COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and lacountypropertytax.com

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

June 29, 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 MAY 2018**

The Report of Investments for the month of May 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 May 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 MAY 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 MAY 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 MAY 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 MAY 31, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 5/31/18		
At Cost	$ 33,129,609,281	$ 164,936,172
At Market	$ 32,726,258,852	$ 160,741,477
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.00%	30.31%
United States Government and Agency Obligations	60.40%	41.03%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.32%	0.00%
Municipal Obligations	0.08%	2.45%
Corporate and Deposit Notes	0.20%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.21%
1-60 days	37.59%	
61 days-1 year	13.67%	41.36%
Over 1 year	48.74%	58.64%
Weighted Average Days to Maturity	600	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 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 May 31, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	31.32%
Corporate and Deposit Notes	A-1+	P-1	F1	0.12%
	AA-	A1	AA-	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	7.70%
	AA-	Aa3	AA-	0.30%
U.S. Agency Securities	AA+	Aaa	AAA	56.06%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.75%
U.S. Treasury Bills	AA+	Aaa	AAA	3.59%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	26.21%
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+	15.16%
	A+	Aa3	AA-	15.15%
U.S. Agency Securities	AA+	Aaa	AAA	41.03%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 5/31/18	$ 33,129,609,281
Market Value at 5/31/18	$ 32,726,258,852
Average Daily Balance	$ 33,379,938,699
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	$ 53,419,120
Earnings for the Past 12 Months	$ 457,176,080
Earnings Rate for the Month	1.87%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	39,661,325.55	
Bank of the West - Concentration	$	75,480,306.91	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	101,276,138.25	(B)
Union Bank- Concentration	$	658,355.68	
Wells Fargo - Concentration	$	1,989,351.13	
Total Ledger Balance for all Banks	$	219,065,477.52	

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

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

TREASURER'S ACTIVITY FOR MAY 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 May 2018

Total Deposits	$ 3,842,955,321.08
Total Disbursements	$ 5,630,856,885.97
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2018	1.23

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 8,135,355,000.00	$ 3,682,500,000.00	$ 5,699,700,000.00	$ 6,118,155,000.00
July	$ 4,332,928,000.00	$ 3,342,400,000.00	$ 6,251,800,000.00	$ 7,541,683,000.00
August	$ 697,027,000.00	$ 2,921,700,000.00	$ 4,360,300,000.00	$ 6,800,110,000.00
September	$ 322,317,000.00	$ 3,936,600,000.00	$ 4,355,700,000.00	$ 6,703,327,000.00
October	$ 475,000,000.00	$ 5,721,000,000.00	$ 5,116,600,000.00	$ 7,782,727,000.00
November	$ 590,110,000.00	$ 6,091,700,000.00	$ 4,282,600,000.00	$ 10,181,937,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

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

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

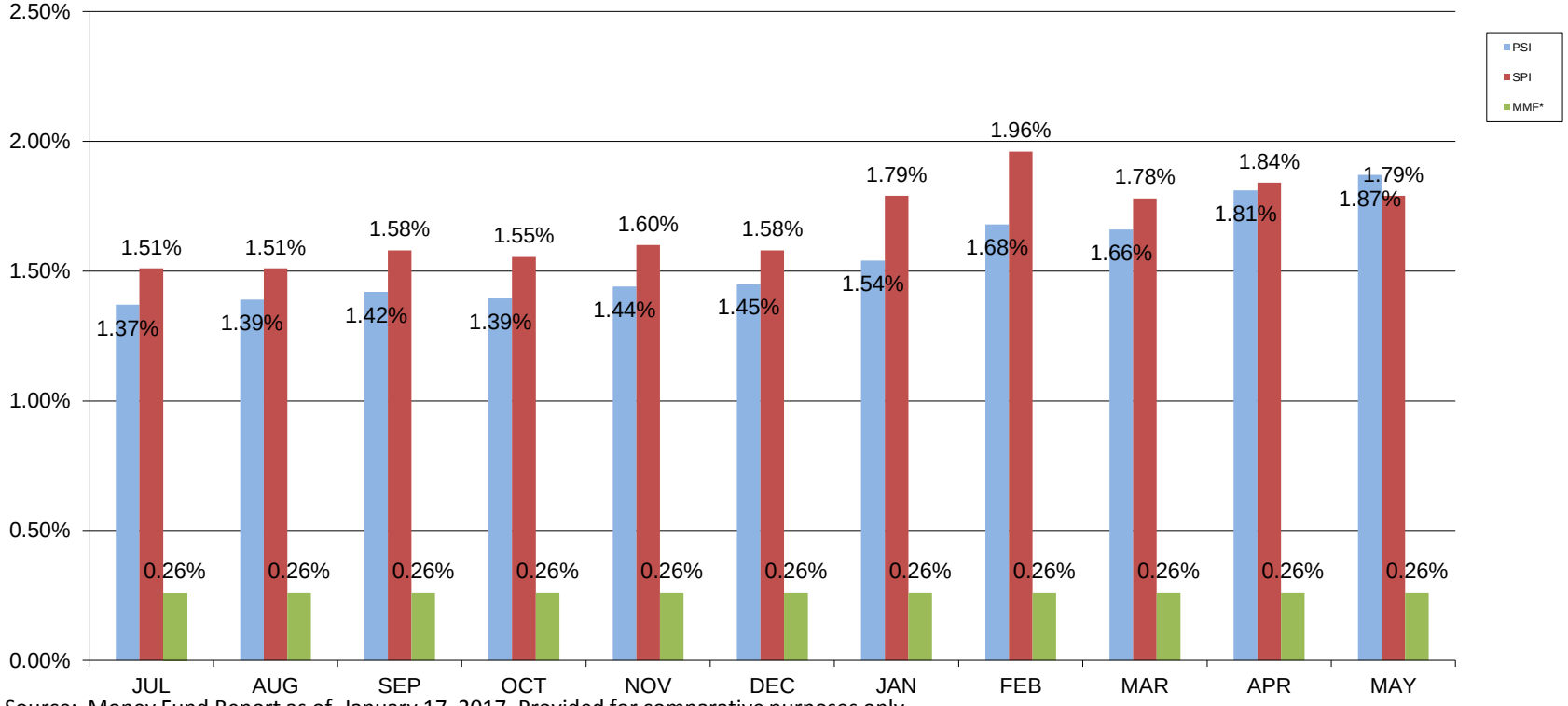
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 5/31/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2018	$ 34,507,816,621.50	$165,412,135.50
5/2/2018	34,339,457,561.82	165,412,135.50
5/3/2018	34,287,755,112.12	165,412,135.50
5/4/2018	33,942,659,715.49	165,412,135.50
5/5/2018	33,942,659,715.49	165,412,135.50
5/6/2018	33,942,659,715.49	165,412,135.50
5/7/2018	33,617,127,016.04	165,412,135.50
5/8/2018	33,588,372,503.72	165,412,135.50
5/9/2018	33,687,575,902.52	165,412,135.50
5/10/2018	33,662,660,429.99	165,412,135.50
5/11/2018	33,814,001,547.27	165,412,135.50
5/12/2018	33,814,001,547.27	165,412,135.50
5/13/2018	33,814,001,547.27	165,412,135.50
5/14/2018	33,730,835,668.72	165,412,135.50
5/15/2018	33,469,159,187.81	165,412,135.50
5/16/2018	33,365,321,562.63	165,412,135.50
5/17/2018	33,456,043,859.00	165,412,135.50
5/18/2018	32,616,470,215.70	165,412,135.50
5/19/2018	32,616,470,215.70	165,412,135.50
5/20/2018	32,616,470,215.70	165,412,135.50
5/21/2018	32,512,259,960.68	165,412,135.50
5/22/2018	32,531,015,306.09	165,412,135.50
5/23/2018	32,666,070,157.73	165,412,135.50
5/24/2018	32,655,700,585.83	165,412,135.50
5/25/2018	32,834,189,570.95	164,936,135.50
5/26/2018	32,834,189,570.95	164,936,135.50
5/27/2018	32,834,189,570.95	164,936,135.50
5/28/2018	32,834,189,570.95	164,936,135.50
5/29/2018	33,677,702,669.04	164,936,135.50
5/30/2018	33,437,463,574.39	164,936,135.50
5/31/2018	33,129,609,281.45	164,936,172.42
	$ 33,379,938,699.36	**$ 165,304,652.82**

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 5/31/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,602,393	$250,704
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	19,816,727	37
Prior Accrual Adjustment		-
Total Revenues	$53,419,120	$250,741
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,082
	-	$5,082
NET INCOME	$53,419,120	$245,659

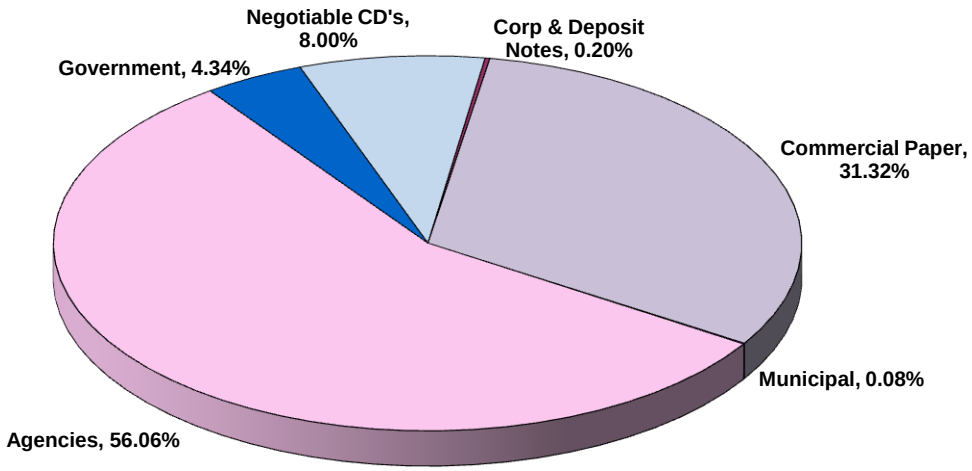
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.74%	
Los Angeles County and Related Entities	42.55%	
Consolidated Sanitation Districts		2.75%
Metropolitan Transportation Authority		0.59%
Miscellaneous Agencies Pooled Investments		1.94%
South Coast Air Quality Management District		2.01%
Miscellaneous		0.02%
Subtotal	92.29%	7.31%
County Bond Proceeds and Repayment Funds		0.40%
Grand Total	92.29%	7.71%

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



	In Thousands
Negotiable CD's	2,650,007
Corp & Deposit Notes	64,971
Bankers Acceptance	-
Commercial Paper	10,375,027
Municipal	25,000
Agencies	18,574,532
Other	-
Government	1,440,072
Total	$ 33,129,609

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

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	107900	FFCB 3.47 (CALLABLE	05/09/18	05/07/24	3.47	25,000,000.00	25,000,000.00	4,819.44	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	107996	FFCB 3.00 (CALLABLE	05/17/18	05/17/22	3	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108027	FFCB 3.00 (CALLABLE	05/17/18	05/17/22	3	14,490,000.00	14,490,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	108071	FFCB 3.23 (CALLABLE	05/24/18	05/24/23	3.23	17,890,000.00	17,890,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	108113	FFCB 3.50 (CALLABLE	05/29/18	05/29/24	3.5	17,225,000.00	17,225,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	FFCB				**3.240**	**99,605,000.00**	**99,605,000.00**	**4,819.44**		
NTRD	107978	FHLB D-N	05/10/18	06/01/18	1.66	1,230,000.00	1,228,752.23	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	107979	FHLB D-N	05/10/18	06/01/18	1.67	4,284,000.00	4,279,627.94	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107982	FHLB D-N	05/10/18	06/01/18	1.66	6,400,000.00	6,393,507.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107983	FHLB D-N	05/10/18	06/01/18	1.63	50,000,000.00	49,950,194.44	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	107984	FHLB D-N	05/10/18	06/01/18	1.63	50,000,000.00	49,950,194.44	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	107986	FHLB D-N	05/10/18	06/06/18	1.63	26,353,000.00	26,320,783.46	0.00	CITIBANK	RBC CAP MKTS LLC
	FHLD				**1.644**	**138,267,000.00**	**138,123,060.07**	**0.00**		
NTRD	107757	FHLMC 3.10 (CALLABL	05/15/18	05/15/23	3.1	50,000,000.00	50,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107758	FHLMC 3.10 (CALLABL	05/14/18	05/15/23	3.1	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	107759	FHLMC 3.10 (CALLABL	05/15/18	05/15/23	3.1	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107772	FHLMC 3.125 (CALLAB	05/15/18	05/15/23	3.125	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107773	FHLMC 3.125 (CALLAB	05/16/18	05/16/23	3.125	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107775	FHLMC 3.125 (CALLAB	05/16/18	05/16/23	3.125	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107801	FHLMC 3.15 (CALLABL	05/16/18	05/16/23	3.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107802	FHLMC 3.15 (CALLABL	05/15/18	05/15/23	3.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	107846	FHLMC 3.15 (CALLABL	05/17/18	05/17/23	3.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	JEFFERIES & CO
NTRD	107876	FHLMC 3.10 (CALLABL	05/17/18	05/15/23	3.1	15,000,000.00	14,955,000.00	2,583.33	CITIBANK	BB&T CAP MKTS
NTRD	107959	FHLMC 3.01 (CALLABL	05/30/18	05/27/22	3.01	25,000,000.00	25,000,000.00	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	108151	FHLMC 3.08 (CALLABL	05/31/18	05/26/23	3.08	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLMC				**3.098**	**315,000,000.00**	**314,955,000.00**	**2,583.33**		
NTRD	107632	FHLB 6.75 (CALLABLE	05/01/18	05/01/23	6.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107642	FHLMC 6.75 (CALLABL	05/01/18	05/01/23	6.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107695	FHLB 7.25 (CALLABLE	05/02/18	05/02/23	7.25	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	107911	FHLMC 8.00 (CALLABL	05/23/18	05/23/23	8	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107977	FHLMC 8.00 (CALLABL	05/23/18	05/23/23	8	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
	MCPN				**7.350**	**175,000,000.00**	**175,000,000.00**	**0.00**		
NTRD	107887	CANCARA ASSET SEC L	05/01/18	08/01/18	2.25	25,000,000.00	24,856,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107888	LA FAYETTE ASSET SE	05/01/18	06/11/18	1.87	20,000,000.00	19,957,405.56	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	107889	PRIVATE EXPORT FUND	05/01/18	06/05/18	1.8	50,000,000.00	49,912,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107890	TORONTO DOMINION BA	05/01/18	07/02/18	1.95	50,000,000.00	49,832,083.33	0.00	CITIBANK	MFR SEC- INC
NTRD	107891	AUTOBAHN FUNDING CO	05/01/18	06/01/18	1.84	20,000,000.00	19,968,311.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107892	AUTOBAHN FUNDING CO	05/01/18	06/01/18	1.84	35,000,000.00	34,944,544.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107893	SHEFFIELD RECEIVABL	05/01/18	07/30/18	2.26	25,000,000.00	24,858,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107894	ATLANTIC ASSET SEC	05/01/18	07/30/18	2.26	19,558,000.00	19,447,497.30	0.00	CITIBANK	MFR SEC- INC
NTRD	107897	CIESCO LLC CP	05/02/18	06/15/18	1.88	50,000,000.00	49,885,111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107898	AUTOBAHN FUNDING CO	05/02/18	06/01/18	1.84	30,000,000.00	29,954,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107899	CANCARA ASSET SEC L	05/03/18	06/05/18	1.84	50,000,000.00	49,915,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107901	CIESCO LLC CP	05/02/18	06/07/18	1.86	50,000,000.00	49,907,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107902	CANCARA ASSET SEC L	05/02/18	06/05/18	1.84	31,200,000.00	31,145,781.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107903	OLD LINE FUNDING LL	05/02/18	08/01/18	2.23	25,000,000.00	24,859,076.39	0.00	CITIBANK	MFR SEC- INC
NTRD	107904	TORONTO DOMINION BA	05/02/18	07/06/18	1.96	25,000,000.00	24,911,527.78	0.00	CITIBANK	MFR SEC- INC
NTRD	107905	CHARIOT FUNDING LLC	05/02/18	06/20/18	1.93	3,000,000.00	2,992,119.17	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107906	PFIZER INC CP	05/02/18	08/02/18	1.96	33,000,000.00	32,834,706.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107907	CHEVRON CORP CP	05/02/18	06/26/18	1.85	28,000,000.00	27,920,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107908	ATLANTIC ASSET SEC	05/02/18	05/15/18	1.75	2,600,000.00	2,598,356.94	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107909	PFIZER INC CP	05/02/18	07/03/18	1.85	2,080,000.00	2,073,372.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107910	DANSKE CORP CP	05/02/18	08/01/18	2.26	7,541,000.00	7,497,919.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107912	LA FAYETTE ASSET SE	05/03/18	06/26/18	1.85	25,000,000.00	24,930,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107914	AUTOBAHN FUNDING CO	05/03/18	06/04/18	1.84	40,000,000.00	39,934,577.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107915	ATLANTIC ASSET SEC	05/03/18	06/21/18	1.9	3,000,000.00	2,992,241.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107916	ATLANTIC ASSET SEC	05/03/18	06/21/18	1.88	8,000,000.00	7,979,528.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107917	ATLANTIC ASSET SEC	05/04/18	06/06/18	1.84	50,000,000.00	49,915,666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107919	ATLANTIC ASSET SEC	05/03/18	07/09/18	2.08	3,000,000.00	2,988,386.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107920	COCA COLA CO CP	05/03/18	06/25/18	1.85	25,000,000.00	24,931,909.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107921	NATIXIS NY BRANCH C	05/03/18	05/07/18	1.67	50,000,000.00	49,990,722.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	107922	PEPSICO INC CP	05/03/18	06/07/18	1.8	7,150,000.00	7,137,487.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107923	DANSKE CORP CP	05/03/18	06/01/18	1.9	2,500,000.00	2,496,173.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107924	LA FAYETTE ASSET SE	05/03/18	08/06/18	2.28	9,589,000.00	9,531,306.18	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107925	AUTOBAHN FUNDING CO	05/04/18	06/04/18	1.84	50,000,000.00	49,920,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107926	CRC FUNDING LLC CP	05/04/18	07/11/18	2.08	5,304,000.00	5,283,161.17	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107927	PEPSICO INC CP	05/04/18	06/07/18	1.8	29,250,000.00	29,200,275.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107928	TOYOTA MOTOR CREDIT	05/04/18	06/19/18	1.93	50,000,000.00	49,876,694.44	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107929	CHEVRON CORP CP	05/04/18	07/03/18	1.88	22,570,000.00	22,499,280.67	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	107930	EXXON MOBIL CORP CP	05/04/18	06/18/18	1.81	50,000,000.00	49,886,875.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107931	THUNDER BAY FUNDING	05/04/18	06/18/18	1.9	5,500,000.00	5,486,937.50	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107932	THUNDER BAY FUNDING	05/04/18	06/19/18	1.92	700,000.00	698,282.67	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	107935	CANCARA ASSET SEC L	05/07/18	08/06/18	2.25	30,550,000.00	30,376,246.88	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107936	OLD LINE FUNDING LL	05/08/18	06/20/18	1.93	40,000,000.00	39,907,788.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107937	AUTOBAHN FUNDING CO	05/07/18	06/07/18	1.84	50,000,000.00	49,920,777.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107938	AUTOBAHN FUNDING CO	05/07/18	06/06/18	1.83	25,000,000.00	24,961,875.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107939	THUNDER BAY FUNDING	05/07/18	06/01/18	1.79	15,000,000.00	14,981,354.17	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107940	CANCARA ASSET SEC L	05/07/18	05/15/18	1.8	1,000,000.00	999,600.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107941	ATLANTIC ASSET SEC	05/07/18	06/13/18	1.84	25,000,000.00	24,952,722.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107943	JUPITER SEC COMPANY	05/07/18	07/02/18	2	4,000,000.00	3,987,555.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107944	LA FAYETTE ASSET SE	05/07/18	09/04/18	2.35	23,339,000.00	23,156,177.83	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107945	DANSKE CORP CP	05/08/18	08/03/18	2.25	18,000,000.00	17,902,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107946	PEPSICO INC CP	05/08/18	06/08/18	1.8	38,700,000.00	38,640,015.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107947	EXXON MOBIL CORP CP	05/08/18	06/21/18	1.84	50,000,000.00	49,887,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	107948	OLD LINE FUNDING LL	05/08/18	06/20/18	1.84	6,000,000.00	5,986,813.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107949	REGENCY MARKETS NO.	05/08/18	06/08/18	1.95	13,357,000.00	13,334,571.37	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107950	AUTOBAHN FUNDING CO	05/08/18	06/07/18	1.84	50,000,000.00	49,923,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107951	AUTOBAHN FUNDING CO	05/08/18	06/07/18	1.84	50,000,000.00	49,923,333.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107952	OLD LINE FUNDING LL	05/10/18	06/15/18	1.83	20,000,000.00	19,963,400.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107953	AUTOBAHN FUNDING CO	05/09/18	06/15/18	1.84	50,000,000.00	49,905,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107954	THUNDER BAY FUNDING	05/08/18	06/01/18	1.8	9,000,000.00	8,989,200.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107955	SHEFFIELD RECEIVABL	05/08/18	06/20/18	1.85	50,000,000.00	49,889,513.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107956	CANCARA ASSET SEC L	05/09/18	08/07/18	2.25	35,000,000.00	34,803,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107957	LA FAYETTE ASSET SE	05/08/18	08/06/18	2.28	15,527,000.00	15,438,496.10	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107958	TOYOTA MOTOR CREDIT	05/09/18	07/19/18	2	3,000,000.00	2,988,166.67	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107960	TOYOTA MOTOR CREDIT	05/09/18	07/19/18	2	3,945,000.00	3,929,439.17	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107962	CREDIT AGRICOLE CIB	05/09/18	07/12/18	1.95	50,000,000.00	49,826,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	107964	SHEFFIELD RECEIVABL	05/09/18	07/13/18	2	50,000,000.00	49,819,444.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	107965	TOYOTA MOTOR CREDIT	05/09/18	07/24/18	2.14	50,000,000.00	49,774,111.11	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107966	NATIXIS NY BRANCH C	05/09/18	06/08/18	1.75	50,000,000.00	49,927,083.33	0.00	CITIBANK	UBS SEC LLC
NTRD	107967	PFIZER INC CP	05/09/18	07/11/18	1.85	6,125,000.00	6,105,170.31	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	107968	ABBEY NATIONAL TREA	05/09/18	05/10/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107969	TOYOTA MOTOR CREDIT	05/09/18	07/19/18	2	1,900,000.00	1,892,505.56	0.00	CITIBANK	TOYOTA FINANCE SVCS
NTRD	107970	ABBEY NATIONAL TREA	05/09/18	05/30/18	1.7	50,000,000.00	49,950,416.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107971	LA FAYETTE ASSET SE	05/09/18	08/07/18	2.28	3,035,000.00	3,017,700.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107972	THUNDER BAY FUNDING	05/10/18	07/10/18	2	25,000,000.00	24,915,277.78	0.00	CITIBANK	MFR SEC- INC
NTRD	107973	SHEFFIELD RECEIVABL	05/10/18	07/09/18	2	50,000,000.00	49,833,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107974	SHEFFIELD RECEIVABL	05/10/18	07/12/18	2	50,000,000.00	49,825,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107975	EMERSON ELECTRIC CO	05/11/18	06/08/18	1.78	50,000,000.00	49,930,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107976	EMERSON ELECTRIC CO	05/11/18	06/08/18	1.78	17,500,000.00	17,475,772.22	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	107980	AUTOBAHN FUNDING CO	05/10/18	06/11/18	1.84	35,000,000.00	34,942,755.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	107981	CANCARA ASSET SEC L	05/10/18	07/25/18	2.1	33,000,000.00	32,853,700.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107985	THUNDER BAY FUNDING	05/10/18	07/12/18	2	50,000,000.00	49,825,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107987	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	50,000,000.00	49,929,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107988	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	50,000,000.00	49,929,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107989	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	30,000,000.00	29,957,475.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107990	REGENCY MARKETS NO.	05/11/18	06/07/18	1.9	50,000,000.00	49,928,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107991	REGENCY MARKETS NO.	05/11/18	06/07/18	1.9	50,000,000.00	49,928,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107992	REGENCY MARKETS NO.	05/11/18	06/07/18	1.9	50,000,000.00	49,928,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107993	REGENCY MARKETS NO.	05/11/18	06/07/18	1.9	720,000.00	718,974.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	107994	THUNDER BAY FUNDING	05/11/18	07/11/18	1.98	50,000,000.00	49,832,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107995	TOYOTA MOTOR CREDIT	05/11/18	06/12/18	1.82	50,000,000.00	49,919,111.11	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	107997	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	50,000,000.00	49,929,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107998	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	50,000,000.00	49,929,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	107999	REGENCY MARKETS NO.	05/11/18	06/07/18	1.89	25,000,000.00	24,964,562.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108000	REGENCY MARKETS NO.	05/11/18	06/07/18	1.88	50,000,000.00	49,929,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108001	REGENCY MARKETS NO.	05/11/18	06/07/18	1.88	50,000,000.00	49,929,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108002	REGENCY MARKETS NO.	05/11/18	06/07/18	1.88	40,000,000.00	39,943,600.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108003	THUNDER BAY FUNDING	05/11/18	07/10/18	1.99	50,000,000.00	49,834,166.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108004	ATLANTIC ASSET SEC	05/11/18	06/18/18	1.88	29,342,000.00	29,283,772.43	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108005	AUTOBAHN FUNDING CO	05/11/18	06/15/18	1.84	40,000,000.00	39,928,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108006	MONT BLANC CAPITAL	05/11/18	08/10/18	2.28	14,303,000.00	14,220,567.04	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108007	CAFCO LLC CP	05/11/18	08/14/18	2.23	12,529,000.00	12,455,270.32	0.00	CITIBANK	MFR SEC- INC
NTRD	108009	REGENCY MARKETS NO.	05/14/18	06/12/18	1.9	50,000,000.00	49,923,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108010	REGENCY MARKETS NO.	05/14/18	06/12/18	1.9	50,000,000.00	49,923,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108011	REGENCY MARKETS NO.	05/14/18	06/12/18	1.9	20,934,000.00	20,901,959.35	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108012	ABBEY NATIONAL TREA	05/14/18	05/15/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108013	CAFCO LLC CP	05/14/18	08/14/18	2.23	21,051,000.00	20,931,032.69	0.00	CITIBANK	MFR SEC- INC
NTRD	108014	ABBEY NATIONAL TREA	05/14/18	05/15/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108015	SHEFFIELD RECEIVABL	05/14/18	06/11/18	1.85	7,000,000.00	6,989,927.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108016	LA FAYETTE ASSET SE	05/14/18	06/18/18	1.85	18,564,000.00	18,530,610.58	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108017	THUNDER BAY FUNDING	05/15/18	06/15/18	1.88	50,000,000.00	49,919,055.56	0.00	CITIBANK	MFR SEC- INC
NTRD	108018	LA FAYETTE ASSET SE	05/15/18	06/18/18	1.85	13,866,000.00	13,841,773.02	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108020	SHEFFIELD RECEIVABL	05/15/18	06/01/18	1.7	40,000,000.00	39,967,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108021	AUTOBAHN FUNDING CO	05/15/18	06/15/18	1.86	50,000,000.00	49,919,916.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108022	NATIXIS NY BRANCH C	05/15/18	06/05/18	1.7	50,000,000.00	49,950,416.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108023	ATLANTIC ASSET SEC	05/15/18	06/18/18	1.85	39,323,000.00	39,254,293.98	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108024	OLD LINE FUNDING LL	05/16/18	07/24/18	2.06	50,000,000.00	49,802,583.33	0.00	CITIBANK	MFR SEC- INC

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NTRD	108025	ATLANTIC ASSET SEC	05/16/18	06/18/18	1.85	10,677,000.00	10,658,893.59	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108026	AUTOBAHN FUNDING CO	05/15/18	06/15/18	1.86	35,000,000.00	34,943,941.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108028	SHEFFIELD RECEIVABL	05/16/18	06/11/18	1.79	35,900,000.00	35,853,589.28	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108029	AUTOBAHN FUNDING CO	05/16/18	06/19/18	1.86	50,000,000.00	49,912,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108030	SHEFFIELD RECEIVABL	05/16/18	06/01/18	1.75	50,000,000.00	49,961,111.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108031	ATLANTIC ASSET SEC	05/16/18	06/26/18	1.87	25,000,000.00	24,946,756.94	0.00	CITIBANK	MFR SEC- INC
NTRD	108032	SHEFFIELD RECEIVABL	05/17/18	06/05/18	1.77	9,240,000.00	9,231,368.30	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108033	SHEFFIELD RECEIVABL	05/16/18	06/05/18	1.77	10,760,000.00	10,749,419.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108034	AUTOBAHN FUNDING CO	05/17/18	06/20/18	1.88	50,000,000.00	49,911,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108035	DANSKE CORP CP	05/17/18	06/06/18	1.85	50,000,000.00	49,948,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108036	AUTOBAHN FUNDING CO	05/17/18	06/19/18	1.87	40,000,000.00	39,931,433.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108037	ATLANTIC ASSET SEC	05/17/18	06/19/18	1.9	2,750,000.00	2,745,210.42	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108038	AUTOBAHN FUNDING CO	05/17/18	06/15/18	1.85	15,000,000.00	14,977,645.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108039	CAFCO LLC CP	05/17/18	08/20/18	2.22	50,000,000.00	49,707,083.33	0.00	CITIBANK	MFR SEC- INC
NTRD	108040	ATLANTIC ASSET SEC	05/17/18	06/26/18	1.89	5,000,000.00	4,989,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108041	REGENCY MARKETS NO.	05/17/18	06/12/18	1.9	4,558,000.00	4,551,745.41	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108042	AUTOBAHN FUNDING CO	05/17/18	06/20/18	1.88	50,000,000.00	49,911,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108043	SHEFFIELD RECEIVABL	05/17/18	07/17/18	1.98	25,000,000.00	24,916,125.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108044	CANCARA ASSET SEC L	05/17/18	08/15/18	2.26	6,000,000.00	5,966,100.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108045	LA FAYETTE ASSET SE	05/17/18	08/06/18	2.27	2,890,000.00	2,875,239.32	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108046	CANCARA ASSET SEC L	05/17/18	08/16/18	2.26	14,603,000.00	14,519,576.31	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108047	THUNDER BAY FUNDING	05/18/18	07/27/18	2.1	1,900,000.00	1,892,241.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108048	AUTOBAHN FUNDING CO	05/18/18	06/20/18	1.87	50,000,000.00	49,914,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108049	AUTOBAHN FUNDING CO	05/18/18	06/18/18	1.88	25,000,000.00	24,959,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108050	AUTOBAHN FUNDING CO	05/18/18	06/04/18	1.78	25,000,000.00	24,978,986.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108051	TORONTO DOMINION BA	05/18/18	07/17/18	1.98	50,000,000.00	49,835,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108052	LA FAYETTE ASSET SE	05/18/18	08/16/18	2.25	25,000,000.00	24,859,375.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108053	SHEFFIELD RECEIVABL	05/18/18	07/06/18	1.9	50,000,000.00	49,870,694.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108055	CANCARA ASSET SEC L	05/18/18	08/16/18	2.26	2,247,000.00	2,234,304.45	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108056	ATLANTIC ASSET SEC	05/18/18	08/15/18	2.24	20,000,000.00	19,889,244.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108057	ATLANTIC ASSET SEC	05/18/18	06/21/18	1.88	2,000,000.00	1,996,448.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108058	LA FAYETTE ASSET SE	05/18/18	08/20/18	2.26	10,000,000.00	9,940,988.89	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108059	ATLANTIC ASSET SEC	05/18/18	06/12/18	1.85	3,913,000.00	3,907,972.88	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108060	THUNDER BAY FUNDING	05/21/18	07/20/18	2.05	50,000,000.00	49,829,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108062	ATLANTIC ASSET SEC	05/21/18	06/12/18	1.85	9,087,000.00	9,076,726.64	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108063	THUNDER BAY FUNDING	05/21/18	07/20/18	2.05	19,250,000.00	19,184,229.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108064	LA FAYETTE ASSET SE	05/21/18	08/16/18	2.27	15,000,000.00	14,917,712.50	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108065	CANCARA ASSET SEC L	05/21/18	07/20/18	2.03	15,000,000.00	14,949,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	108066	ATLANTIC ASSET SEC	05/21/18	07/11/18	2	50,000,000.00	49,858,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108068	ATLANTIC ASSET SEC	05/21/18	06/12/18	1.9	4,000,000.00	3,995,355.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108069	LA FAYETTE ASSET SE	05/21/18	08/20/18	2.26	15,590,000.00	15,500,937.79	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108070	THUNDER BAY FUNDING	05/22/18	08/23/18	2.2	30,000,000.00	29,829,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108072	CANCARA ASSET SEC L	05/22/18	06/04/18	1.8	45,000,000.00	44,970,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108073	JUPITER SEC COMPANY	05/22/18	07/02/18	1.95	5,137,000.00	5,125,591.58	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108074	REGENCY MARKETS NO.	05/22/18	06/19/18	1.9	50,000,000.00	49,926,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108075	REGENCY MARKETS NO.	05/22/18	06/19/18	1.9	50,000,000.00	49,926,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108076	REGENCY MARKETS NO.	05/22/18	06/19/18	1.9	31,779,000.00	31,732,037.70	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108077	AUTOBAHN FUNDING CO	05/22/18	07/03/18	1.89	35,000,000.00	34,922,825.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108078	AUTOBAHN FUNDING CO	05/22/18	07/05/18	1.89	45,000,000.00	44,896,050.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108079	ABBEY NATIONAL TREA	05/22/18	05/23/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108080	TORONTO DOMINION BA	05/22/18	07/23/18	1.98	50,000,000.00	49,829,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108081	SHEFFIELD RECEIVABL	05/22/18	07/13/18	1.9	25,550,000.00	25,479,879.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108082	LA FAYETTE ASSET SE	05/22/18	08/20/18	2.26	5,231,000.00	5,201,444.85	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108083	ABBEY NATIONAL TREA	05/22/18	05/23/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108084	CANCARA ASSET SEC L	05/23/18	07/23/18	2.02	50,000,000.00	49,828,861.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108085	CAFCO LLC CP	05/23/18	06/12/18	1.85	23,700,000.00	23,675,641.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108086	OLD LINE FUNDING LL	05/23/18	07/10/18	1.9	25,000,000.00	24,936,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108087	SHEFFIELD RECEIVABL	05/23/18	07/13/18	1.9	25,000,000.00	24,932,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108088	SHEFFIELD RECEIVABL	05/23/18	07/25/18	1.98	25,000,000.00	24,913,375.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108091	TORONTO DOMINION BA	05/23/18	07/23/18	1.98	50,000,000.00	49,832,250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108092	SHEFFIELD RECEIVABL	05/23/18	06/01/18	1.73	35,000,000.00	34,984,862.50	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	108093	ABBEY NATIONAL TREA	05/23/18	05/24/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108094	OLD LINE FUNDING LL	05/23/18	08/28/18	2.22	32,000,000.00	31,808,586.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108095	THUNDER BAY FUNDING	05/24/18	06/01/18	1.73	35,000,000.00	34,986,544.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108096	TOYOTA MOTOR CREDIT	05/24/18	07/19/18	1.9	7,000,000.00	6,979,311.11	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108097	ATLANTIC ASSET SEC	05/24/18	07/10/18	1.92	2,000,000.00	1,994,986.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108098	SHEFFIELD RECEIVABL	05/23/18	06/01/18	1.75	20,832,000.00	20,822,886.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108099	SHEFFIELD RECEIVABL	05/24/18	06/01/18	1.75	23,368,000.00	23,358,912.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108100	OLD LINE FUNDING LL	05/25/18	07/25/18	2	50,000,000.00	49,830,555.56	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108101	ABBEY NATIONAL TREA	05/23/18	05/24/18	1.69	50,000,000.00	49,997,652.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108102	ATLANTIC ASSET SEC	05/24/18	07/25/18	1.98	50,000,000.00	49,829,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108103	PEPSICO INC CP	05/24/18	07/05/18	1.88	50,000,000.00	49,890,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108104	PEPSICO INC CP	05/24/18	07/05/18	1.88	48,800,000.00	48,692,965.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108105	OLD LINE FUNDING LL	05/24/18	07/18/18	2	14,174,000.00	14,130,690.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	108106	ATLANTIC ASSET SEC	05/24/18	07/03/18	1.9	35,107,000.00	35,032,885.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108107	TORONTO DOMINION BA	05/24/18	07/31/18	2.01	25,000,000.00	24,905,083.33	0.00	CITIBANK	MFR SEC- INC

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NTRD	108108	PEPSICO INC CP	05/24/18	07/05/18	1.875	25,000,000.00	24,945,312.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108109	PEPSICO INC CP	05/24/18	07/05/18	1.875	6,803,000.00	6,788,118.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108110	PEPSICO INC CP	05/25/18	07/09/18	1.88	50,000,000.00	49,882,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108111	PEPSICO INC CP	05/25/18	07/09/18	1.88	25,000,000.00	24,941,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108112	AUTOBAHN FUNDING CO	05/29/18	07/03/18	1.89	50,000,000.00	49,908,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108114	ATLANTIC ASSET SEC	05/29/18	06/29/18	1.87	50,000,000.00	49,919,486.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108115	ATLANTIC ASSET SEC	05/29/18	06/29/18	1.87	37,000,000.00	36,940,419.72	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108116	PEPSICO INC CP	05/25/18	07/03/18	1.86	50,000,000.00	49,899,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108117	PEPSICO INC CP	05/25/18	07/13/18	1.88	50,000,000.00	49,872,055.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108118	PEPSICO INC CP	05/25/18	07/13/18	1.88	25,000,000.00	24,936,027.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108119	TORONTO DOMINION BA	05/25/18	07/31/18	2	50,000,000.00	49,813,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	108120	EXXON MOBIL CORP CP	05/25/18	07/09/18	1.86	50,000,000.00	49,883,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108121	REGENCY MARKETS NO.	05/25/18	06/25/18	1.89	31,546,000.00	31,494,658.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108122	SHEFFIELD RECEIVABL	05/25/18	07/25/18	2	35,000,000.00	34,881,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108123	ATLANTIC ASSET SEC	05/25/18	08/20/18	2.22	22,940,000.00	22,816,926.90	0.00	CITIBANK	MFR SEC- INC
NTRD	108125	LA FAYETTE ASSET SE	05/29/18	06/25/18	1.88	50,000,000.00	49,929,500.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108126	NATIXIS NY BRANCH C	05/29/18	06/06/18	1.7	50,000,000.00	49,981,111.11	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108127	NATIXIS NY BRANCH C	05/29/18	06/06/18	1.7	50,000,000.00	49,981,111.11	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108128	PEPSICO INC CP	05/29/18	07/30/18	1.9	50,000,000.00	49,836,388.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108129	PEPSICO INC CP	05/29/18	07/30/18	1.9	12,800,000.00	12,758,115.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108130	EXXON MOBIL CORP CP	05/29/18	07/09/18	1.87	50,000,000.00	49,893,513.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108131	EXXON MOBIL CORP CP	05/29/18	07/09/18	1.87	50,000,000.00	49,893,513.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108132	EXXON MOBIL CORP CP	05/29/18	07/05/18	1.82	50,000,000.00	49,906,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	108133	EXXON MOBIL CORP CP	05/29/18	07/06/18	1.82	50,000,000.00	49,903,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	108134	CANCARA ASSET SEC L	05/29/18	07/30/18	2.03	50,000,000.00	49,825,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108135	CANCARA ASSET SEC L	05/29/18	07/30/18	2.05	40,000,000.00	39,858,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108136	ATLANTIC ASSET SEC	05/29/18	07/27/18	1.98	32,000,000.00	31,896,160.00	0.00	CITIBANK	MFR SEC- INC
NTRD	108137	OLD LINE FUNDING LL	05/29/18	08/09/18	2.07	8,387,000.00	8,352,277.82	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108141	ATLANTIC ASSET SEC	05/30/18	07/27/18	1.99	50,000,000.00	49,839,694.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108142	ATLANTIC ASSET SEC	05/30/18	07/27/18	1.99	18,000,000.00	17,942,290.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	108143	ATLANTIC ASSET SEC	05/30/18	06/20/18	1.88	30,253,000.00	30,219,822.54	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108144	ATLANTIC ASSET SEC	05/30/18	06/21/18	1.88	5,000,000.00	4,994,255.56	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108145	ATLANTIC ASSET SEC	05/30/18	06/26/18	1.86	28,000,000.00	27,960,940.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	108146	MONT BLANC CAPITAL	05/30/18	09/04/18	2.27	25,000,000.00	24,847,090.28	0.00	CITIBANK	MFR SEC- INC
NTRD	108147	SHEFFIELD RECEIVABL	05/30/18	07/31/18	2	50,000,000.00	49,827,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108148	TORONTO DOMINION BA	05/30/18	08/03/18	2.05	50,000,000.00	49,814,930.56	0.00	CITIBANK	MFR SEC- INC
NTRD	108153	CRC FUNDING LLC CP	05/31/18	07/11/18	2	1,665,000.00	1,661,207.50	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108154	SHEFFIELD RECEIVABL	05/31/18	07/31/18	1.98	33,000,000.00	32,889,285.00	0.00	CITIBANK	MFR SEC- INC

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

Account	Sec ID	Description	Settle Date	Mat Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108155	CIESCO LLC CP	05/31/18	09/04/18	2.23	12,358,000.00	12,284,511.09	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
	CP				**1.933**	**7,208,947,000.00**	**7,192,104,214.17**	**0.00**		
NTRD	108008	TOYOTA MOTOR CREDIT	05/14/18	05/15/19	2.415	40,000,000.00	40,000,000.00	0.00	CITIBANK	TOYOTA FINANCE SVCS
	CNFL				**2.415**	**40,000,000.00**	**40,000,000.00**	**0.00**		
NTRD	108054	MUFG UNION BANK NA	05/18/18	07/03/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108061	MUFG UNION BANK NA	05/21/18	07/05/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108067	MUFG UNION BANK NA	05/21/18	07/02/18	1.9	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108089	MUFG UNION BANK NA	05/23/18	07/05/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108090	MUFG UNION BANK NA	05/23/18	07/06/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108124	MUFG UNION BANK NA	05/25/18	07/02/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	108138	MUFG UNION BANK NA	05/29/18	07/13/18	1.91	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NCD1				**1.901**	**325,000,000.00**	**325,000,000.00**	**0.00**		
NTRD	107895	NORDEA BANK AB NY C	05/01/18	06/01/18	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	107913	DNB BANK ASA NY CD	05/03/18	07/02/18	1.91	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	107918	BANK OF MONTREAL CH	05/03/18	07/05/18	1.9	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	107933	BANK OF MONTREAL CH	05/04/18	07/05/18	1.95	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	107942	NORDEA BANK AB NY C	05/07/18	06/15/18	1.81	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	107961	SOCIETE GENERALE NY	05/09/18	07/09/18	1.97	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	107963	NORDEA BANK AB NY C	05/09/18	06/11/18	1.83	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108139	DNB BANK ASA NY CD	05/29/18	07/31/18	1.91	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108140	TORONTO DOMINION BA	05/29/18	07/31/18	2.07	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	108149	BANK OF MONTREAL CH	05/30/18	07/31/18	2.06	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
	YANK1				**1.922**	**500,000,000.00**	**500,000,000.00**	**0.00**		
	NTRD-PSI NON-TRADING				**2.074**	**8,801,819,000.00**	**8,784,787,274.24**	**7,402.77**		
	PSI Total				**2.074**	**8,801,819,000.00**	**8,784,787,274.24**	**7,402.77**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of May 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	2,650,007,513.32	2,650,020,809.60	$13,296.28	50,000,000.00	49,788,558.50	($211,441.50)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	10,375,026,659.47	10,374,867,233.74	($159,425.73)	0.00	0.00	$0.00
Governments	1,440,072,226.64	1,432,457,967.50	($7,614,259.14)	0.00	0.00	$0.00
Agencies	18,574,531,882.47	18,179,261,975.59	($395,269,906.88)	67,669,008.89	63,685,755.34	($3,983,253.55)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	64,970,999.55	64,650,865.30	($320,134.25)	0.00	0.00	$0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	$0.00
Other	0.00	0.00	0.00	43,222,163.53	43,222,163.53	$0.00
TOTAL	$33,129,609,281.45	$32,726,258,851.73	($403,350,429.72)	$164,936,172.42	$160,741,477.37	($4,194,695.05)

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 May 31, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
108151	FHLMC 3.080 (CALLABLE)	100.000000
96727	FHLB 7.35 (CALLABLE)	98.403000
107917	ATLANTIC ASSET SEC	99.971667
107888	LA FAYETTE ASSET SEC LLC	99.947444
107648	THUNDER BAY FUNDING LLC	99.902778
107339	BANK OF MONTREAL CHICAGO	100.001036
107858	NORDEA BANK AB NY CD	100.000297
107895	NORDEA BANK AB NY CD	100.000298
107249	NORDEA BANK AB NY CD	100.004609
107250	NORDEA BANK AB NY CD	100.006927
107963	NORDEA BANK AB NY CD	100.003301
107942	NORDEA BANK AB NY CD	100.002410
107796	BANK OF MONTREAL CHICAGO	100.005078
107918	BANK OF MONTREAL CHICAGO	99.998756
107933	BANK OF MONTREAL CHICAGO	100.003611
108149	BANK OF MONTREAL CHICAGO	100.006735

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/2018	25,000,000.00	24,997,364.22	24,924,350.00
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,873,650.00
91804	FFCB 1.14 (CALLABLE	1.1400	09/04/2018	39,815,000.00	39,815,000.00	39,731,906.10
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,126,974.88
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,997,789.60	24,767,775.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,496,087.58	43,095,928.50
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/2018	25,000,000.00	25,000,000.00	24,897,325.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,051.12	24,710,375.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,051.12	24,710,375.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,993,051.12	24,710,375.00
93225	FFCB 1.12 (CALLABLE	1.1200	08/20/2018	25,000,000.00	25,000,000.00	24,954,300.00
94778	FFCB 1.51	1.5100	09/04/2018	21,805,000.00	21,805,000.00	21,779,815.23
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,982,409.32	24,654,300.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,654,300.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,654,300.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/2018	25,000,000.00	25,000,000.00	24,906,575.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25,000,000.00	24,997,684.76	24,902,075.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,636,952.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,636,952.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,492,730.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25,000,000.00	24,993,953.01	24,831,625.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,514,775.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,514,775.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,475,957.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,778,317.65
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,972,821.92	48,447,100.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,601,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,991,876.27	24,514,775.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,386,593.76	12,031,086.48
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,404,663.85	18,847,731.12
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,614,750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,989,324.81	48,951,600.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,529,850.03	46,543,181.28
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,510,800.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,897,550.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,255,400.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,988,432.58	48,897,550.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	48,897,550.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,985,679.08	24,296,275.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,458,850.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,458,850.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	48,917,700.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,584,576.80	32,654,193.60
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,474,538.52	34,500,710.50
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,976,911.27	48,543,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,985,569.55	24,271,750.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,424,804.26	25,695,740.44
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,977,476.19	29,126,100.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,444,125.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,657,638.50
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,444,125.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,444,125.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,444,125.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,601,091.25	45,635,322.33
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,985,391.57	24,284,125.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,985,391.57	24,284,125.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,679,916.84	20,106,717.70

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,974,010.56	24,304,350.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	48,919,750.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,459,875.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,459,875.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,015,560.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,994,321.09	26,335,503.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,986,984.55	24,384,725.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,983,444.33	29,261,670.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,592,444.91	23,132,059.20
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,636,472.68	44,354,589.95
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,977,799.85	24,290,575.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,982,142.86	24,261,450.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,984,705.47	24,261,450.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,984,714.29	24,261,450.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,981,989.62	29,113,740.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,313,875.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,988,295.83	47,974,479.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,309,025.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,981,217.55	32,087,913.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,772,507.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,496,023.31	40,631,446.50
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,537,650.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,444,850.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,444,850.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,465,550.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,268,825.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,336,287.62
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,444,850.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,490,813.86	34,766,144.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,777,936.96	27,034,527.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	47,691,600.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	23,845,800.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,384,120.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,108.76	27,106,440.58
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,991,867.47	23,803,700.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,104,427.21	30,823,765.28
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,982,874.79	23,803,700.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,807,350.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,807,350.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,807,350.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,807,350.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,983,636.36	23,803,700.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,160,338.60	10,640,253.90
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,162,986.78	22,542,649.11
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,210.09	31,218,138.72
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,983,273.98	47,693,550.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,982,238.20	48,422,400.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,956,564.12	41,045,650.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,982,559.03	24,453,175.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,106,774.19	25,553,567.88
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	48,093,750.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,256,875.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,992,488.02	24,256,875.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,993,194.50	48,093,750.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,761,901.46	21,897,084.38
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	47,727,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,171,601.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,969,712.53	24,250,450.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,876,892.09	37,841,901.44

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,922,261.74	24,274,075.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	48,989,050.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	48,941,250.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,985,655.42	49,053,900.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,995,409.72	15,697,248.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,696,715.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,829,230.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,937,351.53
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,790,627.88	49,061,050.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,775,712.84	5,691,081.80
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,726,731.45	33,154,744.37
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,945,024.20	13,737,094.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,415,000.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,415,000.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,548,220.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,548,220.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,548,220.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,976,574.80	41,402,019.36
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,738,550.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,634,575.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,305,590.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	38,974,520.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,513,621.26
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,378,375.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,502,700.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,627,025.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,032,320.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,183,976.64
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,362,795.52	21,756,314.16
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,433,025.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,433,025.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,965,964.40	39,147,600.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,497,710.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,623,967.10	23,217,465.15
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,645,300.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,454,550.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,454,550.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,339,647.16	23,713,777.92
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,304,825.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,013.27	10,574,994.53
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,390,150.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	20,829,188.10
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,812,202.03	28,345,487.73
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,640,280.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,640,280.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,820,140.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,990,692.49	9,857,010.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,622,125.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	25,007,850.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,396,614.26
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	33,939,854.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,767,478.75
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	25,005,800.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,036,325.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,511,053.97
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,925,869.45
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,231,373.25
FFCB TOTAL				**4,913,554,000.00**	**4,911,955,997.89**	**4,797,346,992.35**

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91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45,200,000.00	45,199,004.60	44,968,169.20
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50,000,000.00	49,998,898.90	49,743,550.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28,000,000.00	27,998,766.76	27,856,388.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45,900,000.00	45,895,522.38	45,644,658.30
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,995,122.42	49,721,850.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37,945,000.00	37,941,474.67	37,733,911.97
94411	FHLB 1.00 (CALLABLE	1.0000	08/22/2018	22,600,000.00	22,574,067.85	22,534,121.00
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,703,175.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,586,925.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,012.17	5,846,400.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,802.44	1,169,280.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,491,989.04	33,609,831.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,384,425.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,986,640.30	48,768,850.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,354,950.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,563,551.20
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,152,625.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,017,045.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,375,479.75
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,175,650.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,690,348.97	28,523,175.91
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,064,984.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,983,734.94	24,014,925.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,170,850.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,594,693.50
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,028,450.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,795,747.50
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,282,450.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,282,450.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,352,600.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,434,750.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,369,050.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,377,425.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,379,700.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,379,700.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,597,807.20
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,626,740.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,376,750.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,842,479.95	48,792,050.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,842,479.95	48,792,050.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,921,239.96	24,396,025.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,894,752.75	48,792,050.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,894,752.75	48,792,050.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,606,250.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,658,108.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,533,750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,146,374.40
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,992,537.56	19,667,880.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,495,250.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,234,212.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,248,350.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,584,000.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,328,875.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,313,475.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,725,390.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,390,525.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,538,600.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,550,625.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,391,400.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,379,350.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,416,850.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,464,800.00

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106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,469,700.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,462,775.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,464,900.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,644,050.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,463,700.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,470,200.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,466,925.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,473,025.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,476,925.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,612,900.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,612,900.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,671,650.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,542,600.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,553,550.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,547,400.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,555,375.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,562,975.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,787,869.68	40,072,361.73
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,681,125.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,562,325.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,559,525.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,562,425.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,723,675.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,712,550.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,581,575.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,746,500.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,576,250.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,732,325.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,875,586.35
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	24,960,350.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	24,972,050.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,972,875.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,971,050.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	24,986,275.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,959,125.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,988,350.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	24,905,950.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,962,625.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	24,989,150.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,871,075.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	24,946,725.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	24,998,975.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25,000,000.00	25,000,000.00	24,994,200.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,787,150.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	24,895,700.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21,150,000.00	21,150,000.00	21,061,762.20
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,958,100.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,954,850.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,017,950.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	49,955,650.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,952,900.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,952,900.00
FHLB TOTAL				**3,259,365,000.00**	**3,258,480,498.04**	**3,203,254,883.21**
107978	FHLB D-N	1.6600	06/01/2018	1,230,000.00	1,230,000.00	1,230,000.00
107979	FHLB D-N	1.6700	06/01/2018	4,284,000.00	4,284,000.00	4,284,000.00
107982	FHLB D-N	1.6600	06/01/2018	6,400,000.00	6,400,000.00	6,400,000.00
107983	FHLB D-N	1.6300	06/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
107984	FHLB D-N	1.6300	06/01/2018	50,000,000.00	50,000,000.00	50,000,000.00
107986	FHLB D-N	1.6300	06/06/2018	26,353,000.00	26,347,033.97	26,346,332.69
FHLB DISC TOTAL				**138,267,000.00**	**138,261,033.97**	**138,260,332.69**

Los Angeles County Treasurer
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For the Period: May 1, 2018 to May 31, 2018
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,928,698.71	49,277,100.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,928,698.71	49,277,100.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,955,030.72	49,277,100.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,955,030.72	49,277,100.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,967,398.74	49,277,100.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,967,398.74	49,277,100.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,847,240.81	49,387,250.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,847,240.81	49,387,250.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,796,533.54	44,349,390.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,786,789.21	49,277,100.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,613,300.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,603,625.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,579,675.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,163,945.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,993,427.05	48,433,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	48,851,600.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	48,389,050.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,624,825.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,623,242.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,996,188.13	24,362,125.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,369,400.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,233,175.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,365,450.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,693,270.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,426,650.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,416,925.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,281,025.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,167,550.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,167,550.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,083,775.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,167,550.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,193,650.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,534,800.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	48,000,650.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,167,550.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,167,550.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	47,854,250.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,137,800.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	23,918,425.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,160,125.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,178,325.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,129,150.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,865,475.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	23,889,975.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,661,300.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,675,650.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,960,200.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,955,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,623,900.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,661,150.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,013,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	47,834,550.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	23,898,200.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,894,400.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	47,996,400.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,235,300.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,203,075.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,995,619.85	24,127,325.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,242,625.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,929,350.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,960,779.83	49,233,050.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,990,587.17	11,815,932.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,097,457.24
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,482,950.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,474,075.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,449,125.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,449,100.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,470,675.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,421,650.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,098,935.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,398,775.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,225,672.62
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,034,989.12
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,161,200.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,333,000.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,421,525.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,325,400.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	48,644,450.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,330,200.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,391,575.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,319,475.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,321,700.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,326,700.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,317,800.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,381,700.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,355,550.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,348,875.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,350,925.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,408,200.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,397,150.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,393,600.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,398,875.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,396,175.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,377,300.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,374,150.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,324,900.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,381,075.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,420,575.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,430,825.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,427,325.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,431,975.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,427,725.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,435,475.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,446,550.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,480,350.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,485,350.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,456,350.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,548,475.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,532,900.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,576,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,538,775.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,371,734.24	49,368,250.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,518,371.96	49,368,250.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,993,900.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,999,100.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,999,750.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,999,600.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	50,020,200.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	25,010,050.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	25,010,550.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	25,014,150.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,014,275.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,014,275.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	25,013,900.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	25,016,375.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	25,024,175.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15,000,000.00	14,955,370.07	15,006,330.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	25,011,350.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	25,000,000.00
FHLMC TOTAL				**4,234,600,000.00**	**4,232,362,139.01**	**4,132,747,212.98**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,745,800.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,758,500.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20,900,000.00	20,898,073.11	20,781,580.60
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,744,050.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,726,150.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,728,000.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,713,900.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,719,550.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,728,000.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,918,400.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,733,700.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,599,120.60	36,399,541.80
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,903,650.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25,000,000.00	25,000,000.00	24,903,650.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,885,575.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25,000,000.00	24,996,733.46	24,890,750.00
94799	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,884,700.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,884,700.00
94801	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,884,700.00
94990	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	49,959,112.05	49,884,700.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,658,175.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,317,438.53	31,068,411.72
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,952,045.67	49,783,800.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,952,045.67	49,783,800.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,071,531.04	39,936,564.36
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,476,225.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,496,250.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,165,850.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,656,100.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,116,905.10	30,691,913.28
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,814,175.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,987,394.96	49,624,650.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,083,100.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,619,450.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,468,125.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,063.04	24,377,900.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,535,000.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,118,725.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,532,575.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,512,025.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,975,750.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,421,450.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	48,780,650.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,503,775.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,503,775.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,889,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,444,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,814,080.00

Los Angeles County Treasurer
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For the Period: May 1, 2018 to May 31, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	48,195,850.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,311,125.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,008,000.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,262,350.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	48,018,450.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,009,225.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,262,075.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,275,750.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,064,075.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	23,993,875.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,055,300.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,032,675.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	23,837,825.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,508,500.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,132,300.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,993,691.12	24,132,300.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	23,943,150.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,212,700.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	48,000,450.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,204,578.50	44,532,378.65
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,078,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	23,883,425.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,396,950.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	23,827,225.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,707,350.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	47,567,950.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,997,667.31	33,522,720.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,892,650.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,617,350.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,987,899.62	49,267,400.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,813,325.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,991,882.15	47,892,650.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,991,882.15	47,892,650.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,067,715.65	13,476,991.71
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,993,187.29	47,865,600.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,888,900.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,888,900.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,173,800.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,177,425.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,236,425.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,822,507.10	49,211,950.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,822,507.10	49,211,950.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,413,900.42	10,286,281.79
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,761,717.03	48,795,100.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,907,669.51	49,032,900.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,907,669.51	49,032,900.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,953,834.75	24,516,450.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,460,601.02	48,485,550.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,969,611.88	49,387,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,969,611.88	49,387,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,989,668.05	16,791,580.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,272,075.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,272,075.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,272,075.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,473,491.10	31,870,370.45
FNMA TOTAL				**3,635,543,000.00**	**3,633,528,756.37**	**3,553,238,189.36**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,609,150.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,609,150.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50,000,000.00	50,000,000.00	49,589,200.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,586,750.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,631,350.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,561,450.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50,000,000.00	50,000,000.00	49,564,850.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,558,200.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,561,450.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50,000,000.00	50,000,000.00	49,566,350.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,714,050.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,697,875.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,648,975.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,648,975.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,653,925.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,653,925.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,648,975.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,640,725.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,633,600.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,281,450.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,640,725.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,640,725.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,315,750.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,679,375.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,600,750.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,476,500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,464,350.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,464,350.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,462,200.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,405,675.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,405,675.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,376,025.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,405,575.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	47,463,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,492,700.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,779,100.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,748,125.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,991,237.68	24,012,550.00
104057	FHLMC 4.125 (CALLAB	2.5000	03/28/2022	25,000,000.00	25,000,000.00	24,293,000.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,058,000.00
104788	FHLMC 4.65 (CALLABL	2.3000	05/24/2022	25,000,000.00	25,000,000.00	23,995,925.00
105672	FHLB 4.50 (CALLABLE	2.5000	10/06/2022	25,000,000.00	25,000,000.00	24,052,625.00
105677	FHLB 4.50 (CALLABLE	2.5000	10/12/2022	25,000,000.00	25,000,000.00	23,974,275.00
105697	FHLMC 4.75 (CALLABL	2.0000	10/11/2022	25,000,000.00	25,000,000.00	24,059,925.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,982,275.00
106261	FHLB 5.75 (CALLABLE	3.5000	12/13/2022	25,000,000.00	25,000,000.00	24,115,150.00
106900	FHLB 6.00 (CALLABLE	3.5000	02/15/2023	15,000,000.00	15,000,000.00	14,743,740.00
107615	FHLMC 6.50 (CALLABL	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,601,300.00
107618	FHLMC 6.50 (CALLABL	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,601,300.00
107620	FHLB 6.50 (CALLABLE	6.5000	04/26/2023	50,000,000.00	50,000,000.00	49,617,450.00
107632	FHLB 6.75 (CALLABLE	6.7500	05/01/2023	25,000,000.00	25,000,000.00	24,847,375.00
107642	FHLMC 6.75 (CALLABL	6.7500	05/01/2023	25,000,000.00	25,000,000.00	24,844,475.00
107695	FHLB 7.25 (CALLABLE	7.2500	05/02/2023	50,000,000.00	50,000,000.00	49,712,700.00
107725	FHLB 7.25 (CALLABLE	7.2500	04/26/2023	50,000,000.00	50,000,000.00	49,719,050.00
107800	FHLMC 7.75 (CALLABL	7.7500	04/26/2023	50,000,000.00	50,000,000.00	49,996,850.00
107911	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	50,000,000.00	50,000,000.00	50,068,950.00
107977	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	25,000,000.00	25,000,000.00	25,110,225.00
MCPN TOTAL				**1,900,000,000.00**	**1,899,991,237.68**	**1,869,288,615.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	47,968,700.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,838,425.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,743,050.00

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103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25,000,000.00	25,000,000.00	24,656,300.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50,000,000.00	50,000,000.00	48,427,200.00
103327	FHLB 2.875 (CALLABL	2.2500	12/28/2021	50,000,000.00	50,000,000.00	47,959,950.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50,000,000.00	50,000,000.00	47,662,100.00
104067	FHLMC 4.25 (CALLABL	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,183,625.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	24,067,475.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	24,056,950.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	23,988,300.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25,000,000.00	25,000,000.00	24,821,425.00
107573	FHLMC 6.00 (CALLABL	6.0000	04/26/2023	25,000,000.00	25,000,000.00	24,824,650.00
107574	FHLB 6.00 (CALLABLE	6.0000	04/26/2023	50,000,000.00	50,000,000.00	49,983,850.00
MCSA TOTAL				**475,000,000.00**	**475,000,000.00**	**460,182,000.00**
106771	CHARIOT FUNDING LLC	1.8600	07/02/2018	2,016,000.00	2,012,771.04	2,012,469.76
106822	CHARIOT FUNDING LLC	1.8600	07/05/2018	1,050,000.00	1,048,155.50	1,047,973.65
107024	MONT BLANC CAPITAL	1.9000	06/12/2018	20,000,000.00	19,988,388.89	19,987,953.40
107100	TOYOTA MOTOR CREDIT	1.9800	06/29/2018	12,400,000.00	12,380,904.00	12,381,430.63
107124	OLD LINE FUNDING LL	2.0500	06/25/2018	12,979,000.00	12,961,262.04	12,961,721.71
107153	CIESCO LLC CP	2.0300	06/01/2018	50,000,000.00	50,000,000.00	49,997,604.00
107174	ATLANTIC ASSET SEC	2.1500	06/11/2018	1,825,000.00	1,823,910.07	1,823,996.25
107230	ATLANTIC ASSET SEC	2.0200	06/01/2018	50,000,000.00	50,000,000.00	49,997,604.00
107237	OLD LINE FUNDING LL	2.0700	06/04/2018	50,000,000.00	49,991,375.00	49,990,389.00
107240	NATIXIS NY BRANCH C	2.1100	06/05/2018	50,000,000.00	49,988,277.78	49,988,396.00
107258	OLD LINE FUNDING LL	2.1600	06/07/2018	25,000,000.00	24,991,000.00	24,991,444.50
107265	ATLANTIC ASSET SEC	2.0200	06/01/2018	25,000,000.00	25,000,000.00	24,998,802.00
107305	CAFCO LLC CP	2.2000	06/15/2018	50,000,000.00	49,957,222.22	49,962,083.50
107306	CAFCO LLC CP	2.2000	06/15/2018	25,000,000.00	24,978,611.11	24,981,041.75
107309	MONT BLANC CAPITAL	2.2500	06/15/2018	6,226,000.00	6,220,552.25	6,221,252.68
107317	MONT BLANC CAPITAL	2.2700	06/14/2018	25,000,000.00	24,979,506.94	24,982,286.00
107319	CIESCO LLC CP	2.2600	06/15/2018	34,592,000.00	34,561,597.48	34,565,623.60
107340	JUPITER SEC COMPANY	2.1800	07/02/2018	750,000.00	748,592.09	748,686.67
107347	CHARIOT FUNDING LLC	2.2600	06/19/2018	25,000,000.00	24,971,750.00	24,975,392.25
107359	JUPITER SEC COMPANY	2.2800	06/21/2018	25,000,000.00	24,968,333.33	24,972,554.25
107362	JUPITER SEC COMPANY	2.2800	06/21/2018	35,000,000.00	34,955,666.67	34,961,575.95
107364	JUPITER SEC COMPANY	2.2800	06/21/2018	6,704,000.00	6,695,508.27	6,696,640.15
107365	JUPITER SEC COMPANY	2.2800	06/21/2018	25,346,000.00	25,313,895.07	25,318,174.40
107369	JUPITER SEC COMPANY	2.2600	06/25/2018	50,000,000.00	49,924,666.67	49,933,437.50
107370	CAFCO LLC CP	2.2900	07/03/2018	50,000,000.00	49,898,222.22	49,912,229.00
107374	CRC FUNDING LLC CP	2.3000	07/03/2018	40,000,000.00	39,918,222.22	39,928,316.80
107385	CIESCO LLC CP	2.3000	07/05/2018	50,000,000.00	49,891,388.89	49,903,507.00
107395	ATLANTIC ASSET SEC	2.2500	06/11/2018	7,600,000.00	7,595,250.00	7,595,820.00
107412	LA FAYETTE ASSET SE	2.0400	06/01/2018	25,000,000.00	25,000,000.00	24,998,802.00
107427	THUNDER BAY FUNDING	2.0700	06/01/2018	25,000,000.00	25,000,000.00	24,998,802.00
107445	ATLANTIC ASSET SEC	2.1500	06/04/2018	2,000,000.00	1,999,641.67	1,999,611.78
107447	ATLANTIC ASSET SEC	2.2000	06/11/2018	3,700,000.00	3,697,738.89	3,697,965.00
107468	ABBEY NATIONAL TREA	2.2200	06/29/2018	50,000,000.00	49,913,666.67	49,924,841.50
107469	THUNDER BAY FUNDING	2.0700	06/04/2018	44,000,000.00	43,992,410.00	43,991,459.16
107473	THUNDER BAY FUNDING	2.2700	07/03/2018	50,000,000.00	49,899,111.11	49,909,479.00
107476	CAFCO LLC CP	2.3200	07/11/2018	27,000,000.00	26,930,400.00	26,939,883.69
107478	CRC FUNDING LLC CP	2.3200	07/10/2018	18,301,000.00	18,255,003.49	18,260,534.48
107479	CRC FUNDING LLC CP	2.3200	07/10/2018	24,699,000.00	24,636,923.18	24,644,387.79
107495	DANSKE CORP CP	2.2350	07/02/2018	50,000,000.00	49,903,770.84	49,913,778.00
107506	CANCARA ASSET SEC L	2.3000	07/02/2018	50,000,000.00	49,900,972.22	49,912,444.50
107507	CANCARA ASSET SEC L	2.3000	07/02/2018	25,000,000.00	24,950,486.11	24,956,222.25
107510	CAFCO LLC CP	2.3000	07/11/2018	23,000,000.00	22,941,222.22	22,948,789.81
107516	OLD LINE FUNDING LL	2.2300	06/27/2018	4,000,000.00	3,993,557.78	3,994,198.00
107520	SHEFFIELD RECEIVABL	2.1300	06/08/2018	4,000,000.00	3,998,343.33	3,998,368.00
107521	ABBEY NATIONAL TREA	1.9400	06/01/2018	25,000,000.00	25,000,000.00	24,998,782.00
107522	ABBEY NATIONAL TREA	1.9400	06/01/2018	25,105,000.00	25,105,000.00	25,103,776.88
107527	ATLANTIC ASSET SEC	2.2000	06/11/2018	685,000.00	684,581.39	684,623.25
107542	CRC FUNDING LLC CP	1.9900	06/05/2018	50,000,000.00	49,988,944.44	49,988,034.50
107545	ABBEY NATIONAL TREA	2.2300	06/29/2018	24,202,000.00	24,160,022.97	24,165,620.28

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107596	ATLANTIC ASSET SEC	2.3000	07/10/2018	19,507,000.00	19,458,395.06	19,463,369.28
107616	CAFCO LLC CP	2.3000	07/13/2018	25,000,000.00	24,932,916.67	24,941,323.00
107619	ABBEY NATIONAL TREA	1.9400	06/13/2018	26,499,000.00	26,481,863.98	26,481,756.57
107639	SHEFFIELD RECEIVABL	2.1000	06/11/2018	4,000,000.00	3,997,666.67	3,997,732.76
107641	CAFCO LLC CP	2.0000	06/14/2018	21,836,000.00	21,820,229.56	21,820,621.34
107648	THUNDER BAY FUNDING	2.0000	06/20/2018	3,750,000.00	3,746,041.67	3,746,354.17
107656	OLD LINE FUNDING LL	1.9600	06/12/2018	50,000,000.00	49,970,055.56	49,969,833.50
107669	CAFCO LLC CP	2.2800	07/13/2018	50,000,000.00	49,867,000.00	49,882,646.00
107670	CRC FUNDING LLC CP	2.0000	06/18/2018	7,500,000.00	7,492,916.67	7,493,115.00
107671	CAFCO LLC CP	2.2800	07/13/2018	3,900,000.00	3,889,626.00	3,890,846.39
107672	CIESCO LLC CP	2.0000	06/18/2018	7,500,000.00	7,492,916.67	7,493,040.00
107674	OLD LINE FUNDING LL	1.9900	06/12/2018	40,000,000.00	39,975,677.78	39,975,866.80
107678	ATLANTIC ASSET SEC	2.3000	07/10/2018	6,093,000.00	6,077,818.28	6,079,371.97
107679	ATLANTIC ASSET SEC	2.0000	06/12/2018	5,000,000.00	4,996,944.44	4,996,988.35
107680	MONT BLANC CAPITAL	2.0200	06/14/2018	16,130,000.00	16,118,234.06	16,118,570.93
107681	ABBEY NATIONAL TREA	1.9300	06/01/2018	12,706,000.00	12,706,000.00	12,705,380.96
107688	CHARIOT FUNDING LLC	2.0000	06/20/2018	15,000,000.00	14,984,166.67	14,984,391.60
107694	CREDIT AGRICOLE CIB	1.9200	06/13/2018	25,000,000.00	24,984,000.00	24,984,607.75
107696	CREDIT AGRICOLE CIB	1.9200	06/15/2018	50,000,000.00	49,962,666.67	49,964,437.50
107699	CRC FUNDING LLC CP	2.2800	07/20/2018	42,750,000.00	42,617,332.50	42,628,459.19
107712	CREDIT AGRICOLE CIB	1.9300	06/15/2018	50,000,000.00	49,962,472.22	49,964,437.50
107713	CRC FUNDING LLC CP	2.0000	06/19/2018	50,000,000.00	49,950,000.00	49,951,312.50
107714	CIESCO LLC CP	2.0500	06/28/2018	19,139,000.00	19,109,573.79	19,110,076.76
107724	CIESCO LLC CP	2.0500	06/28/2018	14,159,000.00	14,137,230.54	14,137,602.64
107731	ATLANTIC ASSET SEC	1.8600	06/01/2018	50,000,000.00	50,000,000.00	49,997,604.00
107740	ATLANTIC ASSET SEC	2.2800	07/16/2018	27,950,000.00	27,870,342.50	27,877,143.57
107742	CAFCO LLC CP	1.9000	06/08/2018	8,750,000.00	8,746,767.36	8,746,579.71
107743	ABBEY NATIONAL TREA	1.9100	06/15/2018	14,886,000.00	14,874,943.01	14,874,773.43
107754	CREDIT AGRICOLE CIB	1.9200	06/18/2018	50,000,000.00	49,954,666.67	49,957,275.00
107755	COCA COLA CO CP	2.0000	07/19/2018	25,052,000.00	24,985,194.66	24,986,974.03
107756	MONT BLANC CAPITAL	2.3200	07/18/2018	37,676,000.00	37,561,883.58	37,573,019.06
107760	CANCARA ASSET SEC L	1.9500	06/20/2018	27,000,000.00	26,972,212.50	26,971,769.88
107778	LA FAYETTE ASSET SE	2.3400	08/09/2018	36,700,000.00	36,535,400.50	36,545,146.55
107779	ATLANTIC ASSET SEC	2.3200	08/14/2018	2,714,000.00	2,701,057.24	2,701,504.28
107782	SHEFFIELD RECEIVABL	1.8900	06/04/2018	50,000,000.00	49,992,125.00	49,989,939.00
107783	EXXON MOBIL CORP CP	1.7900	06/01/2018	50,000,000.00	50,000,000.00	49,997,673.50
107784	AUTOBAHN FUNDING CO	1.8500	06/01/2018	30,000,000.00	30,000,000.00	29,998,562.40
107785	ATLANTIC ASSET SEC	1.9500	06/11/2018	1,250,000.00	1,249,322.92	1,249,312.50
107786	LA FAYETTE ASSET SE	1.8500	06/04/2018	30,000,000.00	29,995,375.00	29,994,176.70
107788	SHEFFIELD RECEIVABL	2.0500	06/13/2018	10,925,000.00	10,917,534.59	10,917,630.43
107789	SHEFFIELD RECEIVABL	2.0500	06/15/2018	7,000,000.00	6,994,419.44	6,994,516.69
107790	COCA COLA CO CP	1.8500	06/14/2018	1,165,000.00	1,164,221.72	1,164,186.76
107791	SHEFFIELD RECEIVABL	1.9100	06/05/2018	50,000,000.00	49,989,388.89	49,987,375.00
107792	SHEFFIELD RECEIVABL	2.0300	06/26/2018	2,950,000.00	2,945,841.32	2,945,879.50
107795	CIESCO LLC CP	2.2700	07/20/2018	34,954,000.00	34,846,001.85	34,853,992.76
107798	ING U.S. FUNDING LL	1.8500	06/01/2018	1,250,000.00	1,250,000.00	1,249,938.20
107803	TOYOTA MOTOR CREDIT	1.9200	06/07/2018	50,000,000.00	49,984,000.00	49,984,201.50
107804	SHEFFIELD RECEIVABL	1.8900	06/04/2018	25,000,000.00	24,996,062.50	24,994,969.50
107805	SHEFFIELD RECEIVABL	1.9100	06/06/2018	50,000,000.00	49,986,736.11	49,984,800.00
107807	CREDIT AGRICOLE CIB	1.9300	06/25/2018	50,000,000.00	49,935,666.66	49,940,416.50
107810	THUNDER BAY FUNDING	2.2400	07/23/2018	25,450,000.00	25,367,655.11	25,372,253.81
107814	CIESCO LLC CP	1.9800	07/12/2018	1,881,000.00	1,876,758.35	1,876,567.10
107816	CIESCO LLC CP	2.2500	07/20/2018	27,546,000.00	27,461,640.38	27,467,187.86
107817	ATLANTIC ASSET SEC	1.8700	06/04/2018	10,000,000.00	9,998,441.67	9,998,058.90
107818	ATLANTIC ASSET SEC	1.9700	06/21/2018	3,000,000.00	2,996,716.67	2,996,706.51
107819	OLD LINE FUNDING LL	1.9000	06/05/2018	50,000,000.00	49,989,444.44	49,987,916.50
107820	OLD LINE FUNDING LL	1.9000	06/05/2018	50,000,000.00	49,989,444.44	49,987,916.50
107821	TOYOTA MOTOR CREDIT	1.9200	06/08/2018	50,000,000.00	49,981,333.33	49,981,822.00
107822	TOYOTA MOTOR CREDIT	1.9400	06/13/2018	50,000,000.00	49,967,666.67	49,969,504.00
107823	TOYOTA MOTOR CREDIT	1.9500	06/14/2018	50,000,000.00	49,964,791.67	49,966,964.00
107824	EXXON MOBIL CORP CP	1.7900	06/04/2018	50,000,000.00	49,992,541.67	49,990,605.50
107826	PRIVATE EXPORT FUND	2.0000	07/19/2018	50,000,000.00	49,866,666.66	49,864,229.00

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107827	SHEFFIELD RECEIVABL	2.0500	06/18/2018	11,000,000.00	10,989,351.39	10,989,599.50
107828	CIESCO LLC CP	1.9700	06/21/2018	19,269,000.00	19,247,911.15	19,247,845.91
107830	CIESCO LLC CP	1.9500	06/21/2018	20,031,000.00	20,009,299.75	20,009,009.37
107831	COCA COLA CO CP	2.0200	07/23/2018	1,700,000.00	1,695,039.78	1,695,197.18
107832	COCA COLA CO CP	2.0200	07/25/2018	1,500,000.00	1,495,455.00	1,495,588.55
107834	TORONTO DOMINION BA	2.0000	07/02/2018	50,000,000.00	49,913,888.89	49,916,266.50
107836	MONT BLANC CAPITAL	2.0300	06/14/2018	19,560,000.00	19,545,661.43	19,546,140.57
107837	PRIVATE EXPORT FUND	2.0000	07/19/2018	20,000,000.00	19,946,666.67	19,945,691.60
107838	OLD LINE FUNDING LL	2.0000	07/09/2018	10,000,000.00	9,978,888.89	9,978,279.20
107839	SHEFFIELD RECEIVABL	1.8400	06/04/2018	25,000,000.00	24,996,166.67	24,994,969.50
107845	OLD LINE FUNDING LL	1.9300	06/14/2018	50,000,000.00	49,965,152.78	49,964,416.50
107851	AUTOBAHN FUNDING CO	1.8300	06/01/2018	20,000,000.00	20,000,000.00	19,999,041.60
107852	THUNDER BAY FUNDING	2.0400	07/10/2018	10,000,000.00	9,977,900.00	9,977,666.70
107853	TOYOTA MOTOR CREDIT	1.9300	06/13/2018	50,000,000.00	49,967,833.33	49,969,504.00
107854	TOYOTA MOTOR CREDIT	1.9500	06/18/2018	50,000,000.00	49,953,958.33	49,956,450.00
107856	TORONTO DOMINION BA	1.9700	06/25/2018	50,000,000.00	49,934,333.33	49,936,284.50
107860	SHEFFIELD RECEIVABL	2.0000	06/11/2018	3,500,000.00	3,498,055.56	3,498,016.17
107866	TORONTO DOMINION BA	1.9600	06/27/2018	50,000,000.00	49,929,222.22	49,930,662.50
107871	SHEFFIELD RECEIVABL	1.8400	06/08/2018	20,000,000.00	19,992,844.45	19,991,840.00
107878	TORONTO DOMINION BA	1.9600	07/02/2018	50,000,000.00	49,915,611.11	49,916,266.50
107879	AUTOBAHN FUNDING CO	1.8400	06/01/2018	25,000,000.00	25,000,000.00	24,998,802.00
107881	THUNDER BAY FUNDING	2.2500	07/30/2018	10,000,000.00	9,963,125.00	9,964,833.30
107883	OLD LINE FUNDING LL	2.0000	07/16/2018	1,485,000.00	1,481,287.50	1,481,129.10
107884	CAFCO LLC CP	2.0400	07/10/2018	1,000,000.00	997,790.00	997,833.33
107885	CREDIT AGRICOLE CIB	1.9200	07/02/2018	50,000,000.00	49,917,333.34	49,922,755.50
107887	CANCARA ASSET SEC L	2.2500	08/01/2018	25,000,000.00	24,904,687.50	24,906,741.75
107888	LA FAYETTE ASSET SE	1.8700	06/11/2018	20,000,000.00	19,989,611.11	19,989,488.88
107889	PRIVATE EXPORT FUND	1.8000	06/05/2018	50,000,000.00	49,990,000.00	49,987,708.50
107890	TORONTO DOMINION BA	1.9500	07/02/2018	50,000,000.00	49,916,041.67	49,916,266.50
107891	AUTOBAHN FUNDING CO	1.8400	06/01/2018	20,000,000.00	20,000,000.00	19,999,041.60
107892	AUTOBAHN FUNDING CO	1.8400	06/01/2018	35,000,000.00	35,000,000.00	34,998,322.80
107893	SHEFFIELD RECEIVABL	2.2600	07/30/2018	25,000,000.00	24,907,402.78	24,911,250.00
107894	ATLANTIC ASSET SEC	2.2600	07/30/2018	19,558,000.00	19,485,559.34	19,489,220.97
107897	CIESCO LLC CP	1.8800	06/15/2018	50,000,000.00	49,963,444.44	49,961,875.00
107898	AUTOBAHN FUNDING CO	1.8400	06/01/2018	30,000,000.00	30,000,000.00	29,998,562.40
107899	CANCARA ASSET SEC L	1.8400	06/05/2018	50,000,000.00	49,989,777.78	49,988,159.50
107901	CIESCO LLC CP	1.8600	06/07/2018	50,000,000.00	49,984,500.00	49,982,791.50
107902	CANCARA ASSET SEC L	1.8400	06/05/2018	31,200,000.00	31,193,621.33	31,192,611.53
107903	OLD LINE FUNDING LL	2.2300	08/01/2018	25,000,000.00	24,905,534.72	24,908,808.25
107904	TORONTO DOMINION BA	1.9600	07/06/2018	25,000,000.00	24,952,361.11	24,952,200.00
107905	CHARIOT FUNDING LLC	1.9300	06/20/2018	3,000,000.00	2,996,944.17	2,996,878.32
107906	PFIZER INC CP	1.9600	08/02/2018	33,000,000.00	32,888,606.67	32,888,600.25
107907	CHEVRON CORP CP	1.8500	06/26/2018	28,000,000.00	27,964,027.78	27,963,418.00
107909	PFIZER INC CP	1.8500	07/03/2018	2,080,000.00	2,076,579.56	2,076,493.64
107910	DANSKE CORP CP	2.2600	08/01/2018	7,541,000.00	7,512,122.16	7,512,830.59
107912	LA FAYETTE ASSET SE	1.8500	06/26/2018	25,000,000.00	24,967,881.94	24,965,243.00
107914	AUTOBAHN FUNDING CO	1.8400	06/04/2018	40,000,000.00	39,993,866.67	39,992,235.60
107915	ATLANTIC ASSET SEC	1.9000	06/21/2018	3,000,000.00	2,996,833.33	2,996,706.51
107916	ATLANTIC ASSET SEC	1.8800	06/21/2018	8,000,000.00	7,991,644.44	7,991,217.36
107917	ATLANTIC ASSET SEC	1.8400	06/06/2018	50,000,000.00	49,987,222.22	49,985,833.35
107919	ATLANTIC ASSET SEC	2.0800	07/09/2018	3,000,000.00	2,993,413.34	2,993,470.74
107920	COCA COLA CO CP	1.8500	06/25/2018	25,000,000.00	24,969,166.67	24,968,177.00
107922	PEPSICO INC CP	1.8000	06/07/2018	7,150,000.00	7,147,855.00	7,147,553.13
107923	DANSKE CORP CP	1.9000	06/01/2018	2,500,000.00	2,500,000.00	2,499,876.40
107924	LA FAYETTE ASSET SE	2.2800	08/06/2018	9,589,000.00	9,548,917.98	9,550,595.00
107925	AUTOBAHN FUNDING CO	1.8400	06/04/2018	50,000,000.00	49,992,333.33	49,990,294.50
107926	CRC FUNDING LLC CP	2.0800	07/11/2018	5,304,000.00	5,291,741.86	5,291,948.89
107927	PEPSICO INC CP	1.8000	06/07/2018	29,250,000.00	29,241,225.00	29,239,990.07
107928	TOYOTA MOTOR CREDIT	1.9300	06/19/2018	50,000,000.00	49,951,750.00	49,953,740.50
107929	CHEVRON CORP CP	1.8800	07/03/2018	22,570,000.00	22,532,283.02	22,531,993.93
107930	EXXON MOBIL CORP CP	1.8100	06/18/2018	50,000,000.00	49,957,263.89	49,955,850.00
107931	THUNDER BAY FUNDING	1.9000	06/18/2018	5,500,000.00	5,495,065.28	5,494,896.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107932	THUNDER BAY FUNDING	1.9200	06/19/2018	700,000.00	699,328.00	699,310.98
107935	CANCARA ASSET SEC L	2.2500	08/06/2018	30,550,000.00	30,423,981.25	30,425,995.11
107936	OLD LINE FUNDING LL	1.9300	06/20/2018	40,000,000.00	39,959,255.56	39,958,333.20
107937	AUTOBAHN FUNDING CO	1.8400	06/07/2018	50,000,000.00	49,984,666.67	49,982,791.50
107938	AUTOBAHN FUNDING CO	1.8300	06/06/2018	25,000,000.00	24,993,645.83	24,992,658.25
107939	THUNDER BAY FUNDING	1.7900	06/01/2018	15,000,000.00	15,000,000.00	14,999,281.20
107941	ATLANTIC ASSET SEC	1.8400	06/13/2018	25,000,000.00	24,984,666.67	24,983,614.50
107943	JUPITER SEC COMPANY	2.0000	07/02/2018	4,000,000.00	3,993,111.11	3,992,995.56
107944	LA FAYETTE ASSET SE	2.3500	09/04/2018	23,339,000.00	23,194,265.78	23,195,667.50
107945	DANSKE CORP CP	2.2500	08/03/2018	18,000,000.00	17,929,125.00	17,930,271.96
107946	PEPSICO INC CP	1.8000	06/08/2018	38,700,000.00	38,686,455.00	38,684,821.09
107947	EXXON MOBIL CORP CP	1.8400	06/21/2018	50,000,000.00	49,948,888.89	49,948,025.00
107948	OLD LINE FUNDING LL	1.8400	06/20/2018	6,000,000.00	5,994,173.33	5,993,749.98
107949	REGENCY MARKETS NO.	1.9500	06/08/2018	13,357,000.00	13,351,935.47	13,351,725.45
107950	AUTOBAHN FUNDING CO	1.8400	06/07/2018	50,000,000.00	49,984,666.67	49,982,791.50
107951	AUTOBAHN FUNDING CO	1.8400	06/07/2018	50,000,000.00	49,984,666.67	49,982,791.50
107952	OLD LINE FUNDING LL	1.8300	06/15/2018	20,000,000.00	19,985,766.67	19,984,666.60
107953	AUTOBAHN FUNDING CO	1.8400	06/15/2018	50,000,000.00	49,964,222.22	49,961,875.00
107954	THUNDER BAY FUNDING	1.8000	06/01/2018	9,000,000.00	9,000,000.00	8,999,568.72
107955	SHEFFIELD RECEIVABL	1.8500	06/20/2018	50,000,000.00	49,951,180.56	49,947,278.00
107956	CANCARA ASSET SEC L	2.2500	08/07/2018	35,000,000.00	34,853,437.50	34,855,613.45
107957	LA FAYETTE ASSET SE	2.2800	08/06/2018	15,527,000.00	15,462,097.14	15,464,812.66
107958	TOYOTA MOTOR CREDIT	2.0000	07/19/2018	3,000,000.00	2,992,000.00	2,992,078.32
107960	TOYOTA MOTOR CREDIT	2.0000	07/19/2018	3,945,000.00	3,934,480.00	3,934,582.99
107962	CREDIT AGRICOLE CIB	1.9500	07/12/2018	50,000,000.00	49,888,958.34	49,893,366.50
107964	SHEFFIELD RECEIVABL	2.0000	07/13/2018	50,000,000.00	49,883,333.33	49,877,509.50
107965	TOYOTA MOTOR CREDIT	2.1400	07/24/2018	50,000,000.00	49,842,472.22	49,853,150.00
107966	NATIXIS NY BRANCH C	1.7500	06/08/2018	50,000,000.00	49,982,986.11	49,981,222.00
107967	PFIZER INC CP	1.8500	07/11/2018	6,125,000.00	6,112,409.72	6,112,004.28
107969	TOYOTA MOTOR CREDIT	2.0000	07/19/2018	1,900,000.00	1,894,933.34	1,894,982.94
107971	LA FAYETTE ASSET SE	2.2800	08/07/2018	3,035,000.00	3,022,121.48	3,022,628.67
107972	THUNDER BAY FUNDING	2.0000	07/10/2018	25,000,000.00	24,945,833.33	24,944,166.75
107973	SHEFFIELD RECEIVABL	2.0000	07/09/2018	50,000,000.00	49,894,444.44	49,890,421.00
107974	SHEFFIELD RECEIVABL	2.0000	07/12/2018	50,000,000.00	49,886,111.11	49,880,766.50
107975	EMERSON ELECTRIC CO	1.7800	06/08/2018	50,000,000.00	49,982,694.45	49,980,389.00
107976	EMERSON ELECTRIC CO	1.7800	06/08/2018	17,500,000.00	17,493,943.06	17,493,136.15
107980	AUTOBAHN FUNDING CO	1.8400	06/11/2018	35,000,000.00	34,982,111.11	34,980,750.00
107981	CANCARA ASSET SEC L	2.1000	07/25/2018	33,000,000.00	32,896,050.00	32,893,217.61
107985	THUNDER BAY FUNDING	2.0000	07/12/2018	50,000,000.00	49,886,111.11	49,882,166.50
107987	REGENCY MARKETS NO.	1.8900	06/07/2018	50,000,000.00	49,984,250.00	49,982,791.50
107988	REGENCY MARKETS NO.	1.8900	06/07/2018	50,000,000.00	49,984,250.00	49,982,791.50
107989	REGENCY MARKETS NO.	1.8900	06/07/2018	30,000,000.00	29,990,550.00	29,989,674.90
107990	REGENCY MARKETS NO.	1.9000	06/07/2018	50,000,000.00	49,984,166.67	49,982,791.50
107991	REGENCY MARKETS NO.	1.9000	06/07/2018	50,000,000.00	49,984,166.67	49,982,791.50
107992	REGENCY MARKETS NO.	1.9000	06/07/2018	50,000,000.00	49,984,166.67	49,982,791.50
107993	REGENCY MARKETS NO.	1.9000	06/07/2018	720,000.00	719,772.00	719,752.20
107994	THUNDER BAY FUNDING	1.9800	07/11/2018	50,000,000.00	49,890,000.00	49,885,257.00
107995	TOYOTA MOTOR CREDIT	1.8200	06/12/2018	50,000,000.00	49,972,194.44	49,972,033.50
107997	REGENCY MARKETS NO.	1.8900	06/07/2018	50,000,000.00	49,984,250.00	49,982,791.50
107998	REGENCY MARKETS NO.	1.8900	06/07/2018	50,000,000.00	49,984,250.00	49,982,791.50
107999	REGENCY MARKETS NO.	1.8900	06/07/2018	25,000,000.00	24,992,125.00	24,991,395.75
108000	REGENCY MARKETS NO.	1.8800	06/07/2018	50,000,000.00	49,984,333.33	49,982,791.50
108001	REGENCY MARKETS NO.	1.8800	06/07/2018	50,000,000.00	49,984,333.33	49,982,791.50
108002	REGENCY MARKETS NO.	1.8800	06/07/2018	40,000,000.00	39,987,466.67	39,986,233.20
108003	THUNDER BAY FUNDING	1.9900	07/10/2018	50,000,000.00	49,892,208.34	49,888,333.50
108004	ATLANTIC ASSET SEC	1.8800	06/18/2018	29,342,000.00	29,315,950.82	29,314,770.62
108005	AUTOBAHN FUNDING CO	1.8400	06/15/2018	40,000,000.00	39,971,377.78	39,969,500.00
108006	MONT BLANC CAPITAL	2.2800	08/10/2018	14,303,000.00	14,239,590.03	14,241,617.82
108007	CAFCO LLC CP	2.2300	08/14/2018	12,529,000.00	12,471,568.46	12,472,750.05
108009	REGENCY MARKETS NO.	1.9000	06/12/2018	50,000,000.00	49,970,972.22	49,969,883.50
108010	REGENCY MARKETS NO.	1.9000	06/12/2018	50,000,000.00	49,970,972.22	49,969,883.50
108011	REGENCY MARKETS NO.	1.9000	06/12/2018	20,934,000.00	20,921,846.65	20,921,390.82

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108013	CAFCO LLC CP	2.2300	08/14/2018	21,051,000.00	20,954,504.56	20,956,489.85
108015	SHEFFIELD RECEIVABL	1.8500	06/11/2018	7,000,000.00	6,996,402.78	6,996,032.33
108016	LA FAYETTE ASSET SE	1.8500	06/18/2018	18,564,000.00	18,547,782.28	18,546,772.61
108017	THUNDER BAY FUNDING	1.8800	06/15/2018	50,000,000.00	49,963,444.45	49,961,875.00
108018	LA FAYETTE ASSET SE	1.8500	06/18/2018	13,866,000.00	13,853,886.51	13,853,132.35
108020	SHEFFIELD RECEIVABL	1.7000	06/01/2018	40,000,000.00	40,000,000.00	39,998,008.80
108021	AUTOBAHN FUNDING CO	1.8600	06/15/2018	50,000,000.00	49,963,833.33	49,961,875.00
108022	NATIXIS NY BRANCH C	1.7000	06/05/2018	50,000,000.00	49,990,555.56	49,988,396.00
108023	ATLANTIC ASSET SEC	1.8500	06/18/2018	39,323,000.00	39,288,646.99	39,286,508.26
108024	OLD LINE FUNDING LL	2.0600	07/24/2018	50,000,000.00	49,848,361.11	49,844,000.00
108025	ATLANTIC ASSET SEC	1.8500	06/18/2018	10,677,000.00	10,667,672.46	10,667,091.74
108026	AUTOBAHN FUNDING CO	1.8600	06/15/2018	35,000,000.00	34,974,683.33	34,973,312.50
108028	SHEFFIELD RECEIVABL	1.7900	06/11/2018	35,900,000.00	35,882,149.72	35,879,651.52
108029	AUTOBAHN FUNDING CO	1.8600	06/19/2018	50,000,000.00	49,953,500.00	49,950,784.50
108030	SHEFFIELD RECEIVABL	1.7500	06/01/2018	50,000,000.00	50,000,000.00	49,997,511.00
108031	ATLANTIC ASSET SEC	1.8700	06/26/2018	25,000,000.00	24,967,534.72	24,965,134.75
108032	SHEFFIELD RECEIVABL	1.7700	06/05/2018	9,240,000.00	9,238,182.80	9,237,666.90
108033	SHEFFIELD RECEIVABL	1.7700	06/05/2018	10,760,000.00	10,757,883.87	10,757,283.10
108034	AUTOBAHN FUNDING CO	1.8800	06/20/2018	50,000,000.00	49,950,388.89	49,947,972.00
108035	DANSKE CORP CP	1.8500	06/06/2018	50,000,000.00	49,987,152.78	49,984,958.50
108036	AUTOBAHN FUNDING CO	1.8700	06/19/2018	40,000,000.00	39,962,600.00	39,960,627.60
108037	ATLANTIC ASSET SEC	1.9000	06/19/2018	2,750,000.00	2,747,387.50	2,747,293.15
108038	AUTOBAHN FUNDING CO	1.8500	06/15/2018	15,000,000.00	14,989,208.33	14,988,562.50
108039	CAFCO LLC CP	2.2200	08/20/2018	50,000,000.00	49,753,333.33	49,752,837.50
108040	ATLANTIC ASSET SEC	1.8900	06/26/2018	5,000,000.00	4,993,437.50	4,993,026.95
108041	REGENCY MARKETS NO.	1.9000	06/12/2018	4,558,000.00	4,555,353.83	4,555,254.58
108042	AUTOBAHN FUNDING CO	1.8800	06/20/2018	50,000,000.00	49,950,388.89	49,947,972.00
108043	SHEFFIELD RECEIVABL	1.9800	07/17/2018	25,000,000.00	24,936,750.00	24,932,307.00
108044	CANCARA ASSET SEC L	2.2600	08/15/2018	6,000,000.00	5,971,750.00	5,972,032.02
108045	LA FAYETTE ASSET SE	2.2700	08/06/2018	2,890,000.00	2,877,972.78	2,878,425.23
108046	CANCARA ASSET SEC L	2.2600	08/16/2018	14,603,000.00	14,533,327.47	14,533,941.24
108047	THUNDER BAY FUNDING	2.1000	07/27/2018	1,900,000.00	1,893,793.34	1,893,697.55
108048	AUTOBAHN FUNDING CO	1.8700	06/20/2018	50,000,000.00	49,950,652.78	49,947,972.00
108049	AUTOBAHN FUNDING CO	1.8800	06/18/2018	25,000,000.00	24,977,805.56	24,976,800.00
108050	AUTOBAHN FUNDING CO	1.7800	06/04/2018	25,000,000.00	24,996,291.67	24,995,147.25
108051	TORONTO DOMINION BA	1.9800	07/17/2018	50,000,000.00	49,873,500.00	49,870,162.50
108052	LA FAYETTE ASSET SE	2.2500	08/16/2018	25,000,000.00	24,881,250.00	24,881,719.50
108053	SHEFFIELD RECEIVABL	1.9000	07/06/2018	50,000,000.00	49,907,638.89	49,899,900.00
108055	CANCARA ASSET SEC L	2.2600	08/16/2018	2,247,000.00	2,236,279.31	2,236,373.76
108056	ATLANTIC ASSET SEC	2.2400	08/15/2018	20,000,000.00	19,906,666.66	19,906,393.40
108057	ATLANTIC ASSET SEC	1.8800	06/21/2018	2,000,000.00	1,997,911.11	1,997,804.34
108058	LA FAYETTE ASSET SE	2.2600	08/20/2018	10,000,000.00	9,949,777.78	9,949,690.00
108059	ATLANTIC ASSET SEC	1.8500	06/12/2018	3,913,000.00	3,910,788.07	3,910,643.08
108060	THUNDER BAY FUNDING	2.0500	07/20/2018	50,000,000.00	49,860,486.11	49,856,944.50
108062	ATLANTIC ASSET SEC	1.8500	06/12/2018	9,087,000.00	9,081,863.32	9,081,526.63
108063	THUNDER BAY FUNDING	2.0500	07/20/2018	19,250,000.00	19,196,287.16	19,194,923.63
108064	LA FAYETTE ASSET SE	2.2700	08/16/2018	15,000,000.00	14,928,116.67	14,929,031.70
108065	CANCARA ASSET SEC L	2.0300	07/20/2018	15,000,000.00	14,958,554.17	14,956,729.20
108066	ATLANTIC ASSET SEC	2.0000	07/11/2018	50,000,000.00	49,888,888.89	49,885,086.00
108068	ATLANTIC ASSET SEC	1.9000	06/12/2018	4,000,000.00	3,997,677.78	3,997,590.68
108069	LA FAYETTE ASSET SE	2.2600	08/20/2018	15,590,000.00	15,511,703.55	15,511,566.71
108070	THUNDER BAY FUNDING	2.2000	08/23/2018	30,000,000.00	29,847,833.33	29,845,580.10
108072	CANCARA ASSET SEC L	1.8000	06/04/2018	45,000,000.00	44,993,250.00	44,991,559.80
108073	JUPITER SEC COMPANY	1.9500	07/02/2018	5,137,000.00	5,128,374.12	5,128,004.55
108074	REGENCY MARKETS NO.	1.9000	06/19/2018	50,000,000.00	49,952,500.00	49,950,784.50
108075	REGENCY MARKETS NO.	1.9000	06/19/2018	50,000,000.00	49,952,500.00	49,950,784.50
108076	REGENCY MARKETS NO.	1.9000	06/19/2018	31,779,000.00	31,748,809.95	31,747,719.61
108077	AUTOBAHN FUNDING CO	1.8900	07/03/2018	35,000,000.00	34,941,200.00	34,936,635.30
108078	AUTOBAHN FUNDING CO	1.8900	07/05/2018	45,000,000.00	44,919,675.00	44,913,156.30
108080	TORONTO DOMINION BA	1.9800	07/23/2018	50,000,000.00	49,857,000.00	49,850,496.00
108081	SHEFFIELD RECEIVABL	1.9000	07/13/2018	25,550,000.00	25,493,364.16	25,487,407.35
108082	LA FAYETTE ASSET SE	2.2600	08/20/2018	5,231,000.00	5,204,728.76	5,204,682.84

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108084	CANCARA ASSET SEC L	2.0200	07/23/2018	50,000,000.00	49,854,111.11	49,845,269.50
108085	CAFCO LLC CP	1.8500	06/12/2018	23,700,000.00	23,686,602.92	23,685,827.40
108086	OLD LINE FUNDING LL	1.9000	07/10/2018	25,000,000.00	24,948,541.67	24,944,166.75
108087	SHEFFIELD RECEIVABL	1.9000	07/13/2018	25,000,000.00	24,944,583.33	24,938,754.75
108088	SHEFFIELD RECEIVABL	1.9800	07/25/2018	25,000,000.00	24,925,750.00	24,919,486.00
108091	TORONTO DOMINION BA	1.9800	07/23/2018	50,000,000.00	49,857,000.00	49,850,496.00
108092	SHEFFIELD RECEIVABL	1.7300	06/01/2018	35,000,000.00	35,000,000.00	34,998,257.70
108094	OLD LINE FUNDING LL	2.2200	08/28/2018	32,000,000.00	31,826,346.67	31,823,898.56
108095	THUNDER BAY FUNDING	1.7300	06/01/2018	35,000,000.00	35,000,000.00	34,998,322.80
108096	TOYOTA MOTOR CREDIT	1.9000	07/19/2018	7,000,000.00	6,982,266.67	6,981,516.08
108097	ATLANTIC ASSET SEC	1.9200	07/10/2018	2,000,000.00	1,995,840.00	1,995,526.66
108098	SHEFFIELD RECEIVABL	1.7500	06/01/2018	20,832,000.00	20,832,000.00	20,830,962.98
108099	SHEFFIELD RECEIVABL	1.7500	06/01/2018	23,368,000.00	23,368,000.00	23,366,836.74
108100	OLD LINE FUNDING LL	2.0000	07/25/2018	50,000,000.00	49,850,000.00	49,840,729.00
108102	ATLANTIC ASSET SEC	1.9800	07/25/2018	50,000,000.00	49,851,500.00	49,840,729.00
108103	PEPSICO INC CP	1.8800	07/05/2018	50,000,000.00	49,911,222.22	49,909,340.50
108104	PEPSICO INC CP	1.8800	07/05/2018	48,800,000.00	48,713,352.89	48,711,516.33
108105	OLD LINE FUNDING LL	2.0000	07/18/2018	14,174,000.00	14,136,990.11	14,135,257.78
108106	ATLANTIC ASSET SEC	1.9000	07/03/2018	35,107,000.00	35,047,708.18	35,043,184.25
108107	TORONTO DOMINION BA	2.0100	07/31/2018	25,000,000.00	24,916,250.00	24,911,634.75
108108	PEPSICO INC CP	1.8750	07/05/2018	25,000,000.00	24,955,729.17	24,954,670.25
108109	PEPSICO INC CP	1.8750	07/05/2018	6,803,000.00	6,790,953.02	6,790,664.87
108110	PEPSICO INC CP	1.8800	07/09/2018	50,000,000.00	49,900,777.78	49,898,329.00
108111	PEPSICO INC CP	1.8800	07/09/2018	25,000,000.00	24,950,388.89	24,949,164.50
108112	AUTOBAHN FUNDING CO	1.8900	07/03/2018	50,000,000.00	49,916,000.00	49,909,479.00
108114	ATLANTIC ASSET SEC	1.8700	06/29/2018	50,000,000.00	49,927,277.78	49,921,055.50
108115	ATLANTIC ASSET SEC	1.8700	06/29/2018	37,000,000.00	36,946,185.55	36,941,581.07
108116	PEPSICO INC CP	1.8600	07/03/2018	50,000,000.00	49,917,333.33	49,914,796.00
108117	PEPSICO INC CP	1.8800	07/13/2018	50,000,000.00	49,890,333.34	49,887,184.50
108118	PEPSICO INC CP	1.8800	07/13/2018	25,000,000.00	24,945,166.67	24,943,592.25
108119	TORONTO DOMINION BA	2.0000	07/31/2018	50,000,000.00	49,833,333.33	49,823,269.50
108120	EXXON MOBIL CORP CP	1.8600	07/09/2018	50,000,000.00	49,901,833.33	49,899,683.50
108121	REGENCY MARKETS NO.	1.8900	06/25/2018	31,546,000.00	31,506,252.04	31,504,004.39
108122	SHEFFIELD RECEIVABL	2.0000	07/25/2018	35,000,000.00	34,895,000.00	34,887,280.40
108123	ATLANTIC ASSET SEC	2.2200	08/20/2018	22,940,000.00	22,826,829.33	22,823,866.25
108125	LA FAYETTE ASSET SE	1.8800	06/25/2018	50,000,000.00	49,937,333.33	49,933,437.50
108126	NATIXIS NY BRANCH C	1.7000	06/06/2018	50,000,000.00	49,988,194.44	49,986,016.50
108127	NATIXIS NY BRANCH C	1.7000	06/06/2018	50,000,000.00	49,988,194.44	49,986,016.50
108128	PEPSICO INC CP	1.9000	07/30/2018	50,000,000.00	49,844,305.56	49,838,333.50
108129	PEPSICO INC CP	1.9000	07/30/2018	12,800,000.00	12,760,142.23	12,758,613.38
108130	EXXON MOBIL CORP CP	1.8700	07/09/2018	50,000,000.00	49,901,305.56	49,899,683.50
108131	EXXON MOBIL CORP CP	1.8700	07/09/2018	50,000,000.00	49,901,305.56	49,899,683.50
108132	EXXON MOBIL CORP CP	1.8200	07/05/2018	50,000,000.00	49,914,055.55	49,910,458.50
108133	EXXON MOBIL CORP CP	1.8200	07/06/2018	50,000,000.00	49,911,527.77	49,907,800.00
108134	CANCARA ASSET SEC L	2.0300	07/30/2018	50,000,000.00	49,833,652.77	49,820,000.00
108135	CANCARA ASSET SEC L	2.0500	07/30/2018	40,000,000.00	39,865,611.11	39,856,000.00
108136	ATLANTIC ASSET SEC	1.9800	07/27/2018	32,000,000.00	31,901,440.00	31,893,853.44
108137	OLD LINE FUNDING LL	2.0700	08/09/2018	8,387,000.00	8,353,724.58	8,351,937.64
108141	ATLANTIC ASSET SEC	1.9900	07/27/2018	50,000,000.00	49,845,222.22	49,834,146.00
108142	ATLANTIC ASSET SEC	1.9900	07/27/2018	18,000,000.00	17,944,280.00	17,940,292.56
108143	ATLANTIC ASSET SEC	1.8800	06/20/2018	30,253,000.00	30,222,982.30	30,221,519.94
108144	ATLANTIC ASSET SEC	1.8800	06/21/2018	5,000,000.00	4,994,777.78	4,994,510.85
108145	ATLANTIC ASSET SEC	1.8600	06/26/2018	28,000,000.00	27,963,833.33	27,960,950.92
108146	MONT BLANC CAPITAL	2.2700	09/04/2018	25,000,000.00	24,850,243.06	24,846,466.75
108147	SHEFFIELD RECEIVABL	2.0000	07/31/2018	50,000,000.00	49,833,333.34	49,819,118.00
108148	TORONTO DOMINION BA	2.0500	08/03/2018	50,000,000.00	49,820,625.00	49,813,066.50
108153	CRC FUNDING LLC CP	2.0000	07/11/2018	1,665,000.00	1,661,300.00	1,661,216.99
108154	SHEFFIELD RECEIVABL	1.9800	07/31/2018	33,000,000.00	32,891,100.00	32,880,617.88
108155	CIESCO LLC CP	2.2300	09/04/2018	12,358,000.00	12,285,276.60	12,282,105.44
CPD TOTAL				**10,390,140,000.00**	**10,375,026,659.47**	**10,374,867,233.74**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,970,999.55	24,654,762.50

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
BNOT3 TOTAL				**25,000,000.00**	**24,970,999.55**	**24,654,762.50**
108008	TOYOTA MOTOR CREDIT	2.4150	05/15/2019	40,000,000.00	40,000,000.00	39,996,102.80
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**39,996,102.80**
106293	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,817,740.94	49,730,469.00
106294	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,817,740.94	49,730,469.00
UST NOTE TOTAL				**100,000,000.00**	**99,635,481.88**	**99,460,938.00**
105724	UST BILL	1.2600	09/13/2018	50,000,000.00	49,818,000.00	49,724,472.00
105725	UST BILL	1.2600	09/13/2018	50,000,000.00	49,818,000.00	49,724,472.00
105726	UST BILL	1.2600	09/13/2018	50,000,000.00	49,818,000.00	49,724,472.00
105727	UST BILL	1.2600	09/13/2018	50,000,000.00	49,818,000.00	49,724,472.00
105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,750,208.33	49,644,791.50
105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,750,208.33	49,644,791.50
105982	UST BILL	1.3800	10/11/2018	50,000,000.00	49,747,000.01	49,644,791.50
105983	UST BILL	1.3800	10/11/2018	50,000,000.00	49,747,000.01	49,644,791.50
105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,747,458.33	49,644,791.50
105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,747,458.33	49,644,791.50
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,654,444.45	49,556,666.50
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,654,444.45	49,556,666.50
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,471,250.01	49,386,500.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,471,250.01	49,386,500.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,244,444.44	49,209,500.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,244,444.44	49,209,500.00
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,261,444.44	49,209,500.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,261,444.44	49,209,500.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,261,444.44	49,209,500.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,261,444.44	49,209,500.00
107497	UST BILL	1.6650	06/14/2018	50,000,000.00	49,969,937.50	49,971,472.00
107498	UST BILL	1.6650	06/14/2018	50,000,000.00	49,969,937.50	49,971,472.00
107499	UST BILL	1.6650	06/14/2018	50,000,000.00	49,969,937.50	49,971,472.00
107500	UST BILL	1.6650	06/14/2018	50,000,000.00	49,969,937.50	49,971,472.00
UST BILLS TOTAL				**1,200,000,000.00**	**1,191,427,138.90**	**1,189,795,858.00**
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	50,026,251.00
107422	NORDEA BANK AB NY F	2.7020	03/27/2020	50,000,000.00	50,000,000.00	50,026,251.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,052,502.00**
106503	WELLS FARGO BANK CD	1.7100	06/29/2018	50,000,000.00	50,000,000.00	49,992,589.50
107872	MUFG UNION BANK NA	1.8600	06/07/2018	25,000,000.00	25,000,000.00	25,000,086.25
108054	MUFG UNION BANK NA	1.9000	07/03/2018	50,000,000.00	50,000,000.00	50,000,902.00
108061	MUFG UNION BANK NA	1.9000	07/05/2018	50,000,000.00	50,000,000.00	50,000,679.50
108067	MUFG UNION BANK NA	1.9000	07/02/2018	25,000,000.00	25,000,000.00	25,000,510.50
108089	MUFG UNION BANK NA	1.9000	07/05/2018	50,000,000.00	50,000,000.00	50,000,689.00
108090	MUFG UNION BANK NA	1.9000	07/06/2018	50,000,000.00	50,000,000.00	50,000,559.00
108124	MUFG UNION BANK NA	1.9000	07/02/2018	50,000,000.00	50,000,000.00	50,001,038.50
108138	MUFG UNION BANK NA	1.9100	07/13/2018	50,000,000.00	50,000,000.00	50,000,047.50
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**399,997,101.75**
106249	AU & NZ BANKING GRP	1.5500	06/29/2018	50,000,000.00	50,000,000.00	49,988,295.50
106292	AU & NZ BANKING GRP	1.5200	06/01/2018	50,000,000.00	50,000,000.00	49,999,726.00
106315	WESTPAC BANKING COR	1.8600	11/29/2018	50,000,000.00	50,002,467.60	49,873,803.50
106357	WESTPAC BANKING COR	1.8800	12/03/2018	50,000,000.00	50,002,521.39	49,874,370.50
106700	WESTPAC BANKING COR	1.8000	06/29/2018	50,000,000.00	50,000,385.40	49,997,987.50
106701	BANK OF NOVA SCOTIA	1.8000	06/29/2018	50,000,000.00	50,000,385.40	49,997,217.50
106940	CANADIAN IMP. BK OF	1.8500	06/29/2018	50,000,000.00	50,000,385.93	50,003,260.50

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107249	NORDEA BANK AB NY C	2.0400	06/05/2018	50,000,000.00	50,000,000.00	50,002,304.35
107250	NORDEA BANK AB NY C	2.0400	06/08/2018	50,000,000.00	50,000,000.00	50,003,463.25
107270	TORONTO DOMINION BA	2.1500	06/08/2018	50,000,000.00	50,000,096.70	50,004,726.00
107339	BANK OF MONTREAL CH	2.0800	06/01/2018	50,000,000.00	50,000,000.00	50,000,518.05
107379	RABOBANK NEDERLAND	2.2400	06/29/2018	50,000,000.00	50,000,000.00	50,015,590.50
107386	SOCIETE GENERALE NY	2.2400	06/26/2018	50,000,000.00	50,000,345.28	50,014,120.50
107393	SOCIETE GENERALE NY	2.2400	06/28/2018	50,000,000.00	50,000,372.85	50,014,815.50
107419	RABOBANK NEDERLAND	2.2500	06/29/2018	50,000,000.00	50,000,000.00	50,015,996.00
107420	RABOBANK NEDERLAND	2.2500	06/29/2018	50,000,000.00	50,000,000.00	50,015,996.00
107437	DNB BANK ASA NY CD	1.8800	06/01/2018	50,000,000.00	50,000,000.00	50,000,278.50
107474	CANADIAN IMP. BK OF	2.2000	07/02/2018	50,000,000.00	50,000,428.18	50,019,154.50
107475	BANK OF MONTREAL CH	2.0000	06/01/2018	50,000,000.00	50,000,000.00	50,000,331.00
107504	BNP PARIBAS SF CD	2.2600	07/02/2018	50,000,000.00	50,000,000.00	50,016,690.50
107505	BNP PARIBAS SF CD	2.2600	07/02/2018	50,000,000.00	50,000,000.00	50,016,690.50
107512	BARCLAYS BANK PLC N	2.3000	06/29/2018	50,000,000.00	50,000,000.00	50,017,257.00
107513	BARCLAYS BANK PLC N	2.3000	06/29/2018	50,000,000.00	50,000,000.00	50,017,257.00
107561	SOCIETE GENERALE NY	1.9300	06/05/2018	50,000,000.00	50,000,055.37	50,001,262.00
107592	CREDIT AGRICOLE CIB	1.9300	06/06/2018	50,000,000.00	50,000,069.22	50,001,841.00
107667	BARCLAYS BANK PLC N	2.1000	06/11/2018	50,000,000.00	50,000,000.00	50,005,082.50
107781	DNB BANK ASA NY CD	1.9200	06/20/2018	50,000,000.00	50,000,000.00	50,004,416.50
107796	BANK OF MONTREAL CH	1.8500	06/19/2018	50,000,000.00	50,000,000.00	50,002,539.25
107799	BARCLAYS BANK PLC N	2.1200	06/25/2018	50,000,000.00	50,000,000.00	50,009,497.50
107833	CREDIT AGRICOLE CIB	1.9300	06/25/2018	50,000,000.00	50,000,000.00	50,007,272.00
107844	BARCLAYS BANK PLC N	2.4000	08/01/2018	50,000,000.00	50,000,000.00	50,013,104.50
107857	TORONTO DOMINION BA	1.9900	06/26/2018	50,000,000.00	50,000,000.00	50,005,209.00
107858	NORDEA BANK AB NY C	1.8100	06/01/2018	50,000,000.00	50,000,000.00	50,000,148.60
107895	NORDEA BANK AB NY C	1.8100	06/01/2018	50,000,000.00	50,000,000.00	50,000,149.20
107913	DNB BANK ASA NY CD	1.9100	07/02/2018	50,000,000.00	50,000,000.00	50,004,362.50
107918	BANK OF MONTREAL CH	1.9000	07/05/2018	50,000,000.00	50,000,000.00	49,999,377.85
107933	BANK OF MONTREAL CH	1.9500	07/05/2018	50,000,000.00	50,000,000.00	50,001,805.30
107942	NORDEA BANK AB NY C	1.8100	06/15/2018	50,000,000.00	50,000,000.00	50,001,205.15
107961	SOCIETE GENERALE NY	1.9700	07/09/2018	50,000,000.00	50,000,000.00	50,002,902.50
107963	NORDEA BANK AB NY C	1.8300	06/11/2018	50,000,000.00	50,000,000.00	50,001,650.30
108139	DNB BANK ASA NY CD	1.9100	07/31/2018	50,000,000.00	50,000,000.00	49,997,533.50
108140	TORONTO DOMINION BA	2.0700	07/31/2018	50,000,000.00	50,000,000.00	49,998,629.00
108149	BANK OF MONTREAL CH	2.0600	07/31/2018	50,000,000.00	50,000,000.00	50,003,367.55
YANKEE CDS TOTAL				**2,150,000,000.00**	**2,150,007,513.32**	**2,149,971,205.85**
NTRD TOTAL				**32,986,469,000.00**	**32,955,647,456.08**	**32,558,113,930.23**
	NTRD HISTORICAL TOTAL				**32,924,149,435.86**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,952,219.51	24,943,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,952,219.51**	**24,943,750.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,957,564.60	47,822,265.50
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,575,211.18	47,689,453.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,476,830.08	47,689,453.00
UST NOTE TOTAL				**150,000,000.00**	**149,009,605.86**	**143,201,171.50**
TRADE TOTAL				**175,000,000.00**	**173,961,825.37**	**168,144,921.50**
	TRADE HISTORICAL TOTAL				**173,490,921.88**	
PSI TOTAL				**33,161,469,000.00**	**33,129,609,281.45**	**32,726,258,851.73**
	PSI HISTORICAL TOTAL				**33,097,640,357.74**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,480,925.00
FHLB TOTAL				15,000,000.00	15,000,000.00	14,480,925.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	14,480,925.00
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,727,826.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,537,022.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,264,848.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	15,264,848.00
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
GF TOTAL				4,045,000.00	4,045,000.00	4,045,000.00
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,812,800.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	468,279.50
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,198.16	1,308,409.50
FFCB TOTAL				7,000,000.00	6,993,198.16	6,589,489.00
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,760,550.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,704,832.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,037,130.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,930,728.80
FHLB TOTAL				21,200,000.00	21,200,000.00	19,433,240.80
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,593,369.64
FHLMC TOTAL				3,976,000.00	3,976,000.00	3,593,369.64
PHHPA TOTAL				32,176,000.00	32,169,198.16	29,616,099.44
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,810.73	577,570.20
FHLB TOTAL				600,000.00	599,810.73	577,570.20
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,746,312.70
FNMA TOTAL				3,900,000.00	3,900,000.00	3,746,312.70
SANITATION DISTRICT TOTAL				4,500,000.00	4,499,810.73	4,323,882.90
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,972,573.40
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,972,573.40
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,971,425.00
YANKEE CDS				5,000,000.00	5,000,000.00	4,971,425.00
SCP61-SCAQMD TOTAL				15,000,000.00	15,000,000.00	14,943,998.40
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,942,850.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,942,850.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP66-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,942,850.00
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,972,573.40
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,972,573.40
SCP6F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,972,573.40
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,986,286.70
NEG CDS TOTAL				5,000,000.00	5,000,000.00	4,986,286.70
SCP6U-SCAQMD TOTAL				5,000,000.00	5,000,000.00	4,986,286.70
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,942,850.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,942,850.00
SCU5F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,942,850.00
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2018	39,938,304.01	39,938,304.01	39,938,304.01
SCAQM TOTAL				39,938,304.01	39,938,304.01	39,938,304.01
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2018	3,244,662.47	3,244,662.47	3,244,662.47
SLIM TOTAL				3,244,662.47	3,244,662.47	3,244,662.47
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2018	39,197.05	39,197.05	39,197.05
WASIA Total				39,197.05	39,197.05	39,197.05
SPI Total				**164,943,163.53**	**164,936,172.42**	**160,741,477.37**
	SPI Historical Total				**164,935,363.53**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2018
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 5/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	55,725,875.29
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	717,905.97
05/17/00	C.I. 2658M	145,981.69
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$56,591,724.10

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	2,427,607.59
04/13/16	COMMERCIAL PAPER 2016	3,251,453.35
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,012,076.06
02/09/93	DISNEY PROJECT 1993	7,447,742.50
03/21/12	DISNEY PROJECT, 2012	4,216,547.50
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,524,865.53
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,621,065.49
	U.S. BANK - TRUSTEE TOTAL	$94,511,450.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	18,134,708.42
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,097,352.87
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,930,116.51
	ZIONS BANK - TRUSTEE TOTAL	$38,162,177.80

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,904.90
	TREASURER TOTAL	$300,904.90

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 5/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.42	05/15/19	40,000,000.00	40,000,000.00	Cpn rate=Qtrly US$LIBOR+6bp.
CORP NT-FR TOTAL				**40,000,000.00**	**40,000,000.00**	
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.70	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.70	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**140,000,000.00**	**140,000,000.00**	
BAN						
104946	LACCAL BANS	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.43	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				**25,000,000.00**	**25,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**25,000,000.00**	**25,000,000.00**	
NTRD - PSI NON-TRADING Total				**165,000,000.00**	**165,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 5/31/2018
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 5/31/18
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	2,650,007,513.32	56.00	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	10,375,026,659.47	27.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,291,062,620.78	152.00	DAYS	149,009,605.86	1,198.00	DAYS
AGENCIES	18,549,579,662.96	1,031.00	DAYS	24,952,219.51	654.00	DAYS
MUNICIPALS	25,000,000.00	688.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	64,970,999.55	447.00	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	$32,955,647,456.08	601.00	DAYS	$173,961,825.37	1,120.00	DAYS

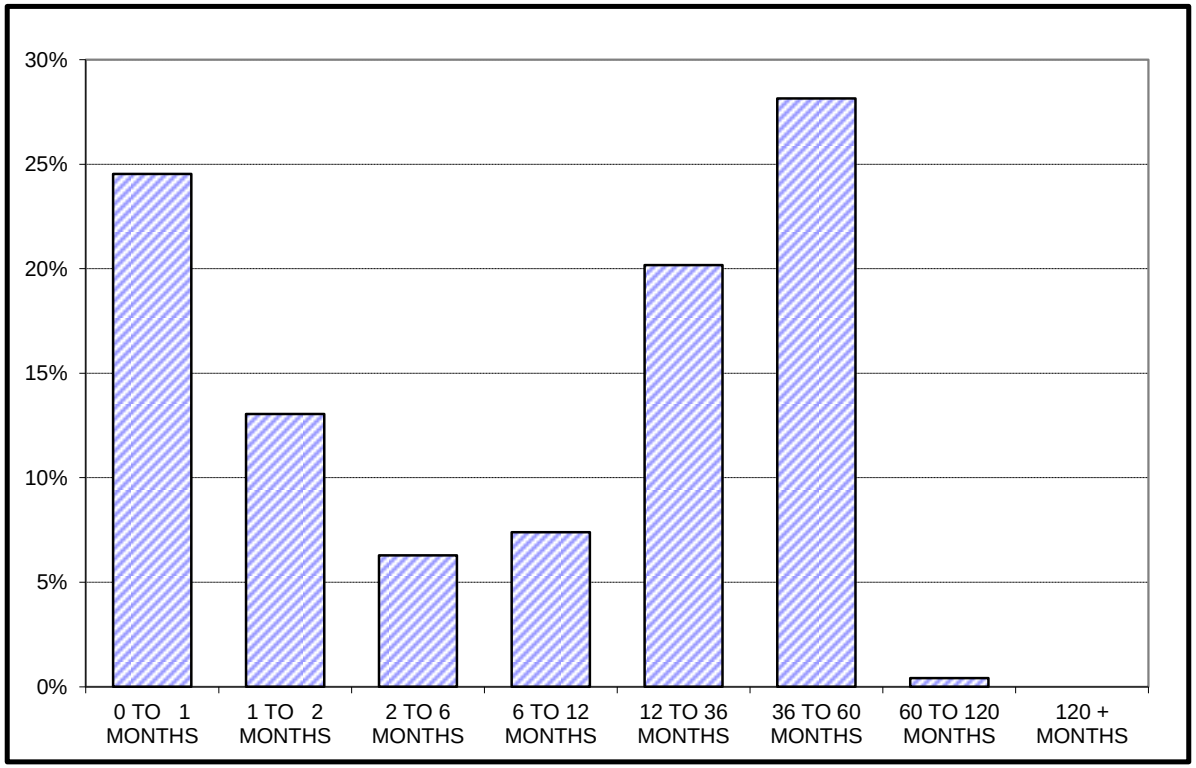
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 5/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	06/01/18-06/30/18	$8,131,627,019.10	24.54
1 TO 2 MONTHS	07/01/18-07/31/18	$4,324,430,145.82	13.05
2 TO 3 MONTHS	08/01/18-08/31/18	$694,357,085.26	2.10
3 TO 4 MONTHS	09/01/18-09/30/18	$321,221,785.44	0.97
4 TO 5 MONTHS	10/01/18-10/31/18	$473,122,179.44	1.43
5 TO 6 MONTHS	11/01/18-11/30/18	$589,242,824.39	1.78
6 TO 12 MONTHS	12/01/18-05/31/19	$2,448,250,173.29	7.39
12 TO 24 MONTHS	06/01/19-05/31/20	$3,025,463,728.11	9.13
24 TO 36 MONTHS	06/01/20-05/31/21	$3,660,390,314.43	11.05
36 TO 48 MONTHS	06/01/21-05/31/22	$5,678,797,634.17	17.14
48 TO 60 MONTHS	06/01/22-05/31/23	$3,646,198,686.24	11.01
60 TO 120 MONTHS	06/01/23-05/31/28	$136,507,705.76	0.41
120 TO *** MONTHS	06/01/28-	$0.00	0.00
Portfolio Total:		**$33,129,609,281.45**	**100.00**
AVCCD			
48 TO 60 MONTHS	06/01/22-05/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	06/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	06/01/23-05/31/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	06/01/28-	$32,169,198.16	100.00
Portfolio Total:		**$32,169,198.16**	
SANIT			
36 TO 48 MONTHS	06/01/21-05/31/22	$4,499,810.73	100.00
Portfolio Total:		**$4,499,810.73**	**100.00**
SCAQM			
6 TO 12 MONTHS	12/01/18-05/31/19	$39,938,304.01	100.00
Portfolio Total:		**$39,938,304.01**	
SCP61			
6 TO 12 MONTHS	12/01/18-05/31/19	$10,000,000.00	66.70
12 TO 24 MONTHS	06/01/19-05/31/20	$5,000,000.00	33.30
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 5/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
12 TO 24 MONTHS	06/01/19-05/31/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	12/01/18-05/31/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
6 TO 12 MONTHS	12/01/18-05/31/19	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
12 TO 24 MONTHS	06/01/19-05/31/20	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
6 TO 12 MONTHS	12/01/18-05/31/19	$3,244,662.47	100.00
Portfolio Total:		**$3,244,662.47**	
WASIA			
6 TO 12 MONTHS	12/01/18-05/31/19	$39,197.05	100.00
Portfolio Total:		**$39,197.05**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,131,627	24.54%
1 TO 2 MONTHS	4,324,430	13.05%
2 TO 6 MONTHS	2,077,944	6.28%
6 TO 12 MONTHS	2,448,250	7.39%
12 TO 36 MONTHS	6,685,854	20.18%
36 TO 60 MONTHS	9,324,996	28.15%
60 TO 120 MONTHS	136,508	0.41%
120 + MONTHS	-	0.00%
	$ 33,129,609	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 5/31/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,244,662.47
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,938,304.01
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,197.05
	LAIF TOTAL	$43,222,163.53

POOLED MONEY INVESTMENT ACCOUNT

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

	April 2018	April 2017	Change
Average Daily Portfolio ($)	79,221,595	71,885,273	+7,336,322
Accrued Earnings ($)	108,126	52,236	+55,890
Effective Yield (%)	1.661	0.884	+0.777
Average Life-Month End (In Days)	184	188	-4
Total Security Transactions			
Amount ($)	32,845,043	24,171,082	+8,673,961
Number	660	485	+175
Total Time Deposit Transactions			
Amount ($)	3,466,500	3,564,500	-98,000
Number	122	137	-15
Average Workday Investment Activity ($)	1,729,121	1,386,779	+342,342
Prescribed Demand Account Balances For Services ($)	340,900	753,200	-412,300

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

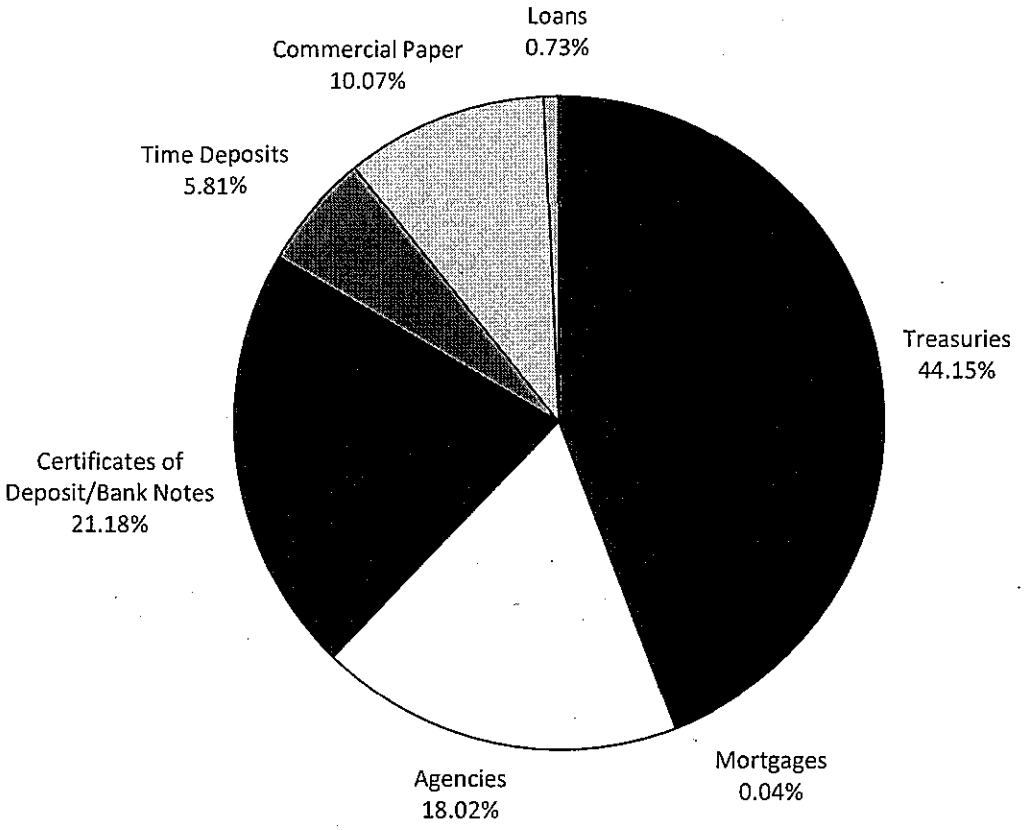
(Dollars In Thousands)

April 30, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	14,843,792	17.28	-0.28
Bonds	0	0.00	0
Notes	23,083,505	26.87	+0.11
Strips	0	0.00	0
Total Government	37,927,297	44.15	-0.17
Agency Debentures	3,274,850	3.81	-0.03
Certificates of Deposit	17,200,000	20.02	+0.88
Bank Notes	1,000,000	1.16	-0.04
Repurchases	0	0.00	0
Agency Discount Notes	12,007,199	13.98	+0.14
Time Deposits	4,990,240	5.81	-0.90
GNMAs	0	0.00	0
Commercial Paper	8,650,462	10.07	+0.39
Remics	30,281	0.04	0
Corporate Bonds	0	0.00	0
AB 55 Loans	630,222	0.73	-0.23
GF Loans	0	0.00	0
Other	200,000	0.23	-0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	85,910,551	100.00	

INVESTMENT ACTIVITY	APRIL 2018		MARCH 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	660	32,845,043	662	32,962,593
Other	33	3,845,052	27	2,391,036
Time Deposits	122	3,466,500	88	1,944,000
Total	815	40,156,595	777	37,297,629
PMIA Monthly Average Effective Yield (%)		1.661	1.524	
Year to Date Yield Last Day of Month (%)		1.278	1.233	

Pooled Money Investment Account
Portfolio Composition
$85.9 billion
04/30/18



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/18	REDEMPTIONS								
	BN	BOFA	1.470	04/02/18	1.470	50,000	172	351,166.67	1.490
	BN	BOFA	1.470	04/02/18	1.470	50,000	172	351,166.67	1.490
	CD	CITIBANK	1.710	04/02/18	1.710	50,000	105	249,375.00	1.734
	CD	CITIBANK	1.710	04/02/18	1.710	50,000	105	249,375.00	1.734
	CD	CITIBANK	1.660	04/02/18	1.660	50,000	108	249,000.00	1.683
	CD	CITIBANK	1.660	04/02/18	1.660	50,000	108	249,000.00	1.683
	CD	BOWEST	1.650	04/02/18	1.650	50,000	109	249,791.67	1.673
	CD	BOWEST	1.650	04/02/18	1.650	50,000	109	249,791.67	1.673
	CD	US BANK	1.300	04/02/18	1.300	50,000	349	630,138.89	1.318
	CD	US BANK	1.300	04/02/18	1.300	50,000	349	630,138.89	1.318
	CP	CR AG NY		04/02/18	1.500	50,000	18	37,500.00	1.522
	CP	CR AG NY		04/02/18	1.500	50,000	18	37,500.00	1.522
	CP	CR AG NY		04/02/18	1.500	50,000	18	37,500.00	1.522
	CP	CR AG NY		04/02/18	1.500	50,000	18	37,500.00	1.522
	CP	COCA COLA		04/02/18	1.420	50,000	122	240,611.11	1.447
	CP	TD USA		04/02/18	1.530	50,000	122	259,250.00	1.559
	CP	TD USA		04/02/18	1.530	50,000	122	259,250.00	1.559
	CP	SCOTIA NY		04/02/18	1.550	50,000	122	262,638.89	1.580
	CP	SCOTIA NY		04/02/18	1.550	50,000	122	262,638.89	1.580
	CP	OLD LINE		04/02/18	1.540	50,000	125	267,361.11	1.570
	CP	JPM LLC		04/02/18	1.490	50,000	182	376,638.89	1.522
	CP	JPM LLC		04/02/18	1.490	50,000	182	376,638.89	1.522
	DN	FNMA		04/02/18	1.300	50,000	103	185,972.22	1.323
	DN	FNMA		04/02/18	1.300	50,000	103	185,972.22	1.323
	DN	FHLB		04/02/18	1.320	50,000	105	192,500.00	1.344
	DN	FHLB		04/02/18	1.320	50,000	105	192,500.00	1.344
	DN	IBRD		04/02/18	1.360	50,000	109	205,888.89	1.385
	DN	IBRD		04/02/18	1.360	50,000	109	205,888.89	1.385
	DN	FNMA		04/02/18	1.300	50,000	110	198,611.11	1.323
	DN	FNMA		04/02/18	1.300	50,000	110	198,611.11	1.323
	DN	FNMA		04/02/18	1.300	50,000	112	202,222.22	1.323
	DN	FNMA		04/02/18	1.300	50,000	112	202,222.22	1.323
	DN	FHLB		04/02/18	1.290	50,000	126	225,750.00	1.314
	DN	FHLB		04/02/18	1.290	50,000	126	225,750.00	1.314
	DN	FHLB		04/02/18	1.290	50,000	132	236,500.00	1.314
	DN	FHLB		04/02/18	1.290	50,000	132	236,500.00	1.314
	DN	FHLB		04/02/18	1.150	50,000	167	266,736.11	1.172
	DN	FHLB		04/02/18	1.150	50,000	167	266,736.11	1.172
	DN	FHLB		04/02/18	1.150	50,000	171	273,125.00	1.172
	DN	FHLB		04/02/18	1.150	50,000	171	273,125.00	1.172
	DN	FHLB		04/02/18	1.150	50,000	172	274,722.22	1.172
	DN	FHLB		04/02/18	1.150	50,000	172	274,722.22	1.172
	DN	FHLMC		04/02/18	1.100	50,000	245	374,305.56	1.124
	DN	FHLMC		04/02/18	1.100	50,000	245	374,305.56	1.124
	DN	FHLMC		04/02/18	1.145	50,000	278	442,097.22	1.171
	DN	FHLMC		04/02/18	1.145	50,000	278	442,097.22	1.171
	DN	FHLMC		04/02/18	1.145	50,000	286	454,819.44	1.172
	DN	FHLMC		04/02/18	1.145	50,000	286	454,819.44	1.172

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/18 REDEMPTIONS (Continued)									
	DN	FHLMC		04/02/18	1.125	50,000	292	456,250.00	1.151
	DN	FHLMC		04/02/18	1.125	50,000	292	456,250.00	1.151
	DN	FHLMC		04/02/18	1.030	50,000	341	487,819.44	1.055
	DN	FHLMC		04/02/18	1.030	50,000	341	487,819.44	1.055
	DN	FHLMC		04/02/18	1.030	50,000	342	489,250.00	1.055
	DN	FHLMC		04/02/18	1.030	50,000	342	489,250.00	1.055
	YCD	SUMITOMO	1.750	04/02/18	1.750	50,000	11	26,736.11	1.774
	YCD	SUMITOMO	1.750	04/02/18	1.750	50,000	11	26,736.11	1.774
	YCD	BNP	1.650	04/02/18	1.650	50,000	90	206,250.00	1.673
	YCD	BNP	1.650	04/02/18	1.650	50,000	90	206,250.00	1.673
	YCD	BNP	1.650	04/02/18	1.650	50,000	90	206,250.00	1.673
	YCD	BNP	1.650	04/02/18	1.650	50,000	90	206,250.00	1.673
	YCD	BNP	1.620	04/02/18	1.620	50,000	102	229,500.00	1.643
	YCD	BNP	1.620	04/02/18	1.620	50,000	102	229,500.00	1.643
	YCD	BNP	1.620	04/02/18	1.620	50,000	102	229,500.00	1.643
	YCD	BNP	1.620	04/02/18	1.620	50,000	102	229,500.00	1.643
	YCD	NB CANADA	1.480	04/02/18	1.480	50,000	132	271,333.33	1.501
	YCD	NB CANADA	1.480	04/02/18	1.480	50,000	132	271,333.33	1.501
	YCD	LLOYDS	1.490	04/02/18	1.490	50,000	158	326,972.22	1.511
	YCD	LLOYDS	1.490	04/02/18	1.490	50,000	158	326,972.22	1.511
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000	158	329,166.67	1.521
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000	158	329,166.67	1.521
	YCD	ANZ	1.300	04/02/18	1.300	50,000	348	628,333.33	1.318
	YCD	ANZ	1.300	04/02/18	1.300	50,000	348	628,333.33	1.318
	YCD	SCOTIA	1.470	04/02/18	1.470	50,000	349	712,541.67	1.490
	YCD	SCOTIA	1.470	04/02/18	1.470	50,000	349	712,541.67	1.490
04/02/18 PURCHASES									
	BN	BOFA	2.410	10/01/18	2.410	50,000			
	BN	BOFA	2.410	10/01/18	2.410	50,000			
	CP	GE CO		05/01/18	1.870	50,000			
	CP	GE CO		05/01/18	1.870	50,000			
	DN	FHLB		08/01/18	1.750	50,000			
	DN	FHLB		08/01/18	1.750	50,000			
	DN	IBRD		10/01/18	1.910	50,000			
	DN	IBRD		10/01/18	1.910	50,000			
	DN	IBRD		10/01/18	1.910	50,000			
	DN	IBRD		10/01/18	1.910	50,000			
	TR	BILL		09/27/18	1.885	50,000			
	TR	BILL		09/27/18	1.885	50,000			
	TR	BILL		09/27/18	1.885	50,000			
	TR	BILL		09/27/18	1.885	50,000			
	TR	BILL		09/27/18	1.885	50,000			
	TR	BILL		03/28/19	2.026	50,000			
	TR	BILL		03/28/19	2.026	50,000			
	TR	BILL		03/28/19	2.026	50,000			
	TR	BILL		03/28/19	2.026	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/18	**PURCHASES (Continued)**								
	YCD	SE BANKEN	1.700	05/01/18	1.700	50,000			
	YCD	SE BANKEN	1.700	05/01/18	1.700	50,000			
	YCD	DNB	1.720	05/01/18	1.720	50,000			
	YCD	DNB	1.720	05/01/18	1.720	50,000			
	YCD	CIBC	2.260	07/30/18	2.260	50,000			
	YCD	CIBC	2.260	07/30/18	2.260	50,000			
04/03/18	**REDEMPTIONS**								
	CP	TOKYO NY		04/03/18	1.680	50,000	15	35,000.00	1.705
	CP	TOKYO NY		04/03/18	1.680	50,000	15	35,000.00	1.705
04/03/18	**PURCHASES**								
	TR	BILL		09/27/18	1.855	50,000			
	TR	BILL		09/27/18	1.855	50,000			
04/04/18	**NO REDEMPTIONS**								
04/04/18	**PURCHASES**								
	CP	RABO NY		04/23/18	1.700	50,000			
	CP	RABO NY		04/23/18	1.700	50,000			
	CP	BNP NY		05/01/18	1.730	50,000			
	CP	BNP NY		05/01/18	1.730	50,000			
	CP	MUFG BK		05/01/18	1.860	50,000			
	CP	MUFG BK		05/01/18	1.860	50,000			
	CP	GE CO		05/09/18	1.870	50,000			
	CP	GE CO		05/09/18	1.870	50,000			
	CP	GE CO		05/09/18	1.870	50,000			
	TR	BILL		05/03/18	1.610	50,000			
	TR	BILL		05/03/18	1.610	50,000			
	YCD	SVENSKA	2.375	10/01/18	2.375	50,000			
	YCD	SVENSKA	2.375	10/01/18	2.375	50,000			
04/05/18	**NO REDEMPTIONS**								
04/05/18	**PURCHASES**								
	CP	RABO NY		04/23/18	1.700	50,000			
	CP	RABO NY		04/23/18	1.700	50,000			
	CP	CR AG NY		05/07/18	1.700	50,000			
	CP	CR AG NY		05/07/18	1.700	50,000			
	CP	GE CO		05/10/18	1.870	50,000			
	CP	GE CO		05/10/18	1.870	50,000			
	DN	FHLMC		10/29/18	1.760	50,000			
	DN	FHLMC		10/29/18	1.760	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/05/18	**PURCHASES (Continued)**								
	DN	FHLMC		01/02/19	1.810	50,000			
	DN	FHLMC		01/02/19	1.810	50,000			
	TR	BILL		05/03/18	1.640	50,000			
	TR	BILL		05/03/18	1.640	50,000			
	TR	BILL		05/03/18	1.640	50,000			
	TR	BILL		05/03/18	1.640	50,000			
	YCD	SWEDBANK	2.230	08/01/18	2.230	50,000			
	YCD	SWEDBANK	2.230	08/01/18	2.230	50,000			
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000			
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000			
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000			
4/6/2018	**NO REDEMPTIONS**								
04/06/18	**PURCHASES**								
	CD	BOWEST	2.420	10/01/18	2.420	50,000			
	CD	BOWEST	2.420	10/01/18	2.420	50,000			
	CP	GE CO		05/01/18	1.780	50,000			
	TR	BILL		05/03/18	1.650	50,000			
	TR	BILL		05/03/18	1.650	50,000			
	YCD	DNB	1.730	05/07/18	1.730	50,000			
	YCD	DNB	1.730	05/07/18	1.730	50,000			
	YCD	SUMITOMO	1.870	05/09/18	1.870	50,000			
	YCD	SUMITOMO	1.870	05/09/18	1.870	50,000			
	YCD	MUFG BK	1.870	05/11/18	1.870	50,000			
	YCD	MUFG BK	1.870	05/11/18	1.870	50,000			
	YCD	SVENSKA	2.200	08/01/18	2.200	50,000			
	YCD	SVENSKA	2.200	08/01/18	2.200	50,000			
	YCD	SOC GEN	2.300	08/01/18	2.300	50,000			
	YCD	SOC GEN	2.300	08/01/18	2.300	50,000			
04/09/18	**REDEMPTIONS**								
	CD	FIRST REP	1.630	04/09/18	1.630	50,000	32	72,444.44	1.653
	CD	FIRST REP	1.630	04/09/18	1.630	50,000	32	72,444.44	1.653
	CP	PEPSICO		04/09/18	1.720	50,000	25	59,722.22	1.746
	CP	PEPSICO		04/09/18	1.720	50,000	25	59,722.22	1.746
	CP	SOC GEN NY		04/09/18	1.590	50,000	27	59,625.00	1.614
	CP	SOC GEN NY		04/09/18	1.590	50,000	27	59,625.00	1.614
	CP	NISSAN		04/09/18	1.650	50,000	53	121,458.33	1.677
	CP	SOC GEN NY		04/09/18	1.580	50,000	54	118,500.00	1.606
	CP	SOC GEN NY		04/09/18	1.580	50,000	54	118,500.00	1.606
	CP	MIZUHO NY		04/09/18	1.600	50,000	69	153,333.33	1.627
	CP	MIZUHO NY		04/09/18	1.600	50,000	69	153,333.33	1.627

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/09/18	**REDEMPTIONS (Continued)**								
	CP	TOYOTA		04/09/18	1.660	50,000	104	239,777.78	1.691
	CP	TOYOTA		04/09/18	1.660	50,000	104	239,777.78	1.691
	CP	TOYOTA		04/09/18	1.660	50,000	104	239,777.78	1.691
	CP	TOYOTA		04/09/18	1.660	50,000	104	239,777.78	1.691
	CP	TOYOTA		04/09/18	1.530	50,000	117	248,625.00	1.559
	CP	TOYOTA		04/09/18	1.530	50,000	117	248,625.00	1.559
	DN	FHLB		04/09/18	1.360	50,000	70	132,222.22	1.383
	DN	FNMA		04/09/18	1.350	50,000	74	138,750.00	1.373
	DN	FNMA		04/09/18	1.350	50,000	74	138,750.00	1.373
	DN	FNMA		04/09/18	1.350	50,000	74	138,750.00	1.373
	DN	FNMA		04/09/18	1.350	50,000	74	138,750.00	1.373
	DN	FHLB		04/09/18	1.390	50,000	74	142,861.11	1.413
	DN	FHLB		04/09/18	1.390	50,000	74	142,861.11	1.413
	DN	FNMA		04/09/18	1.310	50,000	104	189,222.22	1.333
	DN	FNMA		04/09/18	1.310	50,000	104	189,222.22	1.333
	DN	FNMA		04/09/18	1.310	50,000	110	200,138.89	1.334
	DN	FNMA		04/09/18	1.310	50,000	110	200,138.89	1.334
	DN	FHLB		04/09/18	1.335	50,000	110	203,958.33	1.359
	DN	FHLB		04/09/18	1.335	50,000	110	203,958.33	1.359
	YCD	DNB	1.590	04/09/18	1.590	50,000	27	59,625.00	1.612
	YCD	DNB	1.590	04/09/18	1.590	50,000	27	59,625.00	1.612
	YCD	SUMITOMO	1.720	04/09/18	1.720	50,000	27	64,500.00	1.744
	YCD	SUMITOMO	1.720	04/09/18	1.720	50,000	27	64,500.00	1.744
	YCD	NORINCHUK	1.800	04/09/18	1.800	50,000	27	67,500.00	1.825
	YCD	NORINCHUK	1.800	04/09/18	1.800	50,000	27	67,500.00	1.825
	YCD	SUMITOMO	1.700	04/09/18	1.700	50,000	33	77,916.67	1.724
	YCD	SUMITOMO	1.700	04/09/18	1.700	50,000	33	77,916.67	1.724
	YCD	NORINCHUK	1.720	04/09/18	1.720	50,000	33	78,833.33	1.744
	YCD	NORINCHUK	1.720	04/09/18	1.720	50,000	33	78,833.33	1.744
	YCD	MONTREAL	1.650	04/09/18	1.650	50,000	35	80,208.33	1.673
	YCD	MONTREAL	1.650	04/09/18	1.650	50,000	35	80,208.33	1.673
	YCD	SE BANKEN	1.560	04/09/18	1.560	50,000	40	86,666.67	1.582
	YCD	SE BANKEN	1.560	04/09/18	1.560	50,000	40	86,666.67	1.582
04/09/18	**PURCHASES**								
	CP	CR AG NY		05/09/18	1.700	50,000			
	CP	CR AG NY		05/09/18	1.700	50,000			
	CP	PEPSICO		06/04/18	1.880	50,000			
	DN	FNMA		08/01/18	1.690	50,000			
	DN	FNMA		08/01/18	1.690	50,000			
	TR	BILL		09/27/18	1.830	50,000			
	TR	BILL		09/27/18	1.830	50,000			
	TR	BILL		09/27/18	1.830	50,000			
	TR	BILL		09/27/18	1.830	50,000			
	YCD	NORINCHUK	1.890	05/09/18	1.890	50,000			
	YCD	NORINCHUK	1.890	05/09/18	1.890	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/09/18	**PURCHASES (Continued)**								
	YCD	SWEDBANK	1.720	05/10/18	1.720	50,000			
	YCD	SWEDBANK	1.720	05/10/18	1.720	50,000			
04/10/18	**NO REDEMPTIONS**								
04/10/18	**PURCHASES**								
	CD	CITIBANK	2.300	07/10/18	2.300	50,000			
	CD	CITIBANK	2.300	07/10/18	2.300	50,000			
	CP	GE CO		05/01/18	1.740	50,000			
	CP	GE CO		05/01/18	1.740	50,000			
	CP	MIZUHO NY		05/09/18	1.860	50,000			
	CP	MIZUHO NY		05/09/18	1.860	50,000			
	CP	MUFG BK		05/10/18	1.890	50,000			
	CP	MUFG BK		05/10/18	1.890	50,000			
	CP	LIBERTY		07/30/18	2.360	50,000			
	CP	LIBERTY		07/30/18	2.360	50,000			
	DN	FNMA		08/01/18	1.690	50,000			
	DN	FNMA		08/01/18	1.690	50,000			
	TR	BILL		09/27/18	1.845	50,000			
	TR	BILL		09/27/18	1.845	50,000			
	YCD	SE BANKEN	2.520	04/02/19	2.520	50,000			
	YCD	SE BANKEN	2.520	04/02/19	2.520	50,000			
04/11/18	**NO REDEMPTIONS**								
04/11/18	**PURCHASES**								
	CP	MUFG BK		05/07/18	1.830	50,000			
	CP	MUFG BK		05/07/18	1.830	50,000			
	CP	GE CO		05/09/18	1.870	50,000			
	CP	CR AG NY		05/11/18	1.700	50,000			
	CP	CR AG NY		05/11/18	1.700	50,000			
	DN	FHLB		07/23/18	1.720	50,000			
	DN	FHLB		07/23/18	1.720	50,000			
	DN	FHLB		07/23/18	1.720	50,000			
	DN	FHLB		07/23/18	1.720	50,000			
	YCD	BARLCLAYS	2.350	08/01/18	2.350	50,000			
	YCD	BARLCLAYS	2.350	08/01/18	2.350	50,000			
	YCD	RABOBANK	2.340	10/01/18	2.340	50,000			
	YCD	RABOBANK	2.340	10/01/18	2.340	50,000			
04/12/18	**NO REDEMPTIONS**								
04/12/18	**PURCHASES**								
	CD	US BANK	2.300	10/01/18	2.300	50,000			
	CD	US BANK	2.300	10/01/18	2.300	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/12/18	**PURCHASES (Continued)**								
	CP	GE CO		04/13/18	1.700	50,000			
	CP	GE CO		04/13/18	1.700	50,000			
	CP	GE CO		04/13/18	1.700	50,000			
	CP	GE CO		04/13/18	1.700	50,000			
	CP	SOC GEN NY		08/31/18	2.390	50,000			
	CP	SOC GEN NY		08/31/18	2.390	50,000			
	CP	TOYOTA		10/01/18	2.360	50,000			
	CP	TOYOTA		10/01/18	2.360	50,000			
	DEB	FFCB	2.500	03/01/21	2.526	50,000			
	DN	FHLB		09/26/18	1.760	50,000			
	DN	FHLB		09/26/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	IBRD		10/01/18	1.900	50,000			
	DN	IBRD		10/01/18	1.900	50,000			
	TR	BILL		09/27/18	1.850	50,000			
	TR	BILL		09/27/18	1.850	50,000			
	TR	BILL		09/27/18	1.850	50,000			
	TR	BILL		09/27/18	1.850	50,000			
	TR	NOTE	1.000	03/15/19	2.115	50,000			
	TR	NOTE	1.000	03/15/19	2.115	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	NOTE	1.000	03/15/19	2.128	50,000			
	TR	BILL		03/28/19	2.020	50,000			
	TR	BILL		03/28/19	2.020	50,000			
	TR	BILL		03/28/19	2.020	50,000			
	TR	BILL		03/28/19	2.020	50,000			
	YCD	DNB	1.700	04/27/18	1.700	50,000			
	YCD	DNB	1.700	04/27/18	1.700	50,000			
	YCD	SUMITOMO	1.850	05/08/18	1.850	50,000			
	YCD	SUMITOMO	1.850	05/08/18	1.850	50,000			
	YCD	ANZ	2.300	10/01/18	2.300	50,000			
	YCD	ANZ	2.300	10/01/18	2.300	50,000			
	YCD	BNP	2.400	10/01/18	2.400	50,000			
	YCD	BNP	2.400	10/01/18	2.400	50,000			
	YCD	CR AG CIB	2.400	10/01/18	2.400	50,000			
	YCD	CR AG CIB	2.400	10/01/18	2.400	50,000			
04/13/18	**REDEMPTIONS**								
	CP	GE CO		04/13/18	1.700	50,000	1	2,361.11	1.724
	CP	GE CO		04/13/18	1.700	50,000	1	2,361.11	1.724
	CP	GE CO		04/13/18	1.700	50,000	1	2,361.11	1.724
	CP	GE CO		04/13/18	1.700	50,000	1	2,361.11	1.724

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/13/18	**PURCHASES**								
	CP	RABO NY		04/27/18	1.700	50,000			
	CP	RABO NY		04/27/18	1.700	50,000			
	CP	CR AG NY		05/04/18	1.690	50,000			
	CP	CR AG NY		05/04/18	1.690	50,000			
	CP	GE CO		05/23/18	1.860	50,000			
	CP	GE CO		05/23/18	1.860	50,000			
	CP	GE CO		05/23/18	1.860	50,000			
	CP	COCA COLA		07/23/18	2.030	50,000			
	CP	JPM LLC		09/26/18	2.370	50,000			
	CP	JPM LLC		09/26/18	2.370	50,000			
	DEB	FHLB	2.400	07/15/20	2.419	40,000			
	DEB	FHLB	2.400	07/15/20	2.419	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	DN	FHLB		10/01/18	1.760	50,000			
	TR	NOTE	1.000	03/15/19	2.149	50,000			
	TR	NOTE	1.000	03/15/19	2.149	50,000			
	TR	BILL		03/28/19	2.030	50,000			
	TR	BILL		03/28/19	2.030	50,000			
	YCD	SWEDBANK	2.290	09/04/18	2.290	50,000			
	YCD	SWEDBANK	2.290	09/04/18	2.290	50,000			
04/16/18	**REDEMPTIONS**								
	CP	TOYOTA		04/16/18	1.710	50,000	60	142,500.00	1.739
	CP	TOYOTA		04/16/18	1.710	50,000	60	142,500.00	1.739
	DN	FHLB		04/16/18	1.585	50,000	53	116,673.61	1.611
	DN	FHLB		04/16/18	1.585	50,000	53	116,673.61	1.611
	YCD	MONTREAL	1.800	04/16/18	1.800	50,000	34	85,000.00	1.825
	YCD	MONTREAL	1.800	04/16/18	1.800	50,000	34	85,000.00	1.825
	YCD	MIZUHO	1.800	04/16/18	1.800	50,000	54	135,000.00	1.825
	YCD	MIZUHO	1.800	04/16/18	1.800	50,000	54	135,000.00	1.825
04/16/18	**PURCHASES**								
	CD	BOWEST	2.350	10/01/18	2.350	50,000			
	CD	BOWEST	2.350	10/01/18	2.350	50,000			
	YCD	SWEDBANK	1.700	04/23/18	1.700	50,000			
	YCD	SWEDBANK	1.700	04/23/18	1.700	50,000			
	YCD	SOC GEN	1.720	04/23/18	1.720	50,000			
	YCD	SOC GEN	1.720	04/23/18	1.720	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/17/18	**REDEMPTIONS**								
	CP	TOKYO NY		04/17/18	1.800	50,000	35	87,500.00	1.828
	CP	TOKYO NY		04/17/18	1.800	50,000	35	87,500.00	1.828
	CP	TOKYO NY		04/17/18	1.800	50,000	35	87,500.00	1.828
	CP	TOKYO NY		04/17/18	1.800	50,000	35	87,500.00	1.828
	CP	CR AG NY		04/17/18	1.560	50,000	40	86,666.67	1.584
	CP	CR AG NY		04/17/18	1.560	50,000	40	86,666.67	1.584
	CP	TOKYO NY		04/17/18	1.790	50,000	41	101,930.56	1.819
	CP	TOKYO NY		04/17/18	1.790	50,000	41	101,930.56	1.819
	CP	SOC GEN NY		04/17/18	1.570	50,000	71	154,819.44	1.597
	CP	SOC GEN NY		04/17/18	1.570	50,000	71	154,819.44	1.597
04/17/18	**PURCHASES**								
	CP	GE CO		04/27/18	1.700	50,000			
	CP	GE CO		04/27/18	1.700	50,000			
	CP	CR AG NY		05/23/18	1.700	50,000			
	CP	CR AG NY		05/23/18	1.700	50,000			
	CP	MUFG BK		05/23/18	1.900	50,000			
	CP	MUFG BK		05/23/18	1.900	50,000			
	DN	FHLB		07/23/18	1.755	50,000			
	DN	FHLB		07/23/18	1.755	50,000			
	DN	FHLMC		09/26/18	1.750	50,000			
	DN	FHLMC		09/26/18	1.750	50,000			
	DN	FHLMC		10/02/18	1.760	50,000			
	DN	FHLMC		10/02/18	1.760	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	TR	BILL		09/27/18	1.875	50,000			
	TR	BILL		09/27/18	1.875	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	NOTE	0.875	10/15/18	1.960	50,000			
	TR	BILL		02/28/19	2.023	50,000			
	TR	BILL		02/28/19	2.023	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	TR	NOTE	1.000	11/15/19	2.352	50,000			
	YCD	SWEDBANK	1.720	05/21/18	1.720	50,000			
	YCD	SWEDBANK	1.720	05/21/18	1.720	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/17/18	**PURCHASES (Continued)**								
	YCD	BNP	2.150	07/10/18	2.150	50,000			
	YCD	BNP	2.150	07/10/18	2.150	50,000			
	YCD	MONTREAL	2.180	08/01/18	2.180	50,000			
	YCD	MONTREAL	2.180	08/01/18	2.180	50,000			
04/18/18	**REDEMPTIONS**								
	YCD	WESTPAC	1.470	04/18/18	1.470	50,000	365	745,208.33	1.490
	YCD	WESTPAC	1.470	04/18/18	1.470	50,000	365	745,208.33	1.490
04/18/18	**PURCHASES**								
	BN	BOFA	2.430	11/01/18	2.430	50,000			
	BN	BOFA	2.430	11/01/18	2.430	50,000			
	CP	GE CO		04/24/18	1.700	50,000			
	CP	MUFG BK		05/21/18	1.890	50,000			
	CP	MUFG BK		05/21/18	1.890	50,000			
	CP	SOC GEN NY		07/23/18	2.250	50,000			
	CP	SOC GEN NY		07/23/18	2.250	50,000			
	DEB	FHLB	0.875	10/01/18	1.939	50,000			
	DEB	FHLB	0.875	10/01/18	1.939	50,000			
	DN	FHLB		07/10/18	1.750	50,000			
	DN	FHLB		07/10/18	1.750	50,000			
	DN	FHLB		07/13/18	1.750	50,000			
	DN	FHLB		07/13/18	1.750	50,000			
	DN	FHLB		07/20/18	1.785	50,000			
	DN	FHLB		07/20/18	1.785	50,000			
	DN	FHLB		07/30/18	1.765	50,000			
	DN	FHLB		07/30/18	1.765	50,000			
	DN	FHLMC		09/26/18	1.750	50,000			
	DN	FHLMC		09/26/18	1.750	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	DN	FHLMC		11/01/18	1.780	50,000			
	TR	NOTE	0.875	10/15/18	1.982	50,000			
	TR	NOTE	0.875	10/15/18	1.982	50,000			
	TR	NOTE	0.875	10/15/18	1.982	50,000			
	TR	NOTE	0.875	10/15/18	1.982	50,000			
	TR	NOTE	1.625	03/15/20	2.436	50,000			
	TR	NOTE	1.625	03/15/20	2.436	50,000			
	TR	NOTE	1.625	03/15/20	2.436	50,000			
	TR	NOTE	1.625	03/15/20	2.436	50,000			
	YCD	SUMITOMO	1.940	06/01/18	1.940	50,000			
	YCD	SUMITOMO	1.940	06/01/18	1.940	50,000			
	YCD	BARCLAYS	2.390	08/01/18	2.390	50,000			
	YCD	BARCLAYS	2.390	08/01/18	2.390	50,000			
	YCD	LLOYDS	2.320	09/04/18	2.320	50,000			
	YCD	LLOYDS	2.320	09/04/18	2.320	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/18/18	**PURCHASES (Continued)**								
	YCD	MONTREAL	2.280	10/01/18	2.280	50,000			
	YCD	MONTREAL	2.280	10/01/18	2.280	50,000			
	YCD	CIBC	2.340	10/01/18	2.340	50,000			
	YCD	CIBC	2.340	10/01/18	2.340	50,000			
	YCD	NB CANADA	2.410	10/23/18	2.410	50,000			
	YCD	NB CANADA	2.410	10/23/18	2.410	50,000			
	YCD	SE BANKEN	2.400	11/01/18	2.400	50,000			
	YCD	SE BANKEN	2.400	11/01/18	2.400	50,000			
04/19/18	**NO REDEMPTIONS**								
04/19/18	**PURCHASES**								
	CD	MUFG UNION	2.020	07/30/18	2.020	50,000			
	CD	MUFG UNION	2.020	07/30/18	2.020	50,000			
	CD	BOWEST	2.250	08/06/18	2.250	50,000			
	CD	BOWEST	2.250	08/06/18	2.250	50,000			
	CD	US BANK	2.290	09/26/18	2.290	50,000			
	CD	US BANK	2.290	09/26/18	2.290	50,000			
	CP	CR AG NY		07/13/18	2.240	50,000			
	CP	CR AG NY		07/13/18	2.240	50,000			
	CP	COCA COLA		07/20/18	2.030	50,000			
	CP	LIBERTY		07/20/18	2.310	50,000			
	CP	LIBERTY		07/20/18	2.310	50,000			
	DEB	FHLMC	2.500	04/23/20	2.511	25,000			
	DEB	FHLMC	2.500	04/23/20	2.511	50,000			
	DEB	IADB	2.625	04/19/21	2.702	40,000			
	DEB	IADB	2.625	04/19/21	2.702	50,000			
	DN	FHLB		07/27/18	1.810	50,000			
	DN	FHLB		07/27/18	1.810	50,000			
	DN	IBRD		09/28/18	1.950	50,000			
	DN	IBRD		09/28/18	1.950	50,000			
	DN	IBRD		09/28/18	1.950	50,000			
	DN	IBRD		09/28/18	1.950	50,000			
	DN	IBRD		10/01/18	1.950	50,000			
	DN	IBRD		10/01/18	1.950	50,000			
	DN	FHLMC		12/03/18	1.840	50,000			
	DN	FHLMC		12/03/18	1.840	50,000			
	DN	FHLMC		12/03/18	1.840	50,000			
	DN	FHLMC		12/03/18	1.840	50,000			
	TR	NOTE	1.250	11/15/18	2.037	50,000			
	TR	NOTE	1.250	11/15/18	2.037	50,000			
	TR	NOTE	1.250	11/15/18	2.037	50,000			
	TR	NOTE	1.250	11/15/18	2.037	50,000			
	TR	BILL		02/28/19	2.070	50,000			
	TR	BILL		02/28/19	2.070	50,000			
	TR	BILL		02/28/19	2.070	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/19/18 PURCHASES (Continued)									
	TR	NOTE	0.750	07/15/19	2.295	50,000			
	TR	NOTE	0.750	07/15/19	2.295	50,000			
	TR	NOTE	0.750	07/15/19	2.295	50,000			
	TR	NOTE	0.750	07/15/19	2.295	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.566	50,000			
	TR	NOTE	2.375	03/15/21	2.577	50,000			
	TR	NOTE	2.375	03/15/21	2.577	50,000			
	TR	NOTE	2.375	03/15/21	2.577	50,000			
	TR	NOTE	2.375	03/15/21	2.577	50,000			
	YCD	NORINCHUK	1.860	05/23/18	1.860	50,000			
	YCD	NORINCHUK	1.860	05/23/18	1.860	50,000			
	YCD	MUFG BK	2.210	07/10/18	2.210	50,000			
	YCD	MUFG BK	2.210	07/10/18	2.210	50,000			
	YCD	BNP	2.390	10/01/18	2.390	50,000			
	YCD	BNP	2.390	10/01/18	2.390	50,000			
04/20/18 NO REDEMPTIONS									
04/20/18 PURCHASES									
	CP	SOC GEN NY		04/23/18	1.690	50,000			
	CP	SOC GEN NY		04/23/18	1.690	50,000			
	CP	SOC GEN NY		04/23/18	1.690	50,000			
	CP	SOC GEN NY		04/23/18	1.690	50,000			
	CP	RABO NY		04/24/18	1.690	50,000			
	CP	RABO NY		04/24/18	1.690	50,000			
	CP	RABO NY		04/24/18	1.690	50,000			
	CP	DISNEY		08/29/18	2.150	50,000			
	CP	DISNEY		08/29/18	2.150	50,000			
	DN	FHLB		07/02/18	1.740	50,000			
	DN	FHLB		07/02/18	1.740	50,000			
	YCD	NORINCHUK	1.720	04/27/18	1.720	50,000			
	YCD	NORINCHUK	1.720	04/27/18	1.720	50,000			
04/23/18 SALES									
	TR	BILL		04/26/18	1.625	50,000	313	480,395.84	1.121
	TR	BILL		04/26/18	1.625	50,000	313	480,395.84	1.121
	TR	BILL		04/26/18	1.625	50,000	313	480,395.84	1.121
	TR	BILL		04/26/18	1.625	50,000	313	480,395.84	1.121

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/23/18	**REDEMPTIONS**								
	CP	SOC GEN NY		04/23/18	1.690	50,000	3	7,041.67	1.714
	CP	SOC GEN NY		04/23/18	1.690	50,000	3	7,041.67	1.714
	CP	SOC GEN NY		04/23/18	1.690	50,000	3	7,041.67	1.714
	CP	SOC GEN NY		04/23/18	1.690	50,000	3	7,041.67	1.714
	CP	RABO NY		04/23/18	1.700	50,000	18	42,500.00	1.725
	CP	RABO NY		04/23/18	1.700	50,000	18	42,500.00	1.725
	CP	RABO NY		04/23/18	1.700	50,000	19	44,861.11	1.725
	CP	RABO NY		04/23/18	1.700	50,000	19	44,861.11	1.725
	CP	TOKYO NY		04/23/18	1.880	50,000	28	73,111.11	1.909
	CP	TOKYO NY		04/23/18	1.880	50,000	28	73,111.11	1.909
	CP	TOKYO NY		04/23/18	1.890	50,000	32	84,000.00	1.919
	CP	TOKYO NY		04/23/18	1.890	50,000	32	84,000.00	1.919
	CP	TOYOTA		04/23/18	1.820	50,000	34	85,944.44	1.848
	CP	TOYOTA		04/23/18	1.820	50,000	34	85,944.44	1.848
	DN	FNMA		04/23/18	1.400	50,000	110	213,888.89	1.426
	DN	FNMA		04/23/18	1.400	50,000	110	213,888.89	1.426
	DN	FNMA		04/23/18	1.400	50,000	111	215,833.33	1.426
	DN	FNMA		04/23/18	1.400	50,000	111	215,833.33	1.426
	YCD	SWEDBANK	1.700	04/23/18	1.700	50,000	7	16,527.78	1.724
	YCD	SWEDBANK	1.700	04/23/18	1.700	50,000	7	16,527.78	1.724
	YCD	SOC GEN	1.720	04/23/18	1.720	50,000	7	16,722.22	1.744
	YCD	SOC GEN	1.720	04/23/18	1.720	50,000	7	16,722.22	1.744
	YCD	MONTREAL	1.880	04/23/18	1.880	50,000	26	67,888.89	1.906
	YCD	MONTREAL	1.880	04/23/18	1.880	50,000	26	67,888.89	1.906
	YCD	NORINCHUK	1.890	04/23/18	1.890	50,000	31	81,375.00	1.916
	YCD	NORINCHUK	1.890	04/23/18	1.890	50,000	31	81,375.00	1.916
04/23/18	**NO PURCHASES**								
04/24/18	**REDEMPTIONS**								
	CP	RABO NY		04/24/18	1.690	50,000	4	9,388.89	1.714
	CP	RABO NY		04/24/18	1.690	50,000	4	9,388.89	1.714
	CP	RABO NY		04/24/18	1.690	50,000	4	9,388.89	1.714
	CP	GE CO		04/24/18	1.700	50,000	6	14,166.67	1.724
04/24/18	**NO PURCHASES**								
04/25/18	**NO REDEMPTIONS**								
04/25/18	**PURCHASES**								
	CD	MUFG UNION	2.020	07/23/18	2.020	50,000			
	CD	MUFG UNION	2.020	07/23/18	2.020	50,000			
	CD	BOWEST	2.250	08/01/18	2.250	50,000			
	CD	BOWEST	2.250	08/01/18	2.250	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/25/18 PURCHASES (Continued)									
	CP	RABO NY		04/27/18	1.690	50,000			
	CP	RABO NY		04/27/18	1.690	50,000			
	CP	RABO NY		04/27/18	1.690	50,000			
	CP	RABO NY		04/27/18	1.690	50,000			
	CP	MUFG BK		05/22/18	1.880	50,000			
	CP	MUFG BK		05/22/18	1.880	50,000			
	CP	GE CO		05/25/18	1.850	50,000			
	CP	GE CO		05/25/18	1.850	50,000			
	CP	SOC GEN NY		07/27/18	2.250	50,000			
	CP	SOC GEN NY		07/27/18	2.250	50,000			
	DN	FHLB		07/10/18	1.790	50,000			
	DN	FHLB		07/10/18	1.790	50,000			
	DN	FHLMC		11/01/18	1.860	50,000			
	DN	FHLMC		11/01/18	1.860	50,000			
	TR	NOTE	1.625	03/15/20	2.476	50,000			
	TR	NOTE	1.625	03/15/20	2.476	50,000			
	TR	NOTE	1.625	03/15/20	2.476	50,000			
	TR	NOTE	1.625	03/15/20	2.476	50,000			
	YCD	NORINCHUK	1.850	05/23/18	1.850	50,000			
	YCD	NORINCHUK	1.850	05/23/18	1.850	50,000			
	YCD	LLOYDS	2.190	07/23/18	2.190	50,000			
	YCD	LLOYDS	2.190	07/23/18	2.190	50,000			
	YCD	BNP	2.420	10/23/18	2.420	50,000			
	YCD	BNP	2.420	10/23/18	2.420	50,000			
04/26/18 REDEMPTIONS									
	TR	BILL		04/26/18	1.095	50,000	352	535,333.33	1.122
	TR	BILL		04/26/18	1.095	50,000	352	535,333.33	1.122
	TR	BILL		04/26/18	1.010	50,000	364	510,611.11	1.035
	TR	BILL		04/26/18	1.010	50,000	364	510,611.11	1.035
	TR	BILL		04/26/18	1.040	50,000	364	525,777.78	1.066
	TR	BILL		04/26/18	1.040	50,000	364	525,777.78	1.066
	TR	BILL		04/26/18	1.040	50,000	364	525,777.78	1.066
	TR	BILL		04/26/18	1.040	50,000	364	525,777.78	1.066
	TR	BILL		04/26/18	1.045	50,000	364	528,305.56	1.071
	TR	BILL		04/26/18	1.045	50,000	364	528,305.56	1.071
	TR	BILL		04/26/18	1.045	50,000	364	528,305.56	1.071
	TR	BILL		04/26/18	1.045	50,000	364	528,305.56	1.071
	TR	BILL		04/26/18	1.053	50,000	364	532,097.22	1.079
	TR	BILL		04/26/18	1.053	50,000	364	532,097.22	1.079
	TR	BILL		04/26/18	1.055	50,000	364	533,361.11	1.081
	TR	BILL		04/26/18	1.055	50,000	364	533,361.11	1.081
04/26/18 PURCHASES									
	CP	GE CO		04/27/18	1.700	50,000			
	CP	GE CO		04/27/18	1.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/26/18	PURCHASES (Continued)								
	CP	TOYOTA		08/06/18	2.320	50,000			
	CP	TOYOTA		08/06/18	2.320	50,000			
	CP	BNP NY		10/01/18	2.360	50,000			
	CP	BNP NY		10/01/18	2.360	50,000			
	CP	TOYOTA		10/23/18	2.400	50,000			
	DN	FHLB		06/29/18	1.740	50,000			
	DN	FHLB		06/29/18	1.740	50,000			
	DN	FHLB		08/01/18	1.850	50,000			
	DN	FHLB		08/01/18	1.850	50,000			
	DN	FHLB		08/29/18	1.870	50,000			
	DN	FHLB		08/29/18	1.870	50,000			
	DN	IBRD		09/04/18	1.890	50,000			
	DN	IBRD		09/04/18	1.890	50,000			
	DN	FHLMC		11/01/18	1.850	50,000			
	DN	FHLMC		11/01/18	1.850	50,000			
	DN	FHLMC		01/02/19	1.890	50,000			
	DN	FHLMC		01/02/19	1.890	50,000			
	TR	BILL		09/27/18	1.895	50,000			
	TR	BILL		09/27/18	1.895	50,000			
	TR	NOTE	1.250	11/15/18	2.064	50,000			
	TR	NOTE	1.250	11/15/18	2.064	50,000			
	TR	NOTE	1.250	11/15/18	2.064	50,000			
	TR	BILL		01/03/19	1.945	50,000			
	TR	BILL		01/03/19	1.945	50,000			
	TR	BILL		01/03/19	1.945	50,000			
	TR	BILL		01/03/19	1.945	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	NOTE	0.750	02/15/19	2.199	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.170	50,000			
	TR	BILL		04/25/19	2.206	50,000			
	TR	BILL		04/25/19	2.206	50,000			
	YCD	SWEDBANK	1.720	05/30/18	1.720	50,000			
	YCD	SWEDBANK	1.720	05/30/18	1.720	50,000			
	YCD	MUFG BK	2.220	07/20/18	2.220	50,000			
	YCD	MUFG BK	2.220	07/20/18	2.220	50,000			
	YCD	NORDEA AB	2.150	07/23/18	2.150	50,000			
	YCD	NORDEA AB	2.150	07/23/18	2.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/26/18	**PURCHASES (Continued)**								
	YCD	CR AG CIB	2.220	07/23/18	2.220	50,000			
	YCD	CR AG CIB	2.220	07/23/18	2.220	50,000			
	YCD	SVENSKA	2.360	11/01/18	2.360	50,000			
	YCD	SVENSKA	2.360	11/01/18	2.360	50,000			
	YCD	CIBC	2.600	03/01/19	2.600	50,000			
	YCD	CIBC	2.600	03/01/19	2.600	50,000			
	YCD	RB CANADA	2.650	04/02/19	2.650	50,000			
	YCD	RB CANADA	2.650	04/02/19	2.650	50,000			
04/27/18	**SALES**								
	TR	BILL		08/23/18	1.835	50,000	45	112,876.39	1.846
	TR	BILL		08/23/18	1.835	50,000	45	112,876.39	1.846
	TR	NOTE	0.625	06/30/18		50,000	427	512,506.47	0.878
	TR	NOTE	0.625	06/30/18		50,000	427	512,506.47	0.878
04/27/18	**REDEMPTIONS**								
	CP	GE CO		04/27/18	1.700	50,000	1	2,361.11	1.724
	CP	GE CO		04/27/18	1.700	50,000	1	2,361.11	1.724
	CP	RABO NY		04/27/18	1.690	50,000	2	4,694.44	1.714
	CP	RABO NY		04/27/18	1.690	50,000	2	4,694.44	1.714
	CP	RABO NY		04/27/18	1.690	50,000	2	4,694.44	1.714
	CP	RABO NY		04/27/18	1.690	50,000	2	4,694.44	1.714
	CP	GE CO		04/27/18	1.700	50,000	10	23,611.11	1.724
	CP	GE CO		04/27/18	1.700	50,000	10	23,611.11	1.724
	CP	RABO NY		04/27/18	1.700	50,000	14	33,055.56	1.725
	CP	RABO NY		04/27/18	1.700	50,000	14	33,055.56	1.725
	YCD	NORINCHUK	1.720	04/27/18	1.720	50,000	7	16,722.22	1.744
	YCD	NORINCHUK	1.720	04/27/18	1.720	50,000	7	16,722.22	1.744
	YCD	DNB	1.700	04/27/18	1.700	50,000	15	35,416.67	1.724
	YCD	DNB	1.700	04/27/18	1.700	50,000	15	35,416.67	1.724
04/27/18	**NO PURCHASES**								
04/30/18	**REDEMPTIONS**								
	TR	NOTE	0.750	04/30/18	0.901	50,000	707	871,093.75	0.902
	TR	NOTE	0.750	04/30/18	0.901	50,000	707	871,093.75	0.902
	TR	NOTE	0.750	04/30/18	0.888	50,000	710	862,432.07	0.889
	TR	NOTE	0.750	04/30/18	0.888	50,000	710	862,432.07	0.889
	TR	NOTE	0.750	04/30/18	0.888	50,000	710	862,432.07	0.889
	TR	NOTE	0.750	04/30/18	0.888	50,000	710	862,432.07	0.889

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/18	PURCHASES								
	CP	CR AG NY		05/01/18	1.660	50,000			
	CP	CR AG NY		05/01/18	1.660	50,000			
	CP	CR AG NY		05/01/18	1.660	50,000			
	CP	CR AG NY		05/01/18	1.660	50,000			
	CP	MUFG BK		06/04/18	1.890	50,000			
	CP	MUFG BK		06/04/18	1.890	50,000			
	CP	MUFG BK		06/04/18	1.890	50,000			
	DN	FHLB		10/01/18	1.885	50,000			
	DN	FHLB		10/01/18	1.885	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	TR	NOTE	2.375	04/30/20	2.488	50,000			
	YCD	DNB	1.700	05/15/18	1.700	50,000			
	YCD	DNB	1.700	05/15/18	1.700	50,000			
	YCD	MIZUHO	1.850	05/30/18	1.850	50,000			
	YCD	MIZUHO	1.850	05/30/18	1.850	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	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
New Omni Bank, NA	04/19/18	1.970	9,000,000.00	10/18/18
BREA				
American First Credit Union	03/13/18	1.700	27,000,000.00	06/13/18
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
Pacific Western Bank	03/14/18	1.860	40,000,000.00	09/12/18
Pacific Western Bank	04/06/18	1.890	10,000,000.00	10/05/18
BUENA PARK				
Uniti Bank	01/04/18	1.540	3,000,000.00	07/05/18
Uniti Bank	02/09/18	1.710	3,000,000.00	08/10/18
Uniti Bank	03/07/18	1.830	2,000,000.00	09/05/18
CERRITOS				
First Choice Bank	03/16/18	1.750	20,000,000.00	06/15/18
First Choice Bank	04/04/18	1.720	20,000,000.00	07/05/18
CHICO				
Golden Valley Bank	02/02/18	1.460	8,000,000.00	05/04/18
Tri Counties Bank	03/07/18	1.670	50,000,000.00	06/06/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
DOWNEY				
Financial Partners Credit Union	04/04/18	1.760	10,000,000.00	07/05/18
EL CENTRO				
Community Valley Bank	02/16/18	1.790	3,000,000.00	08/17/18
EL MONTE				
Cathay Bank	02/16/18	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	02/14/18	1.590	13,000,000.00	05/16/18
Community West Bank	03/01/18	1.690	14,000,000.00	05/31/18
Community West Bank	01/10/18	1.590	13,000,000.00	07/11/18
Community West Bank	04/19/18	1.810	13,000,000.00	07/19/18
IRVINE				
Banc of California, NA	02/22/18	1.640	50,000,000.00	05/24/18
Banc of California, NA	03/21/18	1.800	100,000,000.00	06/20/18
Banc of California, NA	04/19/18	1.820	100,000,000.00	07/19/18
CommerceWest Bank	03/09/18	1.680	5,000,000.00	06/08/18
CommerceWest Bank	04/12/18	1.730	5,000,000.00	07/12/18
CommerceWest Bank	04/27/18	1.850	5,000,000.00	07/27/18
Commercial Bank of California	01/25/18	1.640	25,000,000.00	07/26/18
First Foundation Bank	03/01/18	1.870	47,000,000.00	08/30/18
First Foundation Bank	03/16/18	1.930	2,000,000.00	09/14/18
First Foundation Bank	04/04/18	1.930	44,000,000.00	10/03/18
First Foundation Bank	04/20/18	2.010	50,000,000.00	10/19/18
Pacific Enterprise Bank	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	04/11/18	1.730	60,000,000.00	07/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	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
Bank of Hope	04/05/18	1.930	90,000,000.00	10/04/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
Commonwealth Business Bank	03/16/18	1.750	10,000,000.00	06/15/18
Commonwealth Business Bank	04/06/18	1.710	15,000,000.00	07/06/18
Commonwealth Business Bank	04/27/18	1.850	15,000,000.00	07/27/18
Commonwealth Business Bank	02/16/18	1.790	18,000,000.00	08/17/18
Commonwealth Business Bank	03/09/18	1.860	8,500,000.00	09/07/18
CTBC Bank Corp. (USA)	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
CTBC Bank Corp. (USA)	04/04/18	1.930	50,000,000.00	10/03/18
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
Hanmi Bank	04/04/18	1.910	30,000,000.00	10/03/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Manufacturers Bank	03/08/18	1.700	50,000,000.00	06/07/18
Manufacturers Bank	04/13/18	1.740	50,000,000.00	07/13/18
Manufacturers Bank	04/05/18	1.930	100,000,000.00	10/04/18
Open Bank	02/07/18	1.490	10,000,000.00	05/09/18
Open Bank	03/08/18	1.680	10,000,000.00	06/07/18
Open Bank	03/21/18	1.770	10,000,000.00	06/20/18
Open Bank	04/04/18	1.720	14,000,000.00	07/05/18
Opus Bank	04/27/18	1.880	10,000,000.00	07/27/18
Pacific City Bank	02/07/18	1.490	40,000,000.00	05/09/18
Pacific City Bank	03/08/18	1.680	30,000,000.00	06/07/18
Pacific City Bank	04/05/18	1.910	30,000,000.00	10/04/18
Pacific Commerce Bank	03/16/18	1.910	10,000,000.00	09/14/18
Preferred Bank	03/23/18	1.750	30,000,000.00	06/22/18
Preferred Bank	03/15/18	1.880	15,000,000.00	09/13/18
Preferred Bank	03/16/18	1.910	20,000,000.00	09/13/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Premier Business Bank	03/28/18	1.740	10,000,000.00	06/13/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	03/08/18	1.700	1,000,000.00	06/07/18
OAKLAND				
Beneficial State Bank	01/04/18	1.570	15,000,000.00	07/05/18
Beneficial State Bank	01/12/18	1.610	25,000,000.00	07/13/18
California Bank of Commerce	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
California Bank of Commerce	03/09/18	1.700	10,000,000.00	06/08/18
California Bank of Commerce	04/11/18	1.730	13,500,000.00	07/11/18
Community Bank of the Bay	12/01/17	1.470	5,000,000.00	06/01/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	02/22/18	1.830	1,000,000.00	08/23/18
Metropolitan Bank	03/08/18	1.870	4,000,000.00	09/06/18
ORANGE				
Grandpoint Bank	02/01/18	1.470	50,000,000.00	05/03/18
Grandpoint Bank	03/01/18	1.690	25,000,000.00	05/31/18
Grandpoint Bank	04/05/18	1.780	50,000,000.00	07/05/18
Grandpoint Bank	04/12/18	1.750	50,000,000.00	07/12/18
PALOS VERDES ESTATES				
Malaga Bank	02/01/18	1.450	10,000,000.00	05/03/18
Malaga Bank	03/21/18	1.770	20,000,000.00	06/20/18
Malaga Bank	04/04/18	1.720	5,000,000.00	07/05/18
Malaga Bank	04/20/18	1.800	46,000,000.00	07/20/18
Malaga Bank	04/27/18	1.850	9,000,000.00	07/27/18
PASADENA				
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	04/13/18	1.720	20,000,000.00	07/13/18
American Plus Bank, NA	01/24/18	1.620	3,000,000.00	07/25/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	02/02/18	1.480	75,000,000.00	05/04/18
East West Bank	04/12/18	1.750	50,000,000.00	07/12/18
East West Bank	04/18/18	1.780	175,000,000.00	07/18/18
EverTrust Bank	02/14/18	1.570	10,000,000.00	05/16/18
EverTrust Bank	03/02/18	1.650	20,000,000.00	06/01/18
EverTrust Bank	03/21/18	1.770	30,000,000.00	06/20/18
Wescom Central Credit Union	02/15/18	1.630	50,000,000.00	05/17/18
Wescom Central Credit Union	03/15/18	1.750	50,000,000.00	06/14/18
Wescom Central Credit Union	04/06/18	1.740	25,000,000.00	07/06/18
Wescom Central Credit Union	04/25/18	1.840	50,000,000.00	07/25/18
PORTERVILLE				
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
Bank of the Sierra	03/02/18	1.670	20,000,000.00	06/01/18
Bank of the Sierra	03/08/18	1.700	20,000,000.00	06/07/18
Bank of the Sierra	04/11/18	1.730	20,000,000.00	07/11/18
Bank of the Sierra	04/20/18	1.820	20,000,000.00	07/20/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA				
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
American River Bank	04/18/18	1.980	2,500,000.00	10/17/18
REDDING				
Cornerstone Community Bank	02/16/18	1.790	1,500,000.00	08/17/18
Cornerstone Community Bank	02/28/18	1.830	7,000,000.00	08/29/18
Cornerstone Community Bank	04/25/18	1.980	9,000,000.00	10/24/18
REDWOOD CITY				
Provident Credit Union	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
Provident Credit Union	04/12/18	1.730	20,000,000.00	07/12/18
Provident Credit Union	04/19/18	1.790	40,000,000.00	07/19/18
Provident Credit Union	04/25/18	1.980	40,000,000.00	10/24/18
RICHMOND				
Mechanics Bank	02/08/18	1.540	20,000,000.00	05/10/18
Mechanics Bank	03/08/18	1.710	20,000,000.00	06/07/18
Mechanics Bank	04/11/18	1.740	20,000,000.00	07/11/18
Mechanics Bank	04/19/18	1.820	20,000,000.00	07/19/18
RIVERSIDE				
Provident Savings Bank	04/11/18	1.740	5,000,000.00	07/11/18
ROCKLIN				
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	04/11/18	1.710	4,000,000.00	07/11/18
SACRAMENTO				
Merchants National Bank of Sacramento	01/31/18	1.430	4,000,000.00	05/02/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
Merchants National Bank of Sacramento	01/04/18	1.490	2,000,000.00	05/30/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
River City Bank	01/19/18	1.640	15,000,000.00	07/20/18
Schools Financial Credit Union	02/28/18	1.640	30,000,000.00	05/30/18
SAN DIEGO				
Bank of Southern California	04/25/18	2.000	10,000,000.00	10/24/18
Bofl Federal Bank	04/25/18	1.810	25,000,000.00	07/25/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
California Coast Credit Union	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	04/13/18	1.700	10,000,000.00	07/13/18
San Diego County Credit Union	02/14/18	1.550	50,000,000.00	05/16/18
San Diego County Credit Union	03/01/18	1.650	50,000,000.00	05/31/18
San Diego County Credit Union	03/08/18	1.660	50,000,000.00	06/07/18
San Diego County Credit Union	03/15/18	1.700	50,000,000.00	06/14/18
San Diego County Credit Union	04/05/18	1.740	50,000,000.00	07/05/18
San Diego County Credit Union	04/12/18	1.710	50,000,000.00	07/12/18
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	1.500	5,000,000.00	06/15/18
Beacon Business Bank	04/20/18	1.820	2,000,000.00	07/20/18
Beacon Business Bank	03/16/18	1.930	3,000,000.00	09/14/18
Mission National Bank	04/26/18	1.860	5,000,000.00	07/26/18
Mission National Bank	04/04/18	1.910	15,000,000.00	10/03/18
Presidio Bank	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
SAN JOSE				
Meriwest Credit Union	04/19/18	2.000	50,000,000.00	10/18/18
SAN RAMON				
Tri-Valley Bank	03/09/18	1.650	7,000,000.00	05/09/18
Tri-Valley Bank	02/15/18	1.620	6,000,000.00	05/17/18
SANTA CLARITA				
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18
Bank of Santa Clarita	04/06/18	1.730	15,000,000.00	07/06/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	01/31/18	1.430	8,000,000.00	05/02/18
Summit State Bank	03/02/18	1.670	12,000,000.00	06/01/18
Summit State Bank	03/16/18	1.770	7,000,000.00	06/15/18
Summit State Bank	04/13/18	1.740	14,000,000.00	07/13/18
Summit State Bank	04/20/18	1.820	7,500,000.00	07/20/18
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	01/10/18	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
Travis Credit Union	04/27/18	1.870	25,000,000.00	07/27/18
WATSONVILLE				
Santa Cruz County Bank	04/13/18	1.720	10,000,000.00	07/13/18
Santa Cruz County Bank	02/15/18	1.780	10,000,000.00	08/16/18
TOTAL TIME DEPOSITS APRIL 2018			**4,990,240,000.00**	

BANK DEMAND DEPOSITS
APRIL 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 501,138	$ 3,602,497
2	343,382	3,222,103
3	323,858	2,827,039
4	345,957	2,962,170
5	464,780	3,635,548
6	493,925	3,441,140
7	493,925	3,441,140
8	493,925	3,441,140
9	407,290	2,683,824
10	296,866	2,493,991
11	459,245	2,538,008
12	402,084	2,670,154
13	374,806	3,058,536
14	374,806	3,058,536
15	374,806	3,058,536
16	363,258	3,104,231
17	337,033	2,733,802
18	316,458	2,549,984
19	438,162	2,643,858
20	296,412	4,324,886
21	296,412	4,324,886
22	296,412	4,324,886
23	339,093	3,664,551
24	428,110	2,676,146
25	247,784	2,565,489
26	444,377	2,965,843
27	227,048	6,126,966
28	227,048	6,126,966
29	227,048	6,126,966
30	649,523	3,546,974

AVERAGE DOLLAR DAYS $376,166 a/

a/ The prescribed bank balance for April was $391,702. This consisted of $340,905 in compensating balances for services, balances for uncollected funds of $51,861 and a deduction of $1,064 for April 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 April 18, 2018, has determined and designated the amount of money available for deposit and investment as of April 11, 2018, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: 340,900,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	4/16/2018	4/20/2018	$ 5,974,050,000	$ 975,350,000	$ 4,998,700,000	$ 5,974,050,000
(2)	4/23/2018	4/27/2018	$ 3,391,250,000	$ 4,366,600,000	$ 4,998,700,000	$ 9,365,300,000
(3)	4/30/2018	5/4/2018	$ (929,350,000)	$ 3,437,250,000	$ 4,998,700,000	$ 8,435,950,000
(4)	5/7/2018	5/11/2018	$ (3,071,750,000)	$ 365,500,000	$ 4,998,700,000	$ 5,364,200,000
(5)	5/14/2018	5/18/2018	$ (441,150,000)	$ (75,650,000)	$ 4,998,700,000	$ 4,923,050,000
(6)	5/21/2018	5/25/2018	$ 247,350,000	$ 171,700,000	$ 4,998,700,000	$ 5,170,400,000
(7)	5/28/2018	6/1/2018	$ (3,639,350,000)	$ (3,467,650,000)	$ 4,998,700,000	$ 1,531,050,000
(8)	6/4/2018	6/8/2018	$ 1,464,750,000	$ (2,002,900,000)	$ 4,998,700,000	$ 2,995,800,000
(9)	6/11/2018	6/15/2018	$ 6,229,050,000	$ 4,226,150,000	$ 4,998,700,000	$ 9,224,850,000
(10)	6/18/2018	6/22/2018	$ 3,724,050,000	$ 7,950,200,000	$ 4,998,700,000	$ 12,948,900,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 340,900,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: April 18, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 5/31/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
06/01/18	AUTOBAHN FUNDING CO LLC	108157	AUTOBAHN FUNDING CO L	1.890	07/02/18	99.837	30,000,000.00	29,951,175.00	0.00
						PSI Non-Trading Total	**$30,000,000.00**	**$29,951,175.00**	**$0.00**
						Totals	**$30,000,000.00**	**$29,951,175.00**	**$0.00**