TO 36 MONTHS	6,312,822	19.72%
36 TO 60 MONTHS	8,659,545	27.06%
60 TO 120 MONTHS	70,887	0.22%
120 + MONTHS	-	0.00%
	$ 32,006,637	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 3/31/18
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	February 2018	February 2017	Change
Average Daily Portfolio ($)	78,210,325	68,284,159	+9,926,166
Accrued Earnings ($)	84,697	40,712	+43,985
Effective Yield (%)	1.412	0.777	+0.635
Average Life-Month End (In Days)	172	186	-14
Total Security Transactions			
Amount ($)	25,211,507	24,757,319	+454,188
Number	505	496	+9
Total Time Deposit Transactions			
Amount ($)	1,550,500	1,933,300	-382,800
Number	79	79	0
Average Workday Investment Activity ($)	1,408,527	1,404,769	+3,758
Prescribed Demand Account Balances For Services ($)	350,700	950,700	-600,000

POOLED MONEY INVESTMENT ACCOUNT

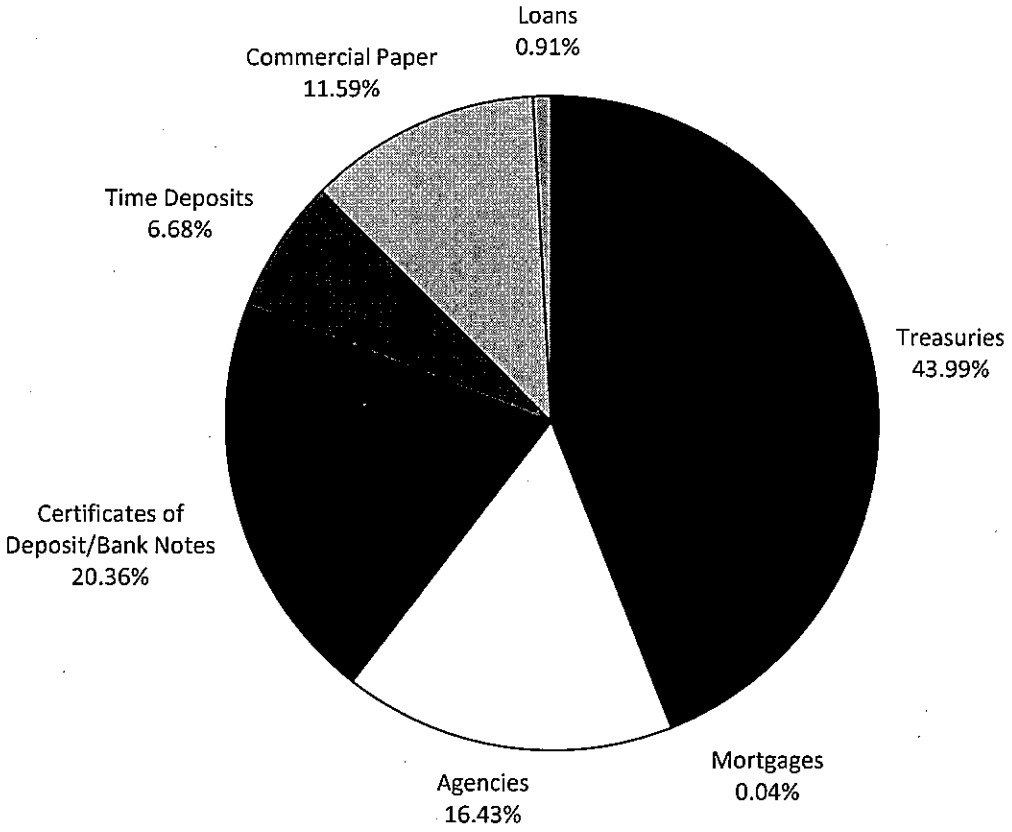
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

FEBRUARY 28, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,733,656	20.60	+0.82
Bonds	0	0.00	0
Notes	17,861,299	23.39	-4.18
Strips	0	0.00	0
Total Government	33,594,955	43.99	-3.36
Agency Debentures	2,865,170	3.75	+0.15
Certificates of Deposit	14,650,000	19.18	+2.32
Bank Notes	900,000	1.18	+0.42
Repurchases	0	0.00	0
Agency Discount Notes	9,483,270	12.42	+0.41
Time Deposits	5,098,740	6.68	+0.16
GNMAs	0	0.00	0
Commercial Paper	8,856,112	11.59	-0.13
Remics	31,409	0.04	0
Corporate Bonds	0	0.00	0
AB 55 Loans	693,260	0.91	+0.03
GF Loans	0	0.00	0
Other	200,000	0.26	0
Reversed Repurchases	0	0.00	0
Total (All Types)	76,372,916	100.00	

INVESTMENT ACTIVITY	FEBRUARY 2018		JANUARY 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	505	25,211,507	606	30,260,505
Other	23	529,970	2	312
Time Deposits	79	1,550,500	156	4,364,000
Total	607	27,291,977	764	34,624,817
PMIA Monthly Average Effective Yield (%)		1.412	1.350	
Year to Date Yield Last Day of Month (%)		1.194	1.164	

Pooled Money Investment Account
Portfolio Composition
$76.4 billion
02/28/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/18 REDEMPTIONS									
	DN	FHLMC		02/01/18	0.990	50,000	300	412,500.00	1.012
	DN	FHLMC		02/01/18	0.990	50,000	300	412,500.00	1.012
	TR	BILL		02/01/18	1.075	50,000	231	344,895.83	1.098
	TR	BILL		02/01/18	1.075	50,000	231	344,895.83	1.098
	TR	BILL		02/01/18	1.075	50,000	231	344,895.83	1.098
	TR	BILL		02/01/18	1.075	50,000	231	344,895.83	1.098
	TR	BILL		02/01/18	0.928	50,000	289	372,288.81	0.947
	TR	BILL		02/01/18	0.928	50,000	289	372,288.81	0.947
	TR	BILL		02/01/18	0.915	50,000	315	400,312.50	0.935
	TR	BILL		02/01/18	0.915	50,000	315	400,312.50	0.935
	TR	BILL		02/01/18	0.765	50,000	342	363,375.00	0.781
	TR	BILL		02/01/18	0.765	50,000	342	363,375.00	0.781
	TR	BILL		02/01/18	0.765	50,000	342	363,375.00	0.781
	TR	BILL		02/01/18	0.765	50,000	342	363,375.00	0.781
	TR	BILL		02/01/18	0.808	50,000	351	393,656.25	0.825
	TR	BILL		02/01/18	0.820	50,000	351	399,750.00	0.838
	TR	BILL		02/01/18	0.820	50,000	351	399,750.00	0.838
	TR	BILL		02/01/18	0.820	50,000	351	399,750.00	0.838
	TR	BILL		02/01/18	0.820	50,000	351	399,750.00	0.838
	TR	BILL		02/01/18	0.766	50,000	359	381,936.11	0.783
	TR	BILL		02/01/18	0.766	50,000	359	381,936.11	0.783
	TR	BILL		02/01/18	0.770	50,000	359	383,930.56	0.787
	TR	BILL		02/01/18	0.770	50,000	359	383,930.56	0.787
	TR	BILL		02/01/18	0.780	50,000	363	393,250.00	0.797
	TR	BILL		02/01/18	0.780	50,000	363	393,250.00	0.797
	TR	BILL		02/01/18	0.780	50,000	363	393,250.00	0.797
	TR	BILL		02/01/18	0.780	50,000	363	393,250.00	0.797
	TR	BILL		02/01/18	0.795	50,000	363	400,812.50	0.813
	TR	BILL		02/01/18	0.795	50,000	363	400,812.50	0.813
	TR	BILL		02/01/18	0.795	50,000	364	401,916.67	0.813
	TR	BILL		02/01/18	0.795	50,000	364	401,916.67	0.813
	TR	BILL		02/01/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		02/01/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		02/01/18	0.810	50,000	364	409,500.00	0.828
	TR	BILL		02/01/18	0.815	50,000	364	412,027.78	0.833
	TR	BILL		02/01/18	0.815	50,000	364	412,027.78	0.833
02/01/18 PURCHASES									
	CD	MUFG UNION	1.630	05/21/18	1.630	50,000			
	CD	MUFG UNION	1.630	05/21/18	1.630	50,000			
	CD	US BANK	1.770	06/29/18	1.770	50,000			
	CD	US BANK	1.770	06/29/18	1.770	50,000			
	CD	US BANK	1.840	08/01/18	1.840	50,000			
	CD	US BANK	1.840	08/01/18	1.840	50,000			
	CP	CR AG NY		03/12/18	1.440	50,000			
	CP	CR AG NY		03/12/18	1.440	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/18 PURCHASES (Continued)									
	CP	PEPSICO		03/19/18	1.470	50,000			
	CP	PEPSICO		03/19/18	1.470	50,000			
	CP	DISNEY		06/29/18	1.700	50,000			
	CP	COCA COLA		08/01/18	1.810	50,000			
	CP	COCA COLA		08/01/18	1.810	50,000			
	CP	CAFCO		08/01/18	1.970	50,000			
	CP	CAFCO		08/01/18	1.970	50,000			
	DN	FHLB		08/31/18	1.600	50,000			
	DN	FHLB		08/31/18	1.600	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.830	50,000			
	TR	BILL		01/31/19	1.840	50,000			
	TR	BILL		01/31/19	1.840	50,000			
	YCD	TOKYO-MIT	1.620	03/23/18	1.620	50,000			
	YCD	TOKYO-MIT	1.620	03/23/18	1.620	50,000			
	YCD	MIZUHO	1.740	05/01/18	1.740	50,000			
	YCD	MIZUHO	1.740	05/01/18	1.740	50,000			
	YCD	SOC GEN	1.640	05/02/18	1.640	50,000			
	YCD	SOC GEN	1.640	05/02/18	1.640	50,000			
	YCD	NAT AUB	1.690	05/08/18	1.690	50,000			
	YCD	NAT AUB	1.690	05/08/18	1.690	50,000			
02/02/18 SALES									
	TR	BILL		01/31/19	1.820	50,000	1	7,583.34	5.640
	TR	BILL		01/31/19	1.820	50,000	1	7,583.34	5.640
02/02/18 REDEMPTIONS									
	YCD	SUMITOMO	1.480	02/02/18	1.480	50,000	17	34,944.44	1.501
	YCD	SUMITOMO	1.480	02/02/18	1.480	50,000	17	34,944.44	1.501
02/02/18 NO PURCHASES									
02/05/18 REDEMPTIONS									
	BN	BOFA	1.390	02/05/18	1.390	50,000	188	362,944.44	1.409
	BN	BOFA	1.390	02/05/18	1.390	50,000	188	362,944.44	1.409
	CD	MUFG UNION	1.430	02/05/18	1.430	50,000	62	123,138.89	1.450
	CD	MUFG UNION	1.430	02/05/18	1.430	50,000	62	123,138.89	1.450

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/05/18	**REDEMPTIONS (Continued)**								
	CP	TOKYO NY		02/05/18	1.510	50,000	19	39,847.22	1.532
	CP	TOKYO NY		02/05/18	1.510	50,000	19	39,847.22	1.532
	CP	GE CO		02/05/18	1.500	50,000	31	64,583.33	1.523
	CP	GE CO		02/05/18	1.500	50,000	31	64,583.33	1.523
	CP	GE CO		02/05/18	1.500	50,000	32	66,666.67	1.523
	CP	GE CO		02/05/18	1.500	50,000	32	66,666.67	1.523
	CP	BNP NY		02/05/18	1.530	50,000	48	102,000.00	1.554
	CP	BNP NY		02/05/18	1.530	50,000	48	102,000.00	1.554
	CP	SOC GEN NY		02/05/18	1.490	50,000	49	101,402.78	1.514
	CP	SOC GEN NY		02/05/18	1.490	50,000	49	101,402.78	1.514
	CP	TOYOTA		02/05/18	1.390	50,000	61	117,763.89	1.413
	CP	TOYOTA		02/05/18	1.390	50,000	61	117,763.89	1.413
	CP	GOTHAM		02/05/18	1.470	50,000	63	128,625.00	1.494
	CP	CRC		02/05/18	1.380	50,000	101	193,583.33	1.405
	CP	CRC		02/05/18	1.380	50,000	101	193,583.33	1.405
	DN	FNMA		02/05/18	1.220	50,000	38	64,388.89	1.239
	DN	FNMA		02/05/18	1.220	50,000	38	64,388.89	1.239
	YCD	TORONTO	1.450	02/05/18	1.450	50,000	34	68,472.22	1.470
	YCD	TORONTO	1.450	02/05/18	1.450	50,000	34	68,472.22	1.470
	YCD	TORONTO	1.450	02/05/18	1.450	50,000	34	68,472.22	1.470
	YCD	TORONTO	1.450	02/05/18	1.450	50,000	34	68,472.22	1.470
02/05/18	**PURCHASES**								
	BN	BOFA	1.960	08/01/18	1.960	50,000			
	BN	BOFA	1.960	08/01/18	1.960	50,000			
	CP	RABO NY		02/12/18	1.440	50,000			
	CP	RABO NY		02/12/18	1.440	50,000			
	CP	GE CO		03/12/18	1.520	50,000			
	CP	GE CO		03/12/18	1.520	50,000			
	CP	GE CO		03/12/18	1.520	50,000			
	CP	SOC GEN NY		04/17/18	1.570	50,000			
	CP	SOC GEN NY		04/17/18	1.570	50,000			
	DN	FHLB		05/29/18	1.485	50,000			
	DN	FHLB		05/29/18	1.485	50,000			
02/06/18	**REDEMPTIONS**								
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000	18	35,500.00	1.440
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000	18	35,500.00	1.440
	YCD	CR AG CIB	1.420	02/06/18	1.420	50,000	18	35,500.00	1.440
02/06/18	**PURCHASES**								
	CP	RABO NY		02/27/18	1.460	50,000			
	CP	RABO NY		02/27/18	1.460	50,000			
	CP	GE CTS		05/07/18	1.770	50,000			
	CP	GE CTS		05/07/18	1.770	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/06/18	**PURCHASES (Continued)**								
	CP	CIBC HLD		06/29/18	1.880	50,000			
	CP	CIBC HLD		06/29/18	1.880	50,000			
	DN	FHLB		06/29/18	1.525	50,000			
	DN	FHLB		06/29/18	1.525	50,000			
	YCD	CR AG CIB	1.440	03/01/18	1.440	50,000			
	YCD	CR AG CIB	1.440	03/01/18	1.440	50,000			
02/07/18	**SALES**								
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
	TR	NOTE	0.750	02/28/18		50,000	294	405,810.39	1.010
02/07/18	**NO REDEMPTIONS**								
02/07/18	**PURCHASES**								
	CP	RABO NY		02/23/18	1.450	50,000			
	CP	RABO NY		02/23/18	1.450	50,000			
	CP	TOKYO NY		03/01/18	1.530	50,000			
	CP	TOKYO NY		03/01/18	1.530	50,000			
	CP	TOKYO NY		03/01/18	1.530	50,000			
	DN	FHLB		06/01/18	1.470	50,000			
	DN	FHLB		06/01/18	1.470	50,000			
	DN	FNMA		06/01/18	1.480	50,000			
	DN	FNMA		06/01/18	1.480	50,000			
	DN	FHLB		06/29/18	1.525	50,000			
	DN	FHLB		06/29/18	1.525	50,000			
	TR	NOTE	1.500	08/31/18	1.704	50,000			
	TR	NOTE	1.500	08/31/18	1.704	50,000			
02/08/18	**REDEMPTIONS**								
	CP	TOKYO NY		02/08/18	1.450	50,000	9	18,125.00	1.471
	CP	TOKYO NY		02/08/18	1.450	50,000	9	18,125.00	1.471
	CP	TOKYO NY		02/08/18	1.450	50,000	9	18,125.00	1.471
	CP	NISSAN		02/08/18	1.490	50,000	20	41,388.89	1.512
	CP	BNP NY		02/08/18	1.450	50,000	21	42,291.67	1.471
	CP	BNP NY		02/08/18	1.450	50,000	21	42,291.67	1.471
	CP	GE CO		02/08/18	1.500	50,000	36	75,000.00	1.523
	CP	GE CO		02/08/18	1.500	50,000	36	75,000.00	1.523
	CP	GE CO		02/08/18	1.500	50,000	36	75,000.00	1.523
	CP	GE CO		02/08/18	1.500	50,000	36	75,000.00	1.523

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/08/18 REDEMPTIONS (Continued)									
	CP	NISSAN		02/08/18	1.550	50,000	36	77,500.00	1.574
	CP	TOYOTA		02/08/18	1.490	50,000	37	76,569.44	1.513
	CP	TOYOTA		02/08/18	1.490	50,000	37	76,569.44	1.513
02/08/18 PURCHASES									
	CP	RABO NY		02/09/18	1.420	50,000			
	CP	RABO NY		02/09/18	1.420	50,000			
	CP	RABO NY		02/09/18	1.420	50,000			
	CP	RABO NY		02/09/18	1.420	50,000			
	TR	BILL		01/31/19	1.845	50,000			
	TR	BILL		01/31/19	1.845	50,000			
	TR	BILL		01/31/19	1.846	50,000			
	TR	BILL		01/31/19	1.846	50,000			
	YCD	SWEDBANK	1.420	03/01/18	1.420	50,000			
	YCD	SWEDBANK	1.420	03/01/18	1.420	50,000			
	YCD	TORONTO	1.820	05/21/18	1.820	50,000			
	YCD	TORONTO	1.820	05/21/18	1.820	50,000			
02/09/18 REDEMPTIONS									
	CP	RABO NY		02/09/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/09/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/09/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/09/18	1.420	50,000	1	1,972.22	1.440
	CP	TOKYO NY		02/09/18	1.510	50,000	22	46,138.89	1.532
	CP	TOKYO NY		02/09/18	1.510	50,000	22	46,138.89	1.532
	CP	TOKYO NY		02/09/18	1.510	50,000	22	46,138.89	1.532
	CP	BNP NY		02/09/18	1.450	50,000	28	56,388.89	1.472
	CP	CR AG NY		02/09/18	1.440	50,000	29	58,000.00	1.462
	CP	CR AG NY		02/09/18	1.440	50,000	29	58,000.00	1.462
	YCD	SE BANKEN	1.430	02/09/18	1.430	50,000	31	61,569.44	1.450
	YCD	SE BANKEN	1.430	02/09/18	1.430	50,000	31	61,569.44	1.450
	YCD	NORINCHUK	1.550	02/09/18	1.550	50,000	32	68,888.89	1.572
	YCD	NORINCHUK	1.550	02/09/18	1.550	50,000	32	68,888.89	1.572
	YCD	SWEDBANK	1.420	02/09/18	1.420	50,000	37	72,972.22	1.440
	YCD	SWEDBANK	1.420	02/09/18	1.420	50,000	37	72,972.22	1.440
	YCD	BARCLAYS	1.500	02/09/18	1.500	50,000	37	77,083.33	1.521
	YCD	BARCLAYS	1.500	02/09/18	1.500	50,000	37	77,083.33	1.521
02/09/18 PURCHASES									
	CP	RABO NY		02/16/18	1.440	50,000			
	CP	RABO NY		02/27/18	1.460	50,000			
	DEB	FHLB	2.125	02/11/20	2.219	50,000			
	TR	NOTE	1.500	08/31/18	1.763	50,000			
	TR	NOTE	1.500	08/31/18	1.763	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/12/18 REDEMPTIONS									
	CP	RABO NY		02/12/18	1.440	50,000	7	14,000.00	1.460
	CP	RABO NY		02/12/18	1.440	50,000	7	14,000.00	1.460
	CP	BNP NY		02/12/18	1.500	50,000	31	64,583.33	1.523
	CP	BNP NY		02/12/18	1.500	50,000	31	64,583.33	1.523
	CP	TOKYO NY		02/12/18	1.580	50,000	35	76,805.56	1.604
	CP	TOKYO NY		02/12/18	1.580	50,000	35	76,805.56	1.604
	YCD	SUMITOMO	1.510	02/12/18	1.510	50,000	25	52,430.56	1.531
	YCD	SUMITOMO	1.510	02/12/18	1.510	50,000	25	52,430.56	1.531
	YCD	DNB	1.450	02/12/18	1.450	50,000	35	70,486.11	1.470
	YCD	DNB	1.450	02/12/18	1.450	50,000	35	70,486.11	1.470
02/12/18 PURCHASES									
	CP	GE CO		03/19/18	1.520	50,000			
	CP	GE CO		03/19/18	1.520	50,000			
	DN	FHLB		08/01/18	1.600	50,000			
	DN	FHLB		08/01/18	1.600	50,000			
02/13/18 REDEMPTIONS									
	CP	BNP NY		02/13/18	1.450	50,000	22	44,305.56	1.471
	CP	BNP NY		02/13/18	1.450	50,000	22	44,305.56	1.471
	CP	BNP NY		02/13/18	1.500	50,000	34	70,833.33	1.523
	CP	BNP NY		02/13/18	1.500	50,000	34	70,833.33	1.523
	YCD	SWEDBANK	1.410	02/13/18	1.410	50,000	34	66,583.33	1.430
	YCD	SWEDBANK	1.410	02/13/18	1.410	50,000	34	66,583.33	1.430
02/13/18 NO PURCHASES									
02/14/18 REDEMPTIONS									
	CD	CITIBANK	1.450	02/14/18	1.450	50,000	90	181,250.00	1.470
	CD	CITIBANK	1.450	02/14/18	1.450	50,000	90	181,250.00	1.470
	CP	SOC GEN NY		02/14/18	1.390	50,000	64	123,555.56	1.413
	CP	SOC GEN NY		02/14/18	1.390	50,000	64	123,555.56	1.413
	CP	MIZUHO NY		02/14/18	1.450	50,000	71	142,986.11	1.474
	CP	MIZUHO NY		02/14/18	1.450	50,000	71	142,986.11	1.474
	CP	MIZUHO NY		02/14/18	1.450	50,000	71	142,986.11	1.474
	DN	FNMA		02/14/18	1.125	50,000	111	173,473.50	1.145
	DN	FNMA		02/14/18	1.125	50,000	111	173,473.50	1.145
	DN	FHLB		02/14/18	1.125	50,000	111	173,437.50	1.145
	DN	FHLB		02/14/18	1.125	50,000	111	173,437.50	1.145
	DN	FHLB		02/14/18	1.125	50,000	111	173,437.50	1.145
	DN	FHLB		02/14/18	1.125	50,000	111	173,437.50	1.145

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/14/18	**PURCHASES**								
	BN	BOFA	2.010	08/01/18	2.010	50,000			
	BN	BOFA	2.010	08/01/18	2.010	50,000			
	BN	BOFA	2.090	10/01/18	2.090	50,000			
	BN	BOFA	2.090	10/01/18	2.090	50,000			
	CP	CR AG NY		03/09/18	1.430	50,000			
	CP	CR AG NY		03/09/18	1.430	50,000			
	CP	TOKYO NY		03/12/18	1.570	50,000			
	CP	TOKYO NY		03/12/18	1.570	50,000			
	CP	SOC GEN NY		04/09/18	1.580	50,000			
	CP	SOC GEN NY		04/09/18	1.580	50,000			
	TR	BILL		08/02/18	1.715	50,000			
	TR	BILL		08/02/18	1.715	50,000			
	TR	NOTE	1.500	08/31/18	1.800	50,000			
	TR	NOTE	1.500	08/31/18	1.800	50,000			
	YCD	SWEDBANK	1.420	03/19/18	1.420	50,000			
	YCD	SWEDBANK	1.420	03/19/18	1.420	50,000			
02/15/18	**REDEMPTIONS**								
	TR	NOTE	1.000	02/15/18	1.020	50,000	1,067	1,489,241.62	1.022
	TR	NOTE	1.000	02/15/18	1.020	50,000	1,067	1,489,241.62	1.022
	TR	NOTE	1.000	02/15/18	1.051	50,000	1,080	1,552,119.30	1.054
	TR	NOTE	1.000	02/15/18	1.051	50,000	1,080	1,552,119.30	1.054
	TR	NOTE	1.000	02/15/18	1.038	50,000	1,081	1,533,969.27	1.040
	TR	NOTE	1.000	02/15/18	1.038	50,000	1,081	1,533,969.27	1.040
	TR	NOTE	1.000	02/15/18	0.989	50,000	1,085	1,469,181.63	0.991
	TR	NOTE	1.000	02/15/18	0.989	50,000	1,085	1,469,181.63	0.991
02/15/18	**PURCHASES**								
	CP	RABO NY		02/16/18	1.420	50,000			
	CP	RABO NY		02/16/18	1.420	50,000			
	CP	RABO NY		02/16/18	1.420	50,000			
	CP	RABO NY		02/20/18	1.430	50,000			
	CP	RABO NY		02/20/18	1.430	50,000			
	CP	RABO NY		02/20/18	1.430	50,000			
	CP	RABO NY		02/20/18	1.430	50,000			
	CP	NISSAN		04/09/18	1.650	50,000			
	CP	TOYOTA		04/16/18	1.710	50,000			
	CP	TOYOTA		04/16/18	1.710	50,000			
	CP	MIZUHO NY		05/11/18	1.830	50,000			
	CP	MIZUHO NY		05/11/18	1.830	50,000			
	TR	BILL		08/02/18	1.730	50,000			
	TR	BILL		08/02/18	1.730	50,000			
	TR	NOTE	1.500	08/31/18	1.823	50,000			
	TR	NOTE	1.500	08/31/18	1.823	50,000			
	YCD	DNB	1.460	03/16/18	1.460	50,000			
	YCD	DNB	1.460	03/16/18	1.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/15/18 PURCHASES (Continued)									
	YCD	SUMITOMO	1.560	03/19/18	1.560	50,000			
	YCD	SUMITOMO	1.560	03/19/18	1.560	50,000			
02/16/18 REDEMPTIONS									
	CP	RABO NY		02/16/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/16/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/16/18	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		02/16/18	1.440	50,000	7	14,000.00	1.460
	CP	NISSAN		02/16/18	1.510	50,000	36	75,500.00	1.533
	YCD	MIZUHO	1.530	02/16/18	1.530	50,000	31	65,875.00	1.551
	YCD	MIZUHO	1.530	02/16/18	1.530	50,000	31	65,875.00	1.551
02/16/18 PURCHASES									
	CP	BNP NY		03/01/18	1.400	50,000			
	CP	BNP NY		03/01/18	1.400	50,000			
02/20/18 REDEMPTIONS									
	CP	RABO NY		02/20/18	1.430	50,000	5	9,930.56	1.450
	CP	RABO NY		02/20/18	1.430	50,000	5	9,930.56	1.450
	CP	RABO NY		02/20/18	1.430	50,000	5	9,930.56	1.450
	CP	RABO NY		02/20/18	1.430	50,000	5	9,930.56	1.450
	CP	GE CO		02/20/18	1.430	50,000	21	41,708.33	1.451
	CP	GE CO		02/20/18	1.430	50,000	21	41,708.33	1.451
	CP	PEPSICO		02/20/18	1.440	50,000	35	70,000.00	1.462
02/20/18 PURCHASES									
	CP	RABO NY		02/27/18	1.440	50,000			
	CP	TOKYO NY		03/12/18	1.540	50,000			
	CP	TOKYO NY		03/12/18	1.540	50,000			
	CP	GE CO		03/23/18	1.540	50,000			
	CP	GE CO		03/23/18	1.540	50,000			
	CP	GE CO		03/23/18	1.540	50,000			
	YCD	SVENSKA	1.580	03/28/18	1.580	50,000			
	YCD	SVENSKA	1.580	03/28/18	1.580	50,000			
02/21/18 NO REDEMPTIONS									
02/21/18 PURCHASES									
	BN	BOFA	2.170	10/01/18	2.170	50,000			
	BN	BOFA	2.170	10/01/18	2.170	50,000			
	CD	FIRST REP	1.910	07/02/18	1.910	50,000			
	CD	FIRST REP	1.910	07/02/18	1.910	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/21/18	**PURCHASES (Continued)**								
	CD	MUFG UNION	1.800	05/23/18	1.800	50,000			
	CD	MUFG UNION	1.800	05/23/18	1.800	50,000			
	CP	PEPSICO		03/27/18	1.500	50,000			
	CP	PEPSICO		03/27/18	1.500	50,000			
	CP	GE CO		03/28/18	1.620	50,000			
	CP	GE CO		03/28/18	1.620	50,000			
	DN	FHLMC		09/04/18	1.730	50,000			
	DN	FHLMC		09/04/18	1.730	50,000			
	DN	FHLMC		09/04/18	1.730	50,000			
	DN	FHLMC		09/04/18	1.730	50,000			
	YCD	SWEDBANK	1.430	03/23/18	1.430	50,000			
	YCD	SWEDBANK	1.430	03/23/18	1.430	50,000			
	YCD	TOKYO-MIT	1.620	03/30/18	1.620	50,000			
	YCD	TOKYO-MIT	1.620	03/30/18	1.620	50,000			
	YCD	MIZUHO	1.800	04/16/18	1.800	50,000			
	YCD	MIZUHO	1.800	04/16/18	1.800	50,000			
	YCD	NORINCHUK	1.440	03/01/18	1.440	50,000			
	YCD	NORINCHUK	1.440	03/01/18	1.440	50,000			
02/22/18	**NO REDEMPTIONS**								
02/22/18	**PURCHASES**								
	CP	TOKYO NY		03/09/18	1.510	50,000			
	CP	TOKYO NY		03/09/18	1.510	50,000			
	CP	LIBERTY		05/21/18	2.000	50,000			
	CP	LIBERTY		05/21/18	2.000	50,000			
	DN	FHLB		04/16/18	1.585	50,000			
	DN	FHLB		04/16/18	1.585	50,000			
	TR	BILL		08/23/18	1.801	50,000			
	TR	BILL		08/23/18	1.801	50,000			
	TR	BILL		08/23/18	1.805	50,000			
	TR	BILL		08/23/18	1.805	50,000			
	TR	BILL		08/23/18	1.810	50,000			
	TR	BILL		08/23/18	1.810	50,000			
	TR	BILL		08/23/18	1.810	50,000			
	TR	BILL		08/23/18	1.810	50,000			
	YCD	MONTREAL	1.600	03/27/18	1.600	50,000			
	YCD	MONTREAL	1.600	03/27/18	1.600	50,000			
02/23/18	**REDEMPTIONS**								
	CP	RABO NY		02/23/18	1.450	50,000	16	32,222.22	1.471
	CP	RABO NY		02/23/18	1.450	50,000	16	32,222.22	1.471

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/23/18	**PURCHASES**								
	CP	RABO NY		02/27/18	1.420	50,000			
	CP	RABO NY		02/27/18	1.420	50,000			
	CP	CR AG NY		03/01/18	1.420	50,000			
	CP	CR AG NY		03/01/18	1.420	50,000			
	CP	CR AG NY		03/01/18	1.420	50,000			
	CP	CR AG NY		03/01/18	1.420	50,000			
	TR	BILL		08/23/18	1.795	50,000			
	TR	BILL		08/23/18	1.795	50,000			
	YCD	DNB	1.440	03/09/18	1.440	50,000			
	YCD	DNB	1.440	03/09/18	1.440	50,000			
02/26/18	**NO REDEMPTIONS**								
02/26/18	**PURCHASES**								
	CD	FIRST REP	1.880	06/01/18	1.880	50,000			
	CD	FIRST REP	1.880	06/01/18	1.880	50,000			
	CD	US BANK	1.910	05/29/18	1.910	50,000			
	CD	US BANK	1.910	05/29/18	1.910	50,000			
	CD	US BANK	1.950	06/22/18	1.950	50,000			
	CD	US BANK	1.950	06/22/18	1.950	50,000			
	CP	SOC GEN NY		03/02/18	1.410	50,000			
	CP	SOC GEN NY		03/02/18	1.410	50,000			
	CP	MIZUHO NY		03/27/18	1.610	50,000			
	CP	MIZUHO NY		03/27/18	1.610	50,000			
	TR	BILL		08/23/18	1.790	50,000			
	TR	BILL		08/23/18	1.790	50,000			
	TR	BILL		08/23/18	1.790	50,000			
	TR	BILL		08/23/18	1.790	50,000			
	YCD	TOKYO-MIT	1.600	03/23/18	1.600	50,000			
	YCD	TOKYO-MIT	1.600	03/23/18	1.600	50,000			
	YCD	LLOYDS	1.980	05/23/18	1.980	50,000			
	YCD	LLOYDS	1.980	05/23/18	1.980	50,000			
	YCD	NB CANADA	2.060	07/02/18	2.060	50,000			
	YCD	NB CANADA	2.060	07/02/18	2.060	50,000			
02/27/18	**REDEMPTIONS**								
	CD	CITIBANK	1.500	02/27/18	1.500	50,000	98	204,166.67	1.521
	CD	CITIBANK	1.500	02/27/18	1.500	50,000	98	204,166.67	1.521
	CD	BOWEST	1.530	02/27/18	1.530	50,000	187	397,375.00	1.551
	CD	BOWEST	1.530	02/27/18	1.530	50,000	187	397,375.00	1.551
	CP	RABO NY		02/27/18	1.420	50,000	4	7,888.89	1.440
	CP	RABO NY		02/27/18	1.420	50,000	4	7,888.89	1.440
	CP	RABO NY		02/27/18	1.440	50,000	7	14,000.00	1.460
	CP	RABO NY		02/27/18	1.460	50,000	18	36,500.00	1.481
	CP	RABO NY		02/27/18	1.460	50,000	21	42,583.33	1.482
	CP	RABO NY		02/27/18	1.460	50,000	21	42,583.33	1.482

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/18 REDEMPTIONS (Continued)									
	CP	CR AG NY		02/27/18	1.440	50,000	34	68,000.00	1.462
	CP	CR AG NY		02/27/18	1.440	50,000	34	68,000.00	1.462
	CP	GE CO		02/27/18	1.520	50,000	34	71,777.78	1.543
	CP	GE CO		02/27/18	1.520	50,000	35	73,888.89	1.543
	CP	GE CO		02/27/18	1.520	50,000	35	73,888.89	1.543
	CP	MIZUHO NY		02/27/18	1.530	50,000	36	76,500.00	1.554
	CP	MIZUHO NY		02/27/18	1.530	50,000	36	76,500.00	1.554
	CP	TOKYO NY		02/27/18	1.580	50,000	36	79,000.00	1.604
	CP	TOKYO NY		02/27/18	1.580	50,000	36	79,000.00	1.604
	CP	MIZUHO NY		02/27/18	1.630	50,000	68	153,944.44	1.658
	CP	MIZUHO NY		02/27/18	1.630	50,000	68	153,944.44	1.658
	CP	MIZUHO NY		02/27/18	1.630	50,000	68	153,944.44	1.658
	CP	MIZUHO NY		02/27/18	1.630	50,000	68	153,944.44	1.658
	CP	TOYOTA		02/27/18	1.530	50,000	70	148,750.00	1.556
	CP	TOYOTA		02/27/18	1.530	50,000	70	148,750.00	1.556
	CP	TOKYO NY		02/27/18	1.590	50,000	71	156,791.67	1.617
	CP	TOKYO NY		02/27/18	1.590	50,000	71	156,791.67	1.617
	DN	FHLB		02/27/18	1.300	50,000	63	113,750.00	1.321
	DN	FHLB		02/27/18	1.300	50,000	63	113,750.00	1.321
	DN	FHLB		02/27/18	1.300	50,000	63	113,750.00	1.321
	DN	FHLB		02/27/18	1.270	50,000	84	148,166.67	1.291
	DN	FHLB		02/27/18	1.270	50,000	84	148,166.67	1.291
	DN	FHLB		02/27/18	1.270	50,000	84	148,166.67	1.291
	DN	FHLB		02/27/18	1.270	50,000	84	148,166.67	1.291
	YCD	SUMITOMO	1.550	02/27/18	1.550	50,000	33	71,041.67	1.572
	YCD	SUMITOMO	1.550	02/27/18	1.550	50,000	33	71,041.67	1.572
	YCD	NORDEA AB	1.450	02/27/18	1.450	50,000	36	72,500.00	1.470
	YCD	NORDEA AB	1.450	02/27/18	1.450	50,000	36	72,500.00	1.470
	YCD	MONTREAL	1.500	02/27/18	1.500	50,000	36	75,000.00	1.521
	YCD	MONTREAL	1.500	02/27/18	1.500	50,000	36	75,000.00	1.521
	YCD	MIZUHO	1.640	02/27/18	1.640	50,000	62	141,222.22	1.663
	YCD	MIZUHO	1.640	02/27/18	1.640	50,000	62	141,222.22	1.663
02/27/18 PURCHASES									
	TR	BILL	1.796	08/23/18	1.796	50,000			
	TR	BILL	1.796	08/23/18	1.796	50,000			
	YCD	SUMITOMO	1.420	03/09/18	1.420	50,000			
	YCD	SUMITOMO	1.420	03/09/18	1.420	50,000			
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000			
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000			
	YCD	SOC GEN	1.460	03/12/18	1.460	50,000			
02/28/18 REDEMPTIONS									
	DN	FHLB		02/28/18	1.100	50,000	195	297,916.67	1.122
	DN	FHLB		02/28/18	1.100	50,000	195	297,916.67	1.122

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/18	REDEMPTIONS (Continued)								
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.196	50,000	237	389,096.47	1.202
	TR	NOTE	0.750	02/28/18	1.174	50,000	246	396,314.53	1.179
	TR	NOTE	0.750	02/28/18	1.174	50,000	246	396,314.53	1.179
	TR	NOTE	0.750	02/28/18	1.053	50,000	317	456,946.33	1.055
	TR	NOTE	0.750	02/28/18	1.053	50,000	317	456,946.33	1.055
	TR	NOTE	0.750	02/28/18	1.053	50,000	317	456,946.33	1.055
	TR	NOTE	0.750	02/28/18	1.053	50,000	317	456,946.33	1.055
	TR	NOTE	0.750	02/28/18	1.106	50,000	351	530,655.57	1.107
	TR	NOTE	0.750	02/28/18	1.106	50,000	351	530,655.57	1.107
	TR	NOTE	0.750	02/28/18	1.110	50,000	351	533,637.89	1.114
	TR	NOTE	0.750	02/28/18	1.110	50,000	351	533,637.89	1.114
	TR	NOTE	0.750	02/28/18	1.122	50,000	351	538,468.07	1.124
	TR	NOTE	0.750	02/28/18	1.122	50,000	351	538,468.07	1.124
	TR	NOTE	0.750	02/28/18	0.921	50,000	369	465,081.15	0.922
	TR	NOTE	0.750	02/28/18	0.921	50,000	369	465,081.15	0.922
	TR	NOTE	0.750	02/28/18	0.921	50,000	369	465,081.15	0.922
	TR	NOTE	0.750	02/28/18	0.921	50,000	369	465,081.15	0.922
	TR	NOTE	0.750	02/28/18	0.727	50,000	554	553,074.04	0.729
	TR	NOTE	0.750	02/28/18	0.727	50,000	554	553,074.04	0.729
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.704	50,000	623	601,902.17	0.705
	TR	NOTE	0.750	02/28/18	0.757	50,000	630	653,957.20	0.758
	TR	NOTE	0.750	02/28/18	0.757	50,000	630	653,957.20	0.758
	TR	NOTE	0.750	02/28/18	0.884	50,000	644	779,551.63	0.886
	TR	NOTE	0.750	02/28/18	0.884	50,000	644	779,551.63	0.886
	TR	NOTE	0.750	02/28/18	0.884	50,000	644	779,551.63	0.886
	TR	NOTE	0.750	02/28/18	0.884	50,000	644	779,551.63	0.886
	TR	NOTE	0.750	02/28/18	0.902	50,000	645	796,195.65	0.904
	TR	NOTE	0.750	02/28/18	0.902	50,000	645	796,195.65	0.904
	TR	NOTE	0.750	02/28/18	0.902	50,000	645	796,195.65	0.904
	TR	NOTE	0.750	02/28/18	0.902	50,000	645	796,195.65	0.904
	TR	NOTE	0.750	02/28/18	0.825	50,000	650	734,884.51	0.826
	TR	NOTE	0.750	02/28/18	0.825	50,000	650	734,884.51	0.826
	TR	NOTE	0.750	02/28/18	0.825	50,000	650	734,884.51	0.826
	TR	NOTE	0.750	02/28/18	0.825	50,000	650	734,884.51	0.826
	TR	NOTE	0.750	02/28/18	0.793	50,000	671	728,940.22	0.794
	TR	NOTE	0.750	02/28/18	0.793	50,000	671	728,940.22	0.794

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/18	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.750	02/28/18	0.793	50,000	671	728,940.22	0.794
	TR	NOTE	0.750	02/28/18	0.793	50,000	671	728,940.22	0.794
	TR	NOTE	0.750	02/28/18	0.836	50,000	671	768,002.72	0.837
	TR	NOTE	0.750	02/28/18	0.836	50,000	671	768,002.72	0.837
	TR	NOTE	0.750	02/28/18	0.801	50,000	678	743,885.87	0.802
	TR	NOTE	0.750	02/28/18	0.801	50,000	678	743,885.87	0.802
	TR	NOTE	0.750	02/28/18	0.756	50,000	679	703,889.26	0.757
	TR	NOTE	0.750	02/28/18	0.756	50,000	679	703,889.26	0.757
	TR	NOTE	0.750	02/28/18	0.756	50,000	679	703,889.26	0.757
	TR	NOTE	0.750	02/28/18	0.756	50,000	679	703,889.26	0.757
	TR	NOTE	0.750	02/28/18	0.750	50,000	680	699,048.91	0.750
	TR	NOTE	0.750	02/28/18	0.750	50,000	680	699,048.91	0.750
	TR	NOTE	0.750	02/28/18	0.750	50,000	680	699,048.91	0.750
	TR	NOTE	0.750	02/28/18	0.750	50,000	680	699,048.91	0.750
	TR	NOTE	0.750	02/28/18	0.993	50,000	713	967,051.63	0.995
	TR	NOTE	0.750	02/28/18	0.993	50,000	713	967,051.63	0.995
	TR	NOTE	0.750	02/28/18	0.993	50,000	713	967,051.63	0.995
	TR	NOTE	0.750	02/28/18	0.993	50,000	713	967,051.63	0.995
	TR	NOTE	0.750	02/28/18	0.956	50,000	715	933,933.42	0.957
	TR	NOTE	0.750	02/28/18	0.956	50,000	715	933,933.42	0.957
	YCD	ANZ	1.350	02/28/18	1.350	50,000	365	684,375.00	1.369
	YCD	ANZ	1.350	02/28/18	1.350	50,000	365	684,375.00	1.369
02/28/18	**PURCHASES**								
	CP	GE CO		03/09/18	1.430	50,000			
	CP	GE CO		03/09/18	1.430	50,000			
	CP	MIZUHO NY		05/29/18	2.050	50,000			
	CP	MIZUHO NY		05/29/18	2.050	50,000			
	TR	BILL		08/23/18	1.783	50,000			
	TR	BILL		08/23/18	1.783	50,000			
	TR	BILL		08/23/18	1.783	50,000			
	TR	BILL		08/23/18	1.783	50,000			
	YCD	CR AG CIB	1.420	03/12/18	1.420	50,000			
	YCD	CR AG CIB	1.420	03/12/18	1.420	50,000			
	YCD	SE BANKEN	1.560	04/09/18	1.560	50,000			
	YCD	SE BANKEN	1.560	04/09/18	1.560	50,000			
	YCD	TORONTO	2.030	05/29/18	2.030	50,000			
	YCD	TORONTO	2.030	05/29/18	2.030	50,000			
	YCD	NORDEA AB	1.960	05/23/18	1.960	50,000			
	YCD	NORDEA AB	1.960	05/23/18	1.960	50,000			
	YCD	ANZ	2.000	08/01/18	2.000	50,000			
	YCD	ANZ	2.000	08/01/18	2.000	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
New Omni Bank, NA	11/30/17	1.440	13,000,000.00	05/31/18
New Omni Bank, NA	12/13/17	1.440	3,000,000.00	06/13/18
New Omni Bank, NA	12/14/17	1.480	5,000,000.00	06/13/18
New Omni Bank, NA	02/22/18	1.810	7,000,000.00	08/23/18
BREA				
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
Pacific Western Bank	11/16/17	1.390	50,000,000.00	05/17/18
Pacific Western Bank	01/24/18	1.620	40,000,000.00	07/25/18
Pacific Western Bank	02/21/18	1.810	50,000,000.00	08/22/18
BUENA PARK				
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
Uniti Bank	01/04/18	1.540	3,000,000.00	07/05/18
Uniti Bank	02/09/18	1.710	3,000,000.00	08/10/18
CERRITOS				
First Choice Bank	12/15/17	1.320	20,000,000.00	03/16/18
First Choice Bank	01/04/18	1.410	20,000,000.00	04/04/18
CHICO				
Golden Valley Bank	02/02/18	1.460	8,000,000.00	05/04/18
Tri Counties Bank	12/06/17	1.300	50,000,000.00	03/07/18
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	01/04/18	1.450	10,000,000.00	04/04/18
EL CENTRO				
Community Valley Bank	02/16/18	1.790	3,000,000.00	08/17/18
EL MONTE				
Cathay Bank	02/16/18	1.600	25,000,000.00	05/18/18
Cathay Bank	02/21/18	1.830	25,000,000.00	08/22/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	12/01/17	1.470	5,000,000.00	06/01/18
SAFE Credit Union	01/10/18	1.590	20,000,000.00	07/11/18
GARDENA				
Northrop Grumman Federal Credit Union	02/08/18	1.540	25,000,000.00	05/10/18
GARDEN GROVE				
US Metro Bank	02/21/18	1.580	5,000,000.00	05/23/18
US Metro Bank	12/13/17	1.420	10,000,000.00	06/13/18
US Metro Bank	01/18/18	1.570	5,000,000.00	07/19/18
US Metro Bank	02/15/18	1.760	5,000,000.00	08/16/18
GLENDALE				
Americas United Bank	01/17/18	1.590	4,500,000.00	07/18/18
GOLETA				
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
Community West Bank	01/18/18	1.450	13,000,000.00	04/19/18
Community West Bank	02/14/18	1.590	13,000,000.00	05/16/18
Community West Bank	01/10/18	1.590	13,000,000.00	07/11/18
IRVINE				
Banc of California, NA	01/18/18	1.440	100,000,000.00	03/21/18
Banc of California, NA	01/18/18	1.460	100,000,000.00	04/19/18
Banc of California, NA	02/22/18	1.640	50,000,000.00	05/24/18
CommerceWest Bank	12/08/17	1.310	5,000,000.00	03/09/18
CommerceWest Bank	01/11/18	1.450	5,000,000.00	04/12/18
CommerceWest Bank	01/26/18	1.440	5,000,000.00	04/27/18
Commercial Bank of California	01/25/18	1.640	25,000,000.00	07/26/18
First Foundation Bank	11/30/17	1.320	5,000,000.00	03/01/18
First Foundation Bank	11/30/17	1.320	42,000,000.00	03/01/18
First Foundation Bank	12/15/17	1.340	2,000,000.00	03/16/18
First Foundation Bank	01/04/18	1.430	44,000,000.00	04/04/18
First Foundation Bank	01/19/18	1.470	50,000,000.00	04/20/18
Pacific Enterprise Bank	11/30/17	1.460	25,000,000.00	05/31/18
Pacific Premier Bank	11/16/17	1.410	10,000,000.00	05/17/18
Pacific Premier Bank	12/07/17	1.490	25,000,000.00	06/07/18
LODI				
Farmers & Merchants Bk Cen CA	01/10/18	1.430	60,000,000.00	04/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank Leumi USA	01/31/18	1.290	20,000,000.00	03/07/18
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18
Bank of Hope	11/29/17	1.460	90,000,000.00	05/30/18
Bank of Hope	12/08/17	1.490	75,000,000.00	06/08/18
Bank of Hope	01/12/18	1.600	45,000,000.00	07/13/18
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
Commonwealth Business Bank	02/16/18	1.790	18,000,000.00	08/17/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
CTBC Bank Corp. (USA)	11/29/17	1.460	25,000,000.00	05/30/18
CTBC Bank Corp. (USA)	01/25/18	1.640	60,000,000.00	07/26/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Hanmi Bank	11/15/17	1.360	50,000,000.00	05/16/18
Hanmi Bank	02/01/18	1.650	30,000,000.00	08/02/18
Manufacturers Bank	12/07/17	1.330	50,000,000.00	03/08/18
Manufacturers Bank	01/05/18	1.420	100,000,000.00	04/05/18
Manufacturers Bank	01/12/18	1.450	50,000,000.00	04/13/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Open Bank	12/07/17	1.310	10,000,000.00	03/08/18
Open Bank	12/13/17	1.310	10,000,000.00	03/21/18
Open Bank	01/04/18	1.410	14,000,000.00	04/04/18
Open Bank	02/07/18	1.490	10,000,000.00	05/09/18
Opus Bank	01/26/18	1.470	10,000,000.00	04/27/18
Pacific City Bank	12/07/17	1.310	30,000,000.00	03/08/18
Pacific City Bank	01/05/18	1.400	30,000,000.00	04/05/18
Pacific City Bank	02/07/18	1.490	40,000,000.00	05/09/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
OAKLAND				
Beneficial State Bank	01/04/18	1.570	15,000,000.00	07/05/18
Beneficial State Bank	01/12/18	1.610	25,000,000.00	07/13/18
California Bank of Commerce	12/08/17	1.330	10,000,000.00	03/09/18
California Bank of Commerce	01/10/18	1.430	13,500,000.00	04/11/18
California Bank of Commerce	02/07/18	1.510	5,000,000.00	05/09/18
California Bank of Commerce	11/09/17	1.350	5,000,000.00	05/10/18
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	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18
Metropolitan Bank	02/22/18	1.830	1,000,000.00	08/23/18
ORANGE				
Grandpoint Bank	01/04/18	1.430	25,000,000.00	04/05/18
Grandpoint Bank	01/25/18	1.390	25,000,000.00	04/05/18
Grandpoint Bank	01/11/18	1.470	50,000,000.00	04/12/18
Grandpoint Bank	02/01/18	1.470	50,000,000.00	05/03/18
PALOS VERDES ESTATES				
Malaga Bank	12/13/17	1.310	20,000,000.00	03/21/18
Malaga Bank	01/04/18	1.410	5,000,000.00	04/04/18
Malaga Bank	01/19/18	1.450	46,000,000.00	04/20/18
Malaga Bank	01/26/18	1.440	9,000,000.00	04/27/18
Malaga Bank	02/01/18	1.450	10,000,000.00	05/03/18
PASADENA				
American Plus Bank, NA	01/12/18	1.430	20,000,000.00	04/13/18
American Plus Bank, NA	11/16/17	1.390	4,240,000.00	05/17/18
American Plus Bank, NA	02/28/18	1.640	1,500,000.00	05/30/18
American Plus Bank, NA	12/15/17	1.480	10,000,000.00	06/20/18
American Plus Bank, NA	01/10/18	1.570	3,000,000.00	07/11/18
American Plus Bank, NA	01/24/18	1.620	3,000,000.00	07/25/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	01/11/18	1.470	50,000,000.00	04/12/18
East West Bank	01/17/18	1.460	175,000,000.00	04/18/18
East West Bank	02/02/18	1.480	75,000,000.00	05/04/18
EverTrust Bank	12/01/17	1.290	20,000,000.00	03/02/18
EverTrust Bank	12/13/17	1.310	30,000,000.00	03/21/18
EverTrust Bank	02/14/18	1.570	10,000,000.00	05/16/18
Wescom Central Credit Union	12/14/17	1.370	50,000,000.00	03/15/18
Wescom Central Credit Union	01/04/18	1.440	25,000,000.00	04/06/18
Wescom Central Credit Union	01/24/18	1.460	50,000,000.00	04/25/18
Wescom Central Credit Union	02/15/18	1.630	50,000,000.00	05/17/18
PORTERVILLE				
Bank of the Sierra	12/01/17	1.310	20,000,000.00	03/02/18
Bank of the Sierra	12/07/17	1.330	20,000,000.00	03/08/18
Bank of the Sierra	01/10/18	1.430	20,000,000.00	04/11/18
Bank of the Sierra	01/19/18	1.470	20,000,000.00	04/20/18
Bank of the Sierra	02/01/18	1.470	20,000,000.00	05/03/18
Bank of the Sierra	02/23/18	1.660	20,000,000.00	05/25/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
American River Bank	01/17/18	1.460	2,500,000.00	04/18/18
American River Bank	02/01/18	1.470	2,500,000.00	05/03/18
American River Bank	11/16/17	1.410	6,500,000.00	05/17/18
American River Bank	12/07/17	1.490	7,500,000.00	06/07/18
American River Bank	12/14/17	1.500	2,500,000.00	06/14/18
American River Bank	01/04/18	1.560	4,500,000.00	07/05/18
American River Bank	02/14/18	1.790	3,000,000.00	08/15/18
REDDING				
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
Cornerstone Community Bank	02/16/18	1.790	1,500,000.00	08/17/18
Cornerstone Community Bank	02/28/18	1.830	7,000,000.00	08/29/18
REDWOOD CITY				
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
Provident Credit Union	01/18/18	1.430	40,000,000.00	04/19/18
Provident Credit Union	01/24/18	1.430	40,000,000.00	04/25/18
Provident Credit Union	11/15/17	1.360	20,000,000.00	05/16/18
Provident Credit Union	11/30/17	1.440	20,000,000.00	05/31/18
Provident Credit Union	12/08/17	1.470	20,000,000.00	06/08/18
Provident Credit Union	12/13/17	1.440	20,000,000.00	06/13/18
RICHMOND				
Mechanics Bank	12/07/17	1.340	20,000,000.00	03/08/18
Mechanics Bank	01/10/18	1.440	20,000,000.00	04/11/18
Mechanics Bank	01/18/18	1.460	20,000,000.00	04/19/18
Mechanics Bank	02/08/18	1.540	20,000,000.00	05/10/18
RIVERSIDE				
Provident Savings Bank	01/10/18	1.430	5,000,000.00	04/11/18
ROCKLIN				
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
Five Star Bank	11/30/17	1.440	25,000,000.00	05/31/18
Five Star Bank	12/13/17	1.440	18,000,000.00	06/13/18
Five Star Bank	01/04/18	1.540	7,000,000.00	07/05/18
ROSEMEAD				
Pacific Alliance Bank	01/10/18	1.410	4,000,000.00	04/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	01/31/18	1.430	4,000,000.00	05/02/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
Merchants National Bank of Sacramento	01/04/18	1.490	2,000,000.00	05/30/18
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
Schools Financial Credit Union	02/28/18	1.640	30,000,000.00	05/30/18
SAN DIEGO				
Bank of Southern California	01/24/18	1.450	10,000,000.00	04/25/18
Bofl Federal Bank	12/14/17	1.340	25,000,000.00	03/14/18
Bofl Federal Bank	01/24/18	1.430	25,000,000.00	04/25/18
California Coast Credit Union	11/29/17	1.440	25,000,000.00	05/30/18
California Coast Credit Union	12/06/17	1.440	25,000,000.00	06/06/18
California Coast Credit Union	01/18/18	1.590	25,000,000.00	07/19/18
California Coast Credit Union	02/28/18	1.830	25,000,000.00	08/29/18
Mission Federal Credit Union	01/12/18	1.430	10,000,000.00	04/13/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
San Diego County Credit Union	12/14/17	1.320	50,000,000.00	03/15/18
San Diego County Credit Union	01/05/18	1.380	50,000,000.00	04/05/18
San Diego County Credit Union	01/11/18	1.430	50,000,000.00	04/12/18
San Diego County Credit Union	02/14/18	1.550	50,000,000.00	05/16/18
Western Alliance Bank	12/15/17	1.320	50,000,000.00	03/16/18
Western Alliance Bank	11/09/17	1.330	65,000,000.00	05/10/18
Western Alliance Bank	11/15/17	1.360	75,000,000.00	05/16/18
Western Alliance Bank	12/08/17	1.470	50,000,000.00	06/08/18
SAN FRANCISCO				
Bank of San Francisco	12/15/17	1.340	5,000,000.00	03/16/18
Bank of San Francisco	12/15/17	1.500	5,000,000.00	06/15/18
Mission National Bank	01/04/18	1.430	15,000,000.00	04/04/18
Mission National Bank	01/25/18	1.460	5,000,000.00	04/26/18
Presidio Bank	01/31/18	1.430	10,000,000.00	05/02/18
Presidio Bank	02/15/18	1.800	10,000,000.00	08/16/18
Trans Pacific National Bank	12/15/17	1.340	3,000,000.00	03/16/18
Trans Pacific National Bank	01/19/18	1.470	2,000,000.00	04/20/18
SAN JOSE				
Heritage Bank of Commerce	12/15/17	1.340	15,000,000.00	03/16/18
Meriwest Credit Union	01/18/18	1.460	50,000,000.00	04/19/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN RAMON				
Tri-Valley Bank	12/08/17	1.330	7,000,000.00	03/09/18
Tri-Valley Bank	02/15/18	1.620	6,000,000.00	05/17/18
SANTA CLARITA				
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18
SANTA ROSA				
Poppy Bank	12/06/17	1.440	50,000,000.00	06/06/18
Poppy Bank	12/13/17	1.440	45,000,000.00	06/13/18
Poppy Bank	02/22/18	1.810	30,000,000.00	08/23/18
Summit State Bank	12/01/17	1.310	12,000,000.00	03/02/18
Summit State Bank	12/15/17	1.340	7,000,000.00	03/16/18
Summit State Bank	01/12/18	1.450	14,000,000.00	04/13/18
Summit State Bank	01/19/18	1.470	7,500,000.00	04/20/18
Summit State Bank	01/31/18	1.430	8,000,000.00	05/02/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/29/17	1.460	19,000,000.00	05/30/18
VACAVILLE				
Travis Credit Union	01/26/18	1.460	25,000,000.00	04/27/18
Travis Credit Union	01/10/18	1.450	25,000,000.00	05/11/18
Travis Credit Union	01/05/18	1.470	50,000,000.00	05/25/18
Travis Credit Union	12/01/17	1.470	50,000,000.00	06/01/18
WATSONVILLE				
Santa Cruz County Bank	01/12/18	1.430	10,000,000.00	04/13/18
Santa Cruz County Bank	02/15/18	1.780	10,000,000.00	08/16/18
WEST SACRAMENTO				
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	01/11/18	1.390	3,000,000.00	03/29/18
Community Business Bank	02/09/18	1.390	9,000,000.00	03/30/18
Community Business Bank	12/07/17	1.320	3,000,000.00	04/05/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS FEBRUARY 2018			**5,098,740,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 402,687	$ 3,018,308
2	289,672	3,762,107
3	289,672	3,762,107
4	289,672	3,762,107
5	557,907	2,790,420
6	559,470	2,383,726
7	666,228	3,133,750
8	367,718	2,678,701
9	478,141	3,023,267
10	478,141	3,023,267
11	478,141	3,023,267
12	373,800	2,682,829
13	435,177	2,289,447
14	515,783	2,433,080
15	481,056	2,886,936
16	545,628	2,701,360
17	545,628	2,701,360
18	545,628	2,701,360
19	545,628	2,701,360
20	426,263	2,350,526
21	289,398	2,159,654
22	453,949	2,580,929
23	432,828	2,488,375
24	432,828	2,488,375
25	432,828	2,488,375
26	468,057	2,382,757
27	481,331	2,621,250
28	589,965	2,490,214

AVERAGE DOLLAR DAYS $459,044 a/

a/ **The prescribed bank balance for February was $449,400. This consisted of $350,729 in compensating balances for services, balances for uncollected funds of $100,048 and a deduction of $1,377 for February 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 February 21, 2018, has determined and designated the amount of money available for deposit and investment as of February 14, 2018, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: 350,700,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	2/19/2018	2/23/2018	$ 1,450,385,000	$ (3,646,815,000)	$ 5,097,200,000	$ 1,450,385,000
(2)	2/26/2018	3/2/2018	$ (4,670,215,000)	$ (8,317,030,000)	$ 5,097,200,000	$ (3,219,830,000)
(3)	3/5/2018	3/9/2018	$ (1,342,800,000)	$ (9,659,830,000)	$ 5,097,200,000	$ (4,562,630,000)
(4)	3/12/2018	3/16/2018	$ 2,975,300,000	$ (6,684,530,000)	$ 5,097,200,000	$ (1,587,330,000)
(5)	3/19/2018	3/23/2018	$ (1,692,500,000)	$ (8,377,030,000)	$ 5,097,200,000	$ (3,279,830,000)
(6)	3/26/2018	3/30/2018	$ (2,270,300,000)	$ (10,647,330,000)	$ 5,097,200,000	$ (5,550,130,000)
(7)	4/2/2018	4/6/2018	$ (1,565,981,000)	$ (12,213,311,000)	$ 5,097,200,000	$ (7,116,111,000)
(8)	4/9/2018	4/13/2018	$ 2,824,819,000	$ (9,388,492,000)	$ 5,097,200,000	$ (4,291,292,000)
(9)	4/16/2018	4/20/2018	$ 4,426,519,000	$ (4,961,973,000)	$ 5,097,200,000	$ 135,227,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 350,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: February 21, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 3/31/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
04/03/18	FEDERAL FARM CREDIT BK	107428	FFCB 3.17 (CALLABLE	3.170	07/03/23	100.000	23,395,000.00	23,395,000.00	0.00
04/04/18	FEDERAL FARM CREDIT BK	107431	FFCB 2.625	2.625	04/04/22	100.000	34,000,000.00	34,000,000.00	0.00
04/10/18	FEDERAL HOME LOAN BK	107331	FHLB 3.10 (CALLABLE	3.100	04/10/23	100.000	25,000,000.00	25,000,000.00	0.00
04/10/18	FEDERAL HOME LOAN BK	107335	FHLB 3.11 (CALLABLE	3.110	04/10/23	100.000	25,000,000.00	25,000,000.00	0.00
04/10/18	FEDERAL HOME LOAN BK	107342	FHLB 3.12 (CALLABLE	3.120	04/10/23	100.000	25,000,000.00	25,000,000.00	0.00
04/13/18	FEDERAL HOME LOAN BK	107417	FHLB 2.71 (CALLABLE	2.710	10/13/21	100.000	50,000,000.00	50,000,000.00	0.00
04/02/18	THUNDER BAY FUNDING LLC	107444	THUNDER BAY FUNDING	1.750	04/13/18	99.947	38,000,000.00	37,979,680.56	0.00
04/02/18	ATLANTIC ASSET SEC LLC	107445	ATLANTIC ASSET SEC	2.150	06/04/18	99.624	2,000,000.00	1,992,475.00	0.00
04/02/18	EMERSON ELECTRIC CO	107449	EMERSON ELECTRIC CO	1.820	04/19/18	99.914	2,245,000.00	2,243,070.55	0.00
						PSI Non-Trading Total	**$224,640,000.00**	**$224,610,226.11**	**$0.00**
						Totals	**$224,640,000.00**	**$224,610,226.11**	**$0.00**