



JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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January 31, 2019

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

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

FROM: Joseph Kelly 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF DECEMBER 2018

The Report of Investments for the month of December 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 December 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:JNK:en

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 NOVEMBER 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 NOVEMBER 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 NOVEMBER 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 DECEMBER 31, 2018

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/18		
At Cost	\$ 33,314,369,869	\$ 138,110,554
At Market	\$ 33,047,508,675	\$ 133,443,056
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	6.00%	18.10%
United States Government and Agency Obligations	64.83%	49.00%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.84%	0.00%
Municipal Obligations	0.08%	2.74%
Corporate and Deposit Notes	0.25%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	30.16%
1-60 days	42.25%	0.00%
61 days-1 year	9.29%	48.26%
Over 1 year	48.46%	51.74%
Weighted Average Days to Maturity	529	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 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 December 31, 2018:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	28.84%
Corporate and Deposit Notes	A-1+	P-1	F1	0.12%
	AA-	A1	AA-	0.13%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.70%
	AA-	Aa3	AA-	0.30%
U.S. Agency Securities	AA+	Aaa	AAA	60.06%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.45%
U.S. Treasury Bills	AA+	Aaa	AAA	4.32%
				<u>100.00%</u>

<u>SPI</u>				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	30.16%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.74%
Negotiable Certificates of Deposit	A-1	P-1	F1+	18.10%
U.S. Agency Securities	AA+	Aaa	AAA	49.00%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
DECEMBER 31, 2018

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 12/31/18	\$ 33,314,369,869
Market Value at 12/31/18	\$ 33,047,508,675
Average Daily Balance	\$ 32,424,105,058
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ -
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 58,919,906
Earnings for the Past 12 Months	\$ 568,085,213
Earnings Rate for the Month	2.13%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF DECEMBER 31, 2018

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 27,705,001.98
Bank of the West - Concentration	\$ 121,138,588.20 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 101,229,450.63 (B)
Union Bank- Concentration	\$ 470,726.18
Wells Fargo - Concentration	<u>\$ 1,193,186.43</u>
Total Ledger Balance for all Banks	<u><u>\$ 251,736,953.42</u></u>

(A) \$120.26 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 DECEMBER 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 December 2018

Total Deposits	\$ 9,372,394,315.94
Total Disbursements	\$ 6,587,236,895.42
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2018	1.50

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>				<u>Available Cash</u>
January	\$ 10,674,708,000.00	\$	4,149,900,000.00	\$ 6,424,200,000.00	\$ 8,400,408,000.00
February	\$ 3,422,044,000.00	\$	3,568,100,000.00	\$ 4,631,200,000.00	\$ 10,759,352,000.00
March	\$ 895,942,000.00	\$	5,254,600,000.00	\$ 4,989,800,000.00	\$ 11,920,094,000.00
April	\$ 146,286,000.00	\$	8,441,300,000.00	\$ 5,886,100,000.00	\$ 14,621,580,000.00
May	\$ 458,500,000.00	\$	3,188,100,000.00	\$ 5,767,800,000.00	\$ 12,500,380,000.00
June	\$ 404,750,000.00	\$	3,730,000,000.00	\$ 5,766,300,000.00	\$ 10,868,830,000.00

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 December 2018, the Treasurer placed \$297.66 million in the Bank of the West Money Market Plus Account and \$241.96 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$120.26 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.

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.

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

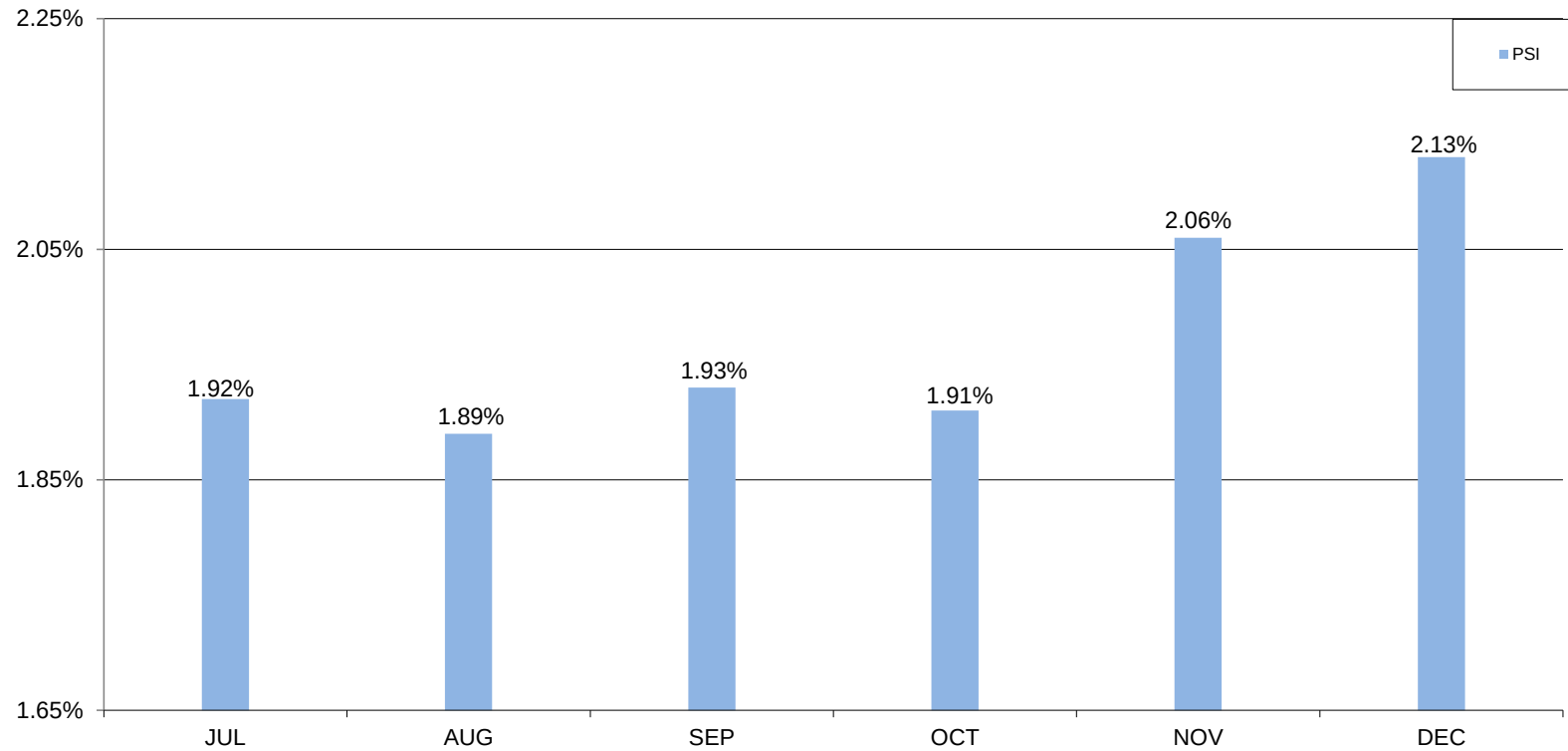
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 12/31/2018
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
	TOTAL COST		TOTAL COST	
12/1/2018	\$	30,641,224,122.04	\$	163,365,516.79
12/2/2018		30,641,224,122.04		163,110,516.79
12/3/2018		30,532,038,651.81		163,110,516.79
12/4/2018		30,857,638,054.70		163,110,516.79
12/5/2018		30,795,742,648.98		163,110,516.79
12/6/2018		31,258,432,179.99		163,110,516.79
12/7/2018		31,332,978,671.97		163,110,516.79
12/8/2018		31,332,978,671.97		163,110,516.79
12/9/2018		31,332,978,671.97		163,110,516.79
12/10/2018		32,167,524,118.24		163,110,516.79
12/11/2018		32,567,089,434.11		163,110,516.79
12/12/2018		32,974,418,706.11		163,110,516.79
12/13/2018		32,983,509,124.99		163,110,516.79
12/14/2018		32,868,537,891.30		163,110,516.79
12/15/2018		32,868,537,891.30		163,110,516.79
12/16/2018		32,868,537,891.30		163,110,516.79
12/17/2018		32,952,838,894.62		163,110,516.79
12/18/2018		33,326,314,007.43		163,110,516.79
12/19/2018		33,436,061,241.23		163,110,516.79
12/20/2018		32,214,833,443.35		163,110,516.79
12/21/2018		32,794,062,081.90		163,110,516.79
12/22/2018		32,794,062,081.90		163,110,516.79
12/23/2018		32,794,062,081.90		163,110,516.79
12/24/2018		32,751,723,733.41		163,110,516.79
12/25/2018		32,751,723,733.41		163,110,516.79
12/26/2018		32,865,098,280.90		163,110,516.79
12/27/2018		34,124,390,887.90		163,110,516.79
12/28/2018		33,668,108,533.16		138,110,516.79
12/29/2018		33,668,108,533.16		138,110,516.79
12/30/2018		33,668,108,533.16		138,110,516.79
12/31/2018		33,314,369,868.59		138,110,553.71
	\$	32,424,105,057.70	\$	159,892,937.34

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



Note: Earnings rate is gross of any management fees.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$34,507,045	\$243,665
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	24,412,861	37
Prior Accrual Adjustment		-
Total Revenues	<u>\$58,919,906</u>	<u>\$243,702</u>
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,744
	-	\$5,744
NET INCOME	<u>\$58,919,906</u>	<u>\$237,958</u>

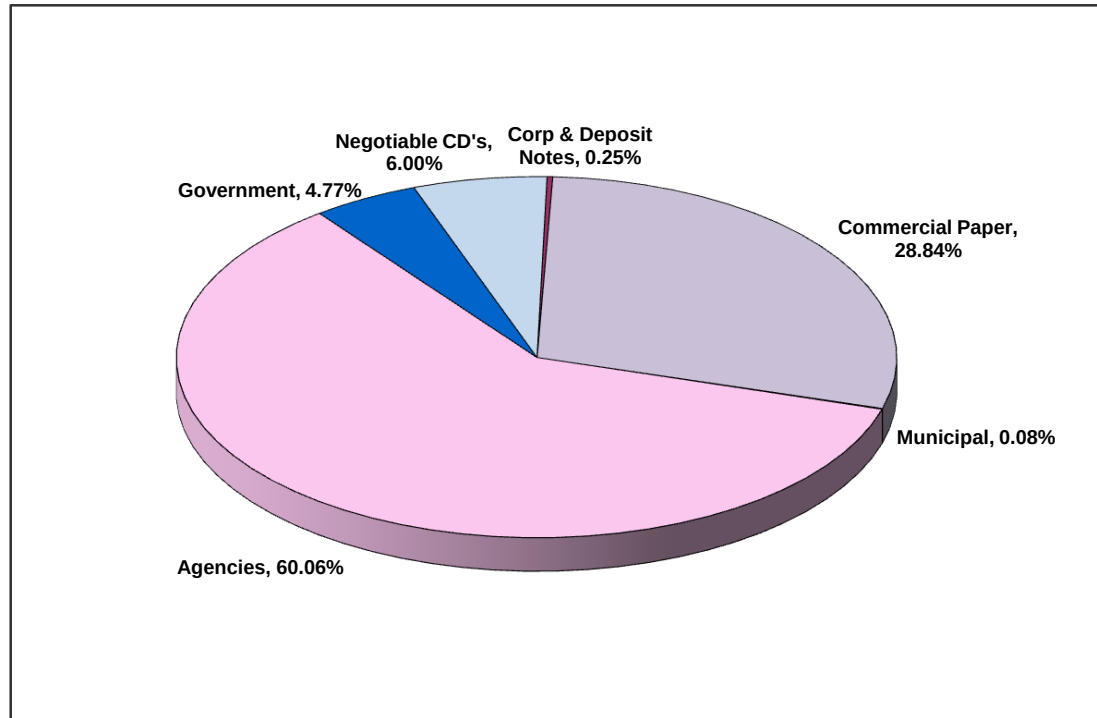
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	42.92%	
Los Angeles County and Related Entities	49.12%	
Consolidated Sanitation Districts		2.45%
Metropolitan Transportation Authority		1.38%
Miscellaneous Agencies Pooled Investments		1.36%
South Coast Air Quality Management District		2.35%
Miscellaneous		0.01%
Subtotal	<u>92.04%</u>	<u>7.55%</u>
County Bond Proceeds and Repayment Funds		0.41%
Grand Total	<u>92.04%</u>	<u>7.96%</u>

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



In Thousands	
Negotiable CD's	2,000,004
Corp & Deposit Notes	84,334
Bankers Acceptance	-
Commercial Paper	9,606,441
Municipal	25,000
Agencies	20,009,420
Other	-
Government	1,589,171
Total	\$ 33,314,370

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109574	FHLB 3.23 (CALLABLE	12/27/18	12/27/23	3.23	25,000,000.00	25,000,000.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109591	FHLB 3.25 (CALLABLE	12/28/18	12/28/23	3.25	25,000,000.00	25,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
FHLB TOTAL						50,000,000.00	50,000,000.00	-		
NTRD	109447	FHLB D-N	12/6/18	1/24/19	2.34	50,000,000.00	49,840,750.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109448	FHLB D-N	12/6/18	1/24/19	2.34	50,000,000.00	49,840,750.00	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109449	FHLB D-N	12/6/18	1/24/19	2.34	50,000,000.00	49,840,750.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109474	FHLB D-N	12/10/18	1/18/19	2.35	50,000,000.00	49,872,979.17	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109475	FHLB D-N	12/10/18	1/18/19	2.35	50,000,000.00	49,872,979.17	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109476	FHLB D-N	12/10/18	1/22/19	2.35	50,000,000.00	49,859,652.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109477	FHLB D-N	12/10/18	1/22/19	2.35	50,000,000.00	49,859,652.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109478	FHLB D-N	12/10/18	1/7/19	2.30	50,000,000.00	49,910,555.56	-	CITIBANK	MFR SEC- INC
NTRD	109479	FHLB D-N	12/10/18	1/7/19	2.30	50,000,000.00	49,910,555.56	-	CITIBANK	MFR SEC- INC
NTRD	109485	FHLB D-N	12/11/18	1/16/19	2.34	50,000,000.00	49,883,000.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109486	FHLB D-N	12/11/18	1/16/19	2.34	50,000,000.00	49,883,000.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109576	FHLB D-N	12/21/18	1/15/19	2.36	50,000,000.00	49,918,055.56	-	CITIBANK	MFR SEC- INC
NTRD	109577	FHLB D-N	12/21/18	1/15/19	2.36	50,000,000.00	49,918,055.56	-	CITIBANK	MFR SEC- INC
NTRD	109578	FHLB D-N	12/21/18	12/31/18	2.34	50,000,000.00	49,967,500.00	-	CITIBANK	MORGAN KEEGAN & CO
NTRD	109579	FHLB D-N	12/21/18	12/31/18	2.34	50,000,000.00	49,967,500.00	-	CITIBANK	MORGAN KEEGAN & CO
NTRD	109580	FHLB D-N	12/21/18	1/31/19	2.39	50,000,000.00	49,863,902.78	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109581	FHLB D-N	12/21/18	1/31/19	2.39	50,000,000.00	49,863,902.78	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109619	FHLB D-N	12/27/18	1/31/19	2.39	50,000,000.00	49,883,819.44	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109620	FHLB D-N	12/27/18	01/31/19	2.39	50,000,000.00	49,883,819.44	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109621	FHLB D-N	12/27/18	01/30/19	2.39	50,000,000.00	49,887,138.89	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109622	FHLB D-N	12/27/18	01/30/19	2.39	50,000,000.00	49,887,138.89	-	CITIBANK	FTN FINANCIAL CAP MKTS
FHLB DISC TOTAL						1,050,000,000.00	1,047,615,458.36	-		
NTRD	109359	FHLMC 3.30 (CALLABL	12/17/18	06/17/22	3.30	25,000,000.00	25,000,000.00	-	CITIBANK	BB&T CAP MKTS
FHLMC TOTAL						25,000,000.00	25,000,000.00	-		
NTRD	109414	CAFCO LLC CP	12/03/18	01/18/19	2.46	50,000,000.00	49,842,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109420	CRC FUNDING LLC CP	12/03/18	01/17/19	2.46	50,000,000.00	49,846,250.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109424	AUTOBAHN FUNDING CO	12/03/18	01/03/19	2.30	50,000,000.00	49,900,972.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109425	ATLANTIC ASSET SEC	12/03/18	01/07/19	2.33	50,000,000.00	49,886,736.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109426	CANADIAN IMP BK OF	12/03/18	01/15/19	2.42	50,000,000.00	49,855,472.22	-	CITIBANK	MFR SEC- INC
NTRD	109427	CHEVRON CORP CP	12/03/18	01/11/19	2.31	50,000,000.00	49,874,875.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109428	CRC FUNDING LLC CP	12/03/18	02/21/19	2.74	50,000,000.00	49,695,555.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109429	SHEFFIELD RECEIVABL	12/03/18	02/12/19	2.63	50,000,000.00	49,740,652.78	-	CITIBANK	MFR SEC- INC
NTRD	109430	CHEVRON CORP CP	12/03/18	01/17/19	2.38	17,334,000.00	17,282,431.35	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109435	EXXON MOBIL CORP CP	12/04/18	01/02/19	2.31	50,000,000.00	49,906,958.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109438	AUTOBAHN FUNDING CO	12/04/18	12/19/18	2.24	50,000,000.00	49,953,333.33	-	CITIBANK	MFR SEC- INC
NTRD	109439	AUTOBAHN FUNDING CO	12/04/18	01/04/19	2.30	50,000,000.00	49,900,972.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109440	EXXON MOBIL CORP CP	12/04/18	01/03/19	2.31	50,000,000.00	49,903,750.00	-	CITIBANK	PIPER JAFFRAY & CO

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NTRD	109441	COCA COLA CO CP	12/04/18	02/01/19	2.52	50,000,000.00	49,793,500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109442	SHEFFIELD RECEIVABL	12/04/18	01/23/19	2.55	50,000,000.00	49,822,916.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109443	CRC FUNDING LLC CP	12/04/18	01/23/19	2.48	50,000,000.00	49,827,777.78	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109450	REGENCY MARKETS NO.	12/06/18	01/10/19	2.54	50,000,000.00	49,876,527.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109451	REGENCY MARKETS NO.	12/06/18	01/10/19	2.54	45,533,000.00	45,420,558.79	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109455	LA FAYETTE ASSET SE	12/06/18	12/07/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109456	LA FAYETTE ASSET SE	12/06/18	12/07/18	2.25	18,000,000.00	17,998,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109458	EMERSON ELECTRIC CO	12/07/18	01/02/19	2.35	40,000,000.00	39,932,111.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109459	LA FAYETTE ASSET SE	12/07/18	12/10/18	2.26	27,156,000.00	27,150,885.62	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109460	NATIXIS NY BRANCH C	12/07/18	12/10/18	2.16	50,000,000.00	49,991,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109461	CAFECO LLC CP	12/07/18	01/17/19	2.48	47,931,000.00	47,795,621.55	-	CITIBANK	MFR SEC- INC
NTRD	109462	REGENCY MARKETS NO.	12/10/18	01/08/19	2.55	50,000,000.00	49,897,291.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109463	REGENCY MARKETS NO.	12/10/18	01/08/19	2.55	50,000,000.00	49,897,291.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109464	CRC FUNDING LLC CP	12/10/18	01/24/19	2.50	50,000,000.00	49,843,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109465	CRC FUNDING LLC CP	12/10/18	01/24/19	2.50	25,000,000.00	24,921,875.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109466	CAFECO LLC CP	12/10/18	01/24/19	2.50	50,000,000.00	49,843,750.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109467	CAFECO LLC CP	12/10/18	01/24/19	2.50	24,100,000.00	24,024,687.50	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109468	AUTOBAHN FUNDING CO	12/10/18	01/09/19	2.32	30,000,000.00	29,942,000.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109469	TORONTO DOMINION BA	12/10/18	01/09/19	2.33	50,000,000.00	49,902,916.67	-	CITIBANK	MFR SEC- INC
NTRD	109470	EXXON MOBIL CORP CP	12/10/18	01/04/19	2.37	50,000,000.00	49,917,708.33	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109471	EXXON MOBIL CORP CP	12/10/18	12/31/18	2.29	50,000,000.00	49,933,208.33	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109472	EXXON MOBIL CORP CP	12/10/18	12/31/18	2.29	50,000,000.00	49,933,208.33	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109480	LA FAYETTE ASSET SE	12/10/18	12/11/18	2.21	50,000,000.00	49,996,930.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109481	LA FAYETTE ASSET SE	12/10/18	12/11/18	2.21	25,000,000.00	24,998,465.28	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109482	CHEVRON CORP CP	12/10/18	01/16/19	2.37	50,000,000.00	49,878,208.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109483	CRC FUNDING LLC CP	12/10/18	12/28/18	2.40	50,000,000.00	49,940,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109484	NATIXIS NY BRANCH C	12/10/18	01/31/19	2.52	40,415,000.00	40,267,889.40	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109487	ATLANTIC ASSET SEC	12/11/18	01/16/19	2.38	35,000,000.00	34,916,700.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109488	NESTLE CAPITAL CORP	12/11/18	01/18/19	2.44	50,000,000.00	49,871,222.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109489	NESTLE CAPITAL CORP	12/11/18	01/17/19	2.44	50,000,000.00	49,874,611.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109490	NESTLE CAPITAL CORP	12/11/18	01/16/19	2.44	50,000,000.00	49,878,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109491	THUNDER BAY FUNDING	12/11/18	01/22/19	2.51	45,500,000.00	45,366,760.83	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109492	ATLANTIC ASSET SEC	12/11/18	01/29/19	2.53	49,000,000.00	48,831,263.06	-	CITIBANK	MFR SEC- INC
NTRD	109493	LA FAYETTE ASSET SE	12/11/18	12/12/18	2.21	50,000,000.00	49,996,930.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109494	LA FAYETTE ASSET SE	12/11/18	12/12/18	2.21	11,605,000.00	11,604,287.58	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109495	EXXON MOBIL CORP CP	12/11/18	01/02/19	2.32	34,000,000.00	33,951,795.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109496	CHEVRON CORP CP	12/11/18	01/28/19	2.40	50,000,000.00	49,840,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109497	THUNDER BAY FUNDING	12/11/18	02/15/19	2.68	40,000,000.00	39,803,466.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109498	TORONTO DOMINION BA	12/11/18	01/11/19	2.33	50,000,000.00	49,899,680.56	-	CITIBANK	MFR SEC- INC
NTRD	109499	TORONTO DOMINION BA	12/11/18	01/11/19	2.33	11,916,000.00	11,892,091.87	-	CITIBANK	MFR SEC- INC
NTRD	109500	EXXON MOBIL CORP CP	12/12/18	01/03/19	2.34	50,000,000.00	49,928,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109501	EMERSON ELECTRIC CO	12/12/18	01/09/19	2.37	50,000,000.00	49,907,833.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109502	ATLANTIC ASSET SEC	12/12/18	01/17/19	2.38	50,000,000.00	49,881,000.00	-	CITIBANK	MFR SEC- INC

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NTRD	109503	LA FAYETTE ASSET SE	12/12/18	12/13/18	2.21	50,000,000.00	49,996,930.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109504	LA FAYETTE ASSET SE	12/12/18	12/13/18	2.21	50,000,000.00	49,996,930.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109505	CRC FUNDING LLC CP	12/12/18	01/31/19	2.51	50,000,000.00	49,825,694.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109506	CRC FUNDING LLC CP	12/12/18	01/31/19	2.51	25,000,000.00	24,912,847.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109507	SHEFFIELD RECEIVABL	12/12/18	03/01/19	2.70	50,000,000.00	49,703,750.00	-	CITIBANK	MFR SEC- INC
NTRD	109508	LA FAYETTE ASSET SE	12/12/18	01/17/19	2.43	25,000,000.00	24,939,250.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109509	CHEVRON CORP CP	12/12/18	01/25/19	2.42	50,000,000.00	49,852,111.11	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109510	EXXON MOBIL CORP CP	12/12/18	01/04/19	2.34	50,000,000.00	49,925,250.00	-	CITIBANK	MFR SEC- INC
NTRD	109511	ATLANTIC ASSET SEC	12/12/18	02/05/19	2.59	25,655,000.00	25,553,484.59	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109513	AUTOBAHN FUNDING CO	12/13/18	01/18/19	2.42	50,000,000.00	49,879,000.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109514	EMERSON ELECTRIC CO	12/13/18	01/11/19	2.39	50,000,000.00	49,903,736.11	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109515	SHEFFIELD RECEIVABL	12/13/18	02/19/19	2.63	50,000,000.00	49,751,611.11	-	CITIBANK	MFR SEC- INC
NTRD	109516	CREDIT AGRICOLE CIB	12/13/18	12/14/18	2.17	50,000,000.00	49,996,986.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109517	CREDIT AGRICOLE CIB	12/13/18	12/14/18	2.17	30,000,000.00	29,998,191.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109519	CIESCO LLC CP	12/14/18	01/04/19	2.42	43,500,000.00	43,438,592.50	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109520	LA FAYETTE ASSET SE	12/14/18	01/25/19	2.47	50,000,000.00	49,855,916.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109521	AUTOBAHN FUNDING CO	12/14/18	01/18/19	2.41	50,000,000.00	49,882,847.22	-	CITIBANK	MFR SEC- INC
NTRD	109522	REGENCY MARKETS NO.	12/14/18	01/15/19	2.58	50,000,000.00	49,885,333.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109523	REGENCY MARKETS NO.	12/14/18	01/15/19	2.58	16,916,000.00	16,877,205.97	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109526	LA FAYETTE ASSET SE	12/17/18	01/09/19	2.43	50,000,000.00	49,922,375.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109527	REGENCY MARKETS NO.	12/17/18	01/25/19	2.58	37,478,000.00	37,373,248.99	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109528	ING U.S. FUNDING LL	12/17/18	01/11/19	2.54	39,530,000.00	39,460,273.47	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109529	EMERSON ELECTRIC CO	12/17/18	01/07/19	2.43	31,500,000.00	31,455,348.75	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109530	ATLANTIC ASSET SEC	12/17/18	12/18/18	2.23	50,000,000.00	49,996,902.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109531	ATLANTIC ASSET SEC	12/17/18	12/18/18	2.23	50,000,000.00	49,996,902.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109532	LA FAYETTE ASSET SE	12/17/18	01/25/19	2.52	50,000,000.00	49,863,500.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109533	AUTOBAHN FUNDING CO	12/17/18	01/31/19	2.49	50,000,000.00	49,844,375.00	-	CITIBANK	MFR SEC- INC
NTRD	109534	CANCARA ASSET SEC L	12/17/18	12/18/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109535	EXXON MOBIL CORP CP	12/17/18	12/24/18	2.33	45,229,000.00	45,208,508.75	-	CITIBANK	MFR SEC- INC
NTRD	109536	REGENCY MARKETS NO.	12/18/18	01/15/19	2.54	43,226,000.00	43,140,604.64	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109537	LA FAYETTE ASSET SE	12/18/18	01/08/19	2.43	25,000,000.00	24,964,562.50	-	CITIBANK	MFR SEC- INC
NTRD	109538	LA FAYETTE ASSET SE	12/18/18	01/10/19	2.45	25,000,000.00	24,960,868.06	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109539	ATLANTIC ASSET SEC	12/18/18	01/07/19	2.43	50,000,000.00	49,932,500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109540	ATLANTIC ASSET SEC	12/18/18	01/17/19	2.51	50,000,000.00	49,895,416.67	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109541	EXXON MOBIL CORP CP	12/18/18	01/28/19	2.45	50,000,000.00	49,860,486.11	-	CITIBANK	MFR SEC- INC
NTRD	109542	NATIXIS NY BRANCH C	12/18/18	12/24/18	2.29	50,000,000.00	49,980,916.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109543	NATIXIS NY BRANCH C	12/18/18	12/24/18	2.29	50,000,000.00	49,980,916.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109544	ATLANTIC ASSET SEC	12/18/18	12/19/18	2.23	50,000,000.00	49,996,902.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109545	ATLANTIC ASSET SEC	12/18/18	12/19/18	2.23	21,180,000.00	21,178,688.02	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109546	SHEFFIELD RECEIVABL	12/18/18	01/31/19	2.55	50,000,000.00	49,844,166.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109547	CANCARA ASSET SEC L	12/18/18	12/19/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109548	CANCARA ASSET SEC L	12/18/18	12/19/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109549	CANCARA ASSET SEC L	12/18/18	12/19/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	109550	CANCARA ASSET SEC L	12/18/18	12/19/18	2.25	50,000,000.00	49,996,875.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109551	LA FAYETTE ASSET SE	12/18/18	03/07/19	2.80	26,147,000.00	25,986,341.21	-	CITIBANK	MFR SEC- INC
NTRD	109552	AUTOBAHN FUNDING CO	12/19/18	12/26/18	2.36	50,000,000.00	49,977,055.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109553	AUTOBAHN FUNDING CO	12/19/18	01/23/19	2.45	50,000,000.00	49,880,902.78	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109554	NATIXIS NY BRANCH C	12/19/18	12/20/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109555	NATIXIS NY BRANCH C	12/19/18	12/20/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109556	NATIXIS NY BRANCH C	12/19/18	12/20/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109557	NATIXIS NY BRANCH C	12/19/18	12/20/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109558	SHEFFIELD RECEIVABL	12/19/18	01/30/19	2.53	50,000,000.00	49,852,416.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109559	ATLANTIC ASSET SEC	12/19/18	01/17/19	2.50	50,000,000.00	49,899,305.56	-	CITIBANK	MFR SEC- INC
NTRD	109560	EMERSON ELECTRIC CO	12/19/18	01/08/19	2.47	50,000,000.00	49,931,388.89	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109561	SHEFFIELD RECEIVABL	12/19/18	01/24/19	2.52	50,000,000.00	49,874,000.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109562	LA FAYETTE ASSET SE	12/19/18	03/07/19	2.80	16,403,000.00	16,303,488.47	-	CITIBANK	MFR SEC- INC
NTRD	109564	ATLANTIC ASSET SEC	12/20/18	01/22/19	2.52	50,000,000.00	49,884,500.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109565	THUNDER BAY FUNDING	12/20/18	01/04/19	2.52	27,000,000.00	26,971,650.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109566	ATLANTIC ASSET SEC	12/20/18	01/22/19	2.55	50,000,000.00	49,883,125.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109567	AUTOBAHN FUNDING CO	12/20/18	01/10/19	2.45	35,000,000.00	34,949,979.17	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109568	TORONTO DOMINION BA	12/20/18	01/30/19	2.53	50,000,000.00	49,855,930.56	-	CITIBANK	MFR SEC- INC
NTRD	109569	ATLANTIC ASSET SEC	12/20/18	01/10/19	2.55	6,000,000.00	5,991,075.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109570	AUTOBAHN FUNDING CO	12/20/18	01/14/19	2.45	50,000,000.00	49,914,930.56	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109571	SHEFFIELD RECEIVABL	12/20/18	02/21/19	2.65	43,216,000.00	43,015,585.80	-	CITIBANK	MFR SEC- INC
NTRD	109572	SHEFFIELD RECEIVABL	12/21/18	01/16/19	2.59	50,000,000.00	49,906,472.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109573	THUNDER BAY FUNDING	12/21/18	02/05/19	2.62	50,000,000.00	49,832,611.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109582	NATIXIS NY BRANCH C	12/21/18	12/24/18	2.36	50,000,000.00	49,990,166.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109583	NATIXIS NY BRANCH C	12/21/18	12/24/18	2.36	50,000,000.00	49,990,166.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109584	ATLANTIC ASSET SEC	12/21/18	01/31/19	2.50	50,000,000.00	49,857,638.89	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109585	SHEFFIELD RECEIVABL	12/21/18	02/22/19	2.68	50,000,000.00	49,765,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109586	ATLANTIC ASSET SEC	12/21/18	01/22/19	2.53	41,805,000.00	41,710,985.20	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109587	CANADIAN IMP BK OF	12/21/18	01/23/19	2.50	50,000,000.00	49,885,416.67	-	CITIBANK	MFR SEC- INC
NTRD	109588	EMERSON ELECTRIC CO	12/21/18	01/25/19	2.50	39,500,000.00	39,403,993.06	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109589	CAFCO LLC CP	12/21/18	03/19/19	2.79	33,984,000.00	33,752,229.12	-	CITIBANK	MFR SEC- INC
NTRD	109592	THUNDER BAY FUNDING	12/24/18	01/11/19	2.51	35,000,000.00	34,956,075.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109593	NATIXIS NY BRANCH C	12/24/18	12/31/18	2.38	50,000,000.00	49,976,861.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109594	CIESCO LLC CP	12/24/18	02/04/19	2.68	40,000,000.00	39,874,933.33	-	CITIBANK	MFR SEC- INC
NTRD	109595	REGENCY MARKETS NO.	12/24/18	01/10/19	2.57	31,791,000.00	31,752,418.09	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109596	ATLANTIC ASSET SEC	12/24/18	01/22/19	2.53	50,000,000.00	49,898,097.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109597	TORONTO DOMINION BA	12/24/18	01/30/19	2.53	30,000,000.00	29,921,991.67	-	CITIBANK	MFR SEC- INC
NTRD	109598	CAFCO LLC CP	12/24/18	03/20/19	2.81	16,543,000.00	16,431,950.52	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109599	SHEFFIELD RECEIVABL	12/26/18	02/07/19	2.54	50,000,000.00	49,848,305.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109600	TORONTO DOMINION BA	12/26/18	02/01/19	2.53	50,000,000.00	49,869,986.11	-	CITIBANK	MFR SEC- INC
NTRD	109601	THUNDER BAY FUNDING	12/26/18	01/22/19	2.49	40,000,000.00	39,925,300.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109602	AUTOBAHN FUNDING CO	12/26/18	02/01/19	2.48	50,000,000.00	49,872,555.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109603	AUTOBAHN FUNDING CO	12/26/18	01/09/19	2.44	30,000,000.00	29,971,533.33	-	CITIBANK	GREAT PACIFIC SEC

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Group: Pooled Surplus Investments
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Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109604	EMERSON ELECTRIC CO	12/26/18	01/17/19	2.45	22,000,000.00	21,967,061.11	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109605	SHEFFIELD RECEIVABL	12/26/18	02/08/19	2.55	50,000,000.00	49,844,166.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109606	AUTOBAHN FUNDING CO	12/26/18	02/01/19	2.48	15,000,000.00	14,961,766.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109607	TORONTO DOMINION BA	12/26/18	02/05/19	2.53	25,000,000.00	24,927,965.28	-	CITIBANK	MFR SEC- INC
NTRD	109608	CAFCO LLC CP	12/26/18	03/20/19	2.80	7,004,000.00	6,958,240.53	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109609	LA FAYETTE ASSET SE	12/27/18	01/31/19	2.52	50,000,000.00	49,877,500.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109610	ATLANTIC ASSET SEC	12/27/18	01/25/19	2.51	50,000,000.00	49,898,902.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109611	THUNDER BAY FUNDING	12/27/18	02/07/19	2.54	25,000,000.00	24,925,916.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109623	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109624	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109625	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109626	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109627	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109628	NATIXIS NY BRANCH C	12/27/18	12/28/18	2.36	50,000,000.00	49,996,722.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109629	AUTOBAHN FUNDING CO	12/27/18	02/04/19	2.49	50,000,000.00	49,865,125.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109630	ATLANTIC ASSET SEC	12/27/18	01/03/19	2.45	50,000,000.00	49,976,180.56	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109631	AUTOBAHN FUNDING CO	12/27/18	02/01/19	2.48	50,000,000.00	49,876,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109632	ATLANTIC ASSET SEC	12/27/18	01/10/19	2.50	25,000,000.00	24,975,694.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109633	SHEFFIELD RECEIVABL	12/27/18	02/14/19	2.56	50,000,000.00	49,825,777.78	-	CITIBANK	MFR SEC- INC
NTRD	109634	JUPITER SEC COMPANY	12/27/18	01/25/19	2.50	50,000,000.00	49,899,305.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109635	AUTOBAHN FUNDING CO	12/27/18	01/10/19	2.45	50,000,000.00	49,952,361.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109636	CAFCO LLC CP	12/27/18	03/29/19	2.80	24,750,000.00	24,572,900.00	-	CITIBANK	MFR SEC- INC
NTRD	109637	ATLANTIC ASSET SEC	12/27/18	01/14/19	2.50	30,755,000.00	30,716,556.25	-	CITIBANK	MFR SEC- INC
NTRD	109641	NATIXIS NY BRANCH C	12/28/18	12/31/18	2.36	50,000,000.00	49,990,166.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109642	TORONTO DOMINION BA	12/28/18	02/15/19	2.61	50,000,000.00	49,822,375.00	-	CITIBANK	MFR SEC- INC
NTRD	109643	CIESCO LLC CP	12/28/18	04/02/19	2.82	5,466,000.00	5,425,323.85	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109644	CIESCO LLC CP	12/31/18	04/02/19	2.82	25,000,000.00	24,819,833.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109646	TORONTO DOMINION BA	12/31/18	02/04/19	2.53	50,000,000.00	49,877,013.89	-	CITIBANK	MFR SEC- INC
CPD TOTAL						7,299,068,000.00	7,284,289,603.46	-		
NTRD	109452	UST BILL	12/06/18	12/26/18	2.26	50,000,000.00	49,937,222.22	-	CITIBANK	CITIGROUP GLOBAL MKT HLDG INC
NTRD	109453	UST BILL	12/06/18	12/26/18	2.26	50,000,000.00	49,937,222.22	-	CITIBANK	CITIGROUP GLOBAL MKT HLDG INC
NTRD	109590	UST BILL	12/21/18	06/20/19	2.46	50,000,000.00	49,382,211.81	-	CITIBANK	MFR SEC- INC
NTRD	109612	UST BILL	12/27/18	06/27/19	2.46	50,000,000.00	49,378,166.66	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109613	UST BILL	12/27/18	06/27/19	2.46	50,000,000.00	49,378,166.66	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109614	UST BILL	12/27/18	12/05/19	2.51	50,000,000.00	48,803,072.92	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	109615	UST BILL	12/27/18	12/05/19	2.51	50,000,000.00	48,803,072.92	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	109616	UST BILL	12/27/18	03/28/19	2.38	50,000,000.00	49,699,194.44	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109617	UST BILL	12/27/18	03/28/19	2.38	50,000,000.00	49,699,194.44	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109638	UST BILL	12/27/18	02/19/19	2.36	50,000,000.00	49,823,000.00	-	CITIBANK	MFR SEC- INC
NTRD	109639	UST BILL	12/27/18	02/19/19	2.36	50,000,000.00	49,823,000.00	-	CITIBANK	MFR SEC- INC
US TBILLS TOTAL						550,000,000.00	544,663,524.29	-		

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 Group: Pooled Surplus Investments
 For the Period: December 1, 2018 to December 31, 2018
 Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109423	SVENSKA HANDELSBANK	12/03/18	03/01/19	2.68	50,000,000.00	50,001,214.30	-	CITIBANK	MFR SEC- INC
NTRD	109431	DNB BANK ASA NY CD	12/03/18	01/02/19	2.31	50,000,000.00	50,000,000.00	-	CITIBANK	MIZUHO SEC INC
NTRD	109432	BANK OF MONTREAL CH	12/03/18	01/18/19	2.45	50,000,000.00	50,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109433	TORONTO DOMINION BA	12/03/18	02/01/19	2.50	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109436	BANK OF MONTREAL CH	12/04/18	01/02/19	2.38	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109437	BANK OF MONTREAL CH	12/04/18	01/02/19	2.38	50,000,000.00	50,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109444	BANK OF MONTREAL CH	12/04/18	02/01/19	2.54	50,000,000.00	50,000,816.06	-	CITIBANK	MFR SEC- INC
NTRD	109454	CREDIT AGRICOLE CIB	12/06/18	03/05/19	2.70	50,000,000.00	50,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109473	NORDEA BANK ABP NY	12/10/18	01/11/19	2.35	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109512	TORONTO DOMINION BA	12/12/18	02/11/19	2.60	50,000,000.00	50,000,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109524	BANK OF MONTREAL CH	12/14/18	01/18/19	2.48	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109563	BANK OF MONTREAL CH	12/19/18	01/02/19	2.45	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109618	NORDEA BANK ABP NY	12/27/18	03/29/19	2.79	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109640	CREDIT AGRICOLE CIB	12/27/18	03/29/19	2.77	50,000,000.00	50,001,268.83	-	CITIBANK	MFR SEC- INC
NTRD	109645	ROYAL BANK OF CANAD	12/31/18	06/28/19	2.79	50,000,000.00	50,000,000.00	-	CITIBANK	RBC CAP MKTS LLC
YANK1 TOTAL						750,000,000.00	750,003,299.19	-		
NTRD-PSI NON-TRADING TOTAL						9,724,068,000.00	9,701,571,885.30	-		
PSI TOTAL						9,724,068,000.00	9,701,571,885.30	-		

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	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	2,000,004,319.22	2,000,297,500.00	\$293,180.78	25,000,000.00	24,906,250.00	(\$93,750.00)
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	9,606,440,537.60	9,605,735,914.73	(\$704,622.87)	0.00	0.00	\$0.00
Governments	1,589,170,709.58	1,584,575,000.00	(\$4,595,709.58)	0.00	0.00	\$0.00
Agencies	20,009,420,066.37	19,747,819,201.72	(\$261,600,864.65)	67,669,263.76	63,095,516.24	(\$4,573,747.52)
Municipals	25,000,000.00	25,000,000.00	\$0.00	3,790,000.00	3,790,000.00	\$0.00
Corp. & Deposit Notes	84,334,235.82	84,081,058.40	(\$253,177.42)	0.00	0.00	\$0.00
Repurchase Agreements	0.00	0.00	\$0.00	0.00	0.00	\$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	\$0.00
Other	0.00	0.00	0.00	41,651,289.95	41,651,289.95	\$0.00
TOTAL	<u>\$33,314,369,868.59</u>	<u>\$33,047,508,674.85</u>	<u>(\$266,861,193.74)</u>	<u>\$138,110,553.71</u>	<u>\$133,443,056.19</u>	<u>(\$4,667,497.52)</u>

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 December 31, 2018
Attachment IXa**

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>NTRD-PSI NON-TRADING</u>						
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,359,853.50
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,999,205.85	24,902,500.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,498,594.34	43,330,350.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,997,324.28	24,892,000.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,997,324.28	24,892,000.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,997,324.28	24,892,000.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,989,733.07	24,723,750.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,723,750.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,723,750.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,781,600.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,781,600.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,631,000.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25,000,000.00	24,999,322.54	24,982,000.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,684,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,684,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,659,530.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,908,518.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,978,684.93	49,032,500.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,708,000.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,994,622.68	24,684,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,387,319.78	12,152,607.60
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,405,801.24	19,038,104.40
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,718,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,993,229.92	49,449,500.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,533,563.00	47,016,584.60
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,958,500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,299,500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,479,250.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,992,094.47	49,299,500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,299,500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,988,608.98	24,512,250.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,609,000.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,609,000.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,218,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,587,732.21	32,944,464.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,479,747.64	34,807,395.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,981,599.10	48,948,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,988,499.45	24,474,250.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,427,913.12	25,924,155.60
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,982,049.34	29,369,100.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,639,500.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,742,822.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,639,500.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,639,500.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,639,500.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,614,869.06	45,915,472.20
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,988,321.47	24,511,250.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,988,321.47	24,511,250.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,686,024.82	20,274,468.70
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,979,363.54	24,516,250.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,302,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,651,000.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,651,000.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,291,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,995,825.16	26,521,830.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,990,431.71	24,557,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,987,829.12	29,468,700.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,595,023.54	23,296,032.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,639,150.61	44,586,355.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,982,194.71	24,417,500.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,985,995.11	24,495,750.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,004.89	24,495,750.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,011.82	24,495,750.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,985,874.91	29,394,900.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,641,500.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,992,125.63	48,346,830.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,500,250.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,985,521.02	32,340,330.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,820,540.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,497,324.57	40,946,805.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,195,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,579,500.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,579,500.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,791,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,597,750.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,431,781.40
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,579,500.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,494,140.14	35,041,695.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,784,044.97	27,223,428.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,672,500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,336,250.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,070,750.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,271.47	27,441,347.25
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,993,332.42	24,284,750.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,107,270.71	31,131,346.40
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,985,959.63	24,284,750.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,330,750.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,330,750.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,330,750.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,330,750.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,986,584.02	24,284,750.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,162,979.64	10,855,283.25
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,497.84	22,680,619.85
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,918.32	31,409,207.20
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,986,205.50	48,463,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,986,632.46	48,916,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,964,127.41	41,805,030.00

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102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,988,874.38	24,621,000.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,113,373.74	25,728,945.00
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	48,564,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,442,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,994,318.95	24,442,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,994,367.08	48,564,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,435.34	22,111,189.20
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	48,610,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,211,777.75
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,977,036.28	24,446,500.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,908,366.47	38,096,012.80
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,937,538.13	24,475,750.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	49,174,000.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	49,186,000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,989,854.80	49,383,500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,996,753.50	15,802,720.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,752,200.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,887,800.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,996,565.80
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,825,146.85	49,121,500.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,779,717.06	5,698,094.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,736,720.09	33,281,685.80
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,954,088.01	13,754,020.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,630,750.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,630,750.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,721,400.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,721,400.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,721,400.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,977,821.39	41,573,633.60
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,835,300.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,770,250.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,569,200.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	39,342,800.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,704,101.85
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,602,750.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,682,200.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,761,650.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,388,400.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,559,685.55
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,365,557.52	21,966,417.60
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,679,000.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,679,000.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,972,702.24	39,452,400.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,677,800.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,629,188.31	23,342,077.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,726,600.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,679,750.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,679,750.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,342,345.77	23,951,482.80

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106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,575,250.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,227.34	10,692,463.95
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,627,750.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	21,032,098.50
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,818,967.76	28,601,173.90
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,818,200.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,818,200.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,909,100.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,991,728.81	9,950,000.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,870,250.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	25,004,250.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,395,701.85
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	33,980,620.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,761,455.00
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	25,021,000.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,030,500.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,507,677.80
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,909,321.20
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,246,703.50
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,017,800.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,017,800.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,017,800.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,017,800.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,642,132.50
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,082,000.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,080,745.92	8,121,551.60
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,102,750.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,110,970.00
FFCB TOTAL				4,836,654,000.00	4,835,397,347.93	4,760,621,815.00
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,773,750.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,676,000.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,223.36	5,892,120.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,844.68	1,178,424.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,493,606.35	33,759,630.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,540,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,989,896.54	49,081,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,463,500.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,710,160.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,379,500.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,280,220.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,529,301.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,759,500.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,219.00	28,893,828.90
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,378,400.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,986,664.84	24,359,000.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,354,000.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	40,326,795.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,646,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2018 to December 31, 2018
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,025,575.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,478,250.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,478,250.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,698,000.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,954,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,461,750.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,468,000.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,554,250.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,554,250.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,688,170.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,682,750.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,560,750.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,868,877.20	49,097,500.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,868,877.20	49,097,500.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,934,438.59	24,548,750.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,912,390.11	49,097,500.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,912,390.11	49,097,500.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,747,000.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,767,440.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,738,750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,184,720.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,993,728.43	19,823,800.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,702,500.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,345,830.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,482,750.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,652,800.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,571,750.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,556,250.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,822,500.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,625,750.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,680,000.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,685,500.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,629,500.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,618,000.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,652,250.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,695,000.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,697,750.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,694,000.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,698,000.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,856,000.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,695,250.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,700,250.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,697,500.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,700,500.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,706,000.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,692,750.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,692,750.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,712,750.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,766,750.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,776,250.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,769,750.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,778,000.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,782,250.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,812,773.84	40,138,290.50
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,809,250.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,785,000.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,782,000.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,785,000.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,786,750.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,887,250.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,799,250.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,880,150.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,794,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,934,250.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,931,721.50
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	25,005,250.00
107102	FHLB 3.02 (CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	25,006,500.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,007,250.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,007,000.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	25,008,750.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,007,500.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,009,000.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	25,004,500.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	25,007,500.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	25,009,000.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	25,002,500.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	25,000,750.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	25,001,000.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25,000,000.00	25,000,000.00	25,001,000.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,973,500.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	25,003,750.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21,150,000.00	21,150,000.00	21,153,172.50
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,003,500.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,003,500.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,006,500.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	50,003,500.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,003,500.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,003,500.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25,000,000.00	25,000,000.00	25,000,750.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15,000,000.00	14,986,542.30	15,000,150.00
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25,000,000.00	25,000,000.00	25,013,250.00
108989	FHLB 3.43 (CALLABLE	3.4300	10/30/2023	25,000,000.00	25,000,000.00	25,037,500.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,089,750.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,089,750.00
108996	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,041,500.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,089,750.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,088,500.00
109031	FHLB 3.20 (CALLABLE	3.2000	10/29/2021	25,000,000.00	25,000,000.00	25,024,500.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,073,000.00
109087	FHLB 3.55 (CALLABLE	3.5500	11/08/2023	25,000,000.00	25,000,000.00	25,042,750.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,100,250.00
109198	FHLB 3.55 (CALLABLE	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,051,500.00
109208	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,048,750.00
109209	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,048,750.00
109256	FHLB 3.00 (CALLABLE	3.0000	05/28/2020	25,000,000.00	25,000,000.00	25,018,000.00
109257	FHLB 3.20 (CALLABLE	3.2000	11/29/2021	50,000,000.00	50,000,000.00	50,101,500.00
109574	FHLB 3.23 (CALLABLE	3.2300	12/27/2023	25,000,000.00	25,000,000.00	25,015,500.00
109591	FHLB 3.25 (CALLABLE	3.2500	12/28/2023	25,000,000.00	25,000,000.00	25,005,250.00
FHLB TOTAL				3,494,720,000.00	3,494,000,472.55	3,459,450,698.40
109148	FHLB D-N	2.2600	01/14/2019	50,000,000.00	49,959,194.44	49,960,500.00
109228	FHLB D-N	2.2500	01/14/2019	50,000,000.00	49,959,375.00	49,960,500.00
109229	FHLB D-N	2.2500	01/14/2019	50,000,000.00	49,959,375.00	49,960,500.00
109302	FHLB D-N	2.2700	01/07/2019	50,000,000.00	49,981,083.33	49,983,500.00
109303	FHLB D-N	2.2700	01/07/2019	50,000,000.00	49,981,083.33	49,983,500.00
109304	FHLB D-N	2.2900	01/22/2019	50,000,000.00	49,933,208.33	49,934,000.00
109305	FHLB D-N	2.2900	01/22/2019	50,000,000.00	49,933,208.33	49,934,000.00
109326	FHLB D-N	2.2700	01/08/2019	50,000,000.00	49,977,930.56	49,980,000.00
109327	FHLB D-N	2.2700	01/08/2019	50,000,000.00	49,977,930.56	49,980,000.00
109329	FHLB D-N	2.2500	01/02/2019	50,000,000.00	49,996,875.00	50,000,000.00
109330	FHLB D-N	2.2500	01/02/2019	50,000,000.00	49,996,875.00	50,000,000.00
109344	FHLB D-N	2.2500	01/04/2019	50,000,000.00	49,990,625.00	49,993,500.00
109345	FHLB D-N	2.2500	01/04/2019	50,000,000.00	49,990,625.00	49,993,500.00
109357	FHLB D-N	2.3000	01/15/2019	50,000,000.00	49,955,277.78	49,957,000.00
109358	FHLB D-N	2.3000	01/15/2019	50,000,000.00	49,955,277.78	49,957,000.00
109376	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,958,472.22	49,960,500.00
109377	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,958,472.22	49,960,500.00
109378	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,958,472.22	49,960,500.00
109379	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,958,472.22	49,960,500.00
109410	FHLB D-N	2.3300	01/29/2019	50,000,000.00	49,909,388.89	49,911,000.00
109411	FHLB D-N	2.3300	01/30/2019	50,000,000.00	49,906,152.78	49,907,500.00
109447	FHLB D-N	2.3400	01/24/2019	50,000,000.00	49,925,250.00	49,927,500.00
109448	FHLB D-N	2.3400	01/24/2019	50,000,000.00	49,925,250.00	49,927,500.00
109449	FHLB D-N	2.3400	01/24/2019	50,000,000.00	49,925,250.00	49,927,500.00
109474	FHLB D-N	2.3450	01/18/2019	50,000,000.00	49,944,631.95	49,947,000.00
109475	FHLB D-N	2.3450	01/18/2019	50,000,000.00	49,944,631.95	49,947,000.00
109476	FHLB D-N	2.3500	01/22/2019	50,000,000.00	49,931,458.33	49,934,000.00
109477	FHLB D-N	2.3500	01/22/2019	50,000,000.00	49,931,458.33	49,934,000.00
109478	FHLB D-N	2.3000	01/07/2019	50,000,000.00	49,980,833.33	49,983,500.00
109479	FHLB D-N	2.3000	01/07/2019	50,000,000.00	49,980,833.33	49,983,500.00
109485	FHLB D-N	2.3400	01/16/2019	50,000,000.00	49,951,250.00	49,953,500.00
109486	FHLB D-N	2.3400	01/16/2019	50,000,000.00	49,951,250.00	49,953,500.00
109576	FHLB D-N	2.3600	01/15/2019	50,000,000.00	49,954,111.11	49,957,000.00
109577	FHLB D-N	2.3600	01/15/2019	50,000,000.00	49,954,111.11	49,957,000.00
109580	FHLB D-N	2.3900	01/31/2019	50,000,000.00	49,900,416.67	49,904,000.00
109581	FHLB D-N	2.3900	01/31/2019	50,000,000.00	49,900,416.67	49,904,000.00
109619	FHLB D-N	2.3900	01/31/2019	50,000,000.00	49,900,416.66	49,904,000.00

Los Angeles County Treasurer
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109620	FHLB D-N	2.3900	01/31/2019	50,000,000.00	49,900,416.66	49,904,000.00
109621	FHLB D-N	2.3900	01/30/2019	50,000,000.00	49,903,736.11	49,907,500.00
109622	FHLB D-N	2.3900	01/30/2019	50,000,000.00	49,903,736.11	49,907,500.00
FHLD TOTAL				2,000,000,000.00	1,997,906,833.31	1,998,001,500.00
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,959,966.08	49,483,500.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,959,966.08	49,483,500.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,974,750.86	49,483,500.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,974,750.86	49,483,500.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,981,695.20	49,483,500.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,981,695.20	49,483,500.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,923,979.00	49,584,000.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,923,979.00	49,584,000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,885,758.57	44,535,150.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,880,287.39	49,483,500.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,696,500.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,709,750.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,709,750.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,451,002.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,995,053.17	49,097,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,273,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,084,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,645,750.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,704,440.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,997,187.79	24,549,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,621,250.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,562,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,626,250.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,824,900.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,626,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,578,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,600,500.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,741,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,741,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,370,500.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,741,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,776,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,892,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	48,926,500.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,741,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,741,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,725,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,807,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,391,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,533,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,515,000.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,529,250.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,392,000.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,392,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,631,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,675,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,718,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,365,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,669,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,719,500.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,568,000.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,557,500.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,352.72	24,484,250.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,571,250.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	49,263,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,975,504.61	49,474,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,994,121.12	11,873,880.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,279,261.20
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,694,750.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,688,000.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,664,000.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,666,500.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,683,750.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,673,750.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,217,200.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,572,000.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,228,439.20
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,159,224.00
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,401,200.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,568,500.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,644,250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,558,500.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,235,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,564,000.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,618,500.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,561,000.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,566,000.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,568,750.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,562,750.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,618,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,594,000.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,589,500.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,592,750.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,837,500.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,629,750.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,628,250.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,631,000.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,630,500.00

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106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,616,500.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,613,250.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,569,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,616,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,655,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,663,250.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,660,500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,663,000.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,662,250.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,668,500.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,680,750.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,707,250.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,713,250.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,690,250.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,771,250.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,756,750.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,797,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,765,500.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,450,636.18	49,579,500.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,578,858.11	49,579,500.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	25,002,750.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,004,000.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	50,006,000.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	50,006,000.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	50,016,000.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	25,008,000.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	25,009,250.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	25,009,250.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,009,000.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	25,009,000.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	25,010,750.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	25,009,750.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	25,025,500.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15,000,000.00	14,960,649.66	15,005,550.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	25,010,500.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	25,008,500.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25,000,000.00	25,000,000.00	25,013,250.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	25,017,750.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/2023	25,000,000.00	25,000,000.00	25,000,250.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17,615,000.00	17,615,000.00	17,622,398.30
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,486.61	10,019,708.22
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,037,500.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25,000,000.00	25,000,000.00	25,014,000.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25,000,000.00	25,000,000.00	25,011,500.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25,000,000.00	25,000,000.00	25,012,500.00
108826	FHLMC 3.33 (CALLABL	3.3300	10/04/2023	25,000,000.00	25,000,000.00	25,014,250.00
108977	FHLMC 3.42 (CALLABL	3.4200	10/24/2023	25,000,000.00	25,000,000.00	25,031,250.00
109115	FHLMC 3.33 (CALLABL	3.3300	05/13/2022	25,000,000.00	25,000,000.00	25,041,500.00
109187	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,042,750.00

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109188	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,042,750.00
109197	FHLMC 3.57 (CALLABL	3.5700	11/16/2023	25,000,000.00	25,000,000.00	25,041,000.00
109359	FHLMC 3.30 (CALLABL	3.3000	06/17/2022	25,000,000.00	25,000,000.00	25,042,000.00
FHLM TOTAL				4,612,221,000.00	4,610,611,678.21	4,548,845,603.42
109149	FHLMC D-N	2.2700	01/18/2019	50,000,000.00	49,946,402.78	49,947,000.00
FHLM TOTAL				50,000,000.00	49,946,402.78	49,947,000.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,735,750.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,335,204.05	31,222,127.60
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,584,250.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,611,750.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,339,250.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,716,500.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,118,124.83	30,767,099.20
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,940,000.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,997,385.62	49,908,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,302,500.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,699,750.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,575,500.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,654.86	24,412,250.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,630,250.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,304,250.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,624,750.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,593,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,211,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,533,750.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,027,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,617,000.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,617,000.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,101,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,550,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,865,450.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	48,584,000.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,453,250.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,221,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,415,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	48,444,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,222,250.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,415,500.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,426,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,265,500.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,209,500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,258,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,240,750.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,079,500.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,625,750.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,334,750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,994,863.07	24,334,750.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,167,500.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,382,750.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	48,435,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,205,932.47	44,896,806.48
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,279,250.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,274,750.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,519,750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,231,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	48,462,000.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	48,400,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,077.49	33,848,850.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,416,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,126,000.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,993,468.39	49,479,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,068,500.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,309.60	48,416,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,309.60	48,416,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,117.34	13,624,262.40
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,994,359.24	48,343,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,362,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,362,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,561,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,351,500.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,372,000.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,896,404.92	49,396,000.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,896,404.92	49,396,000.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,429,346.55	10,324,751.92
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,817,568.68	49,009,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,933,944.43	49,268,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,933,944.43	49,268,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,966,972.21	24,634,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,575,917.06	48,781,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,980,360.75	49,511,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,980,360.75	49,511,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,993,322.67	16,833,740.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,517,000.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,517,000.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,517,000.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,508,577.56	32,184,397.30
FNMA TOTAL				2,672,933,000.00	2,671,602,931.49	2,613,489,984.90
109323	FNMA D-N	2.2250	01/02/2019	50,000,000.00	49,996,909.72	50,000,000.00
109324	FNMA D-N	2.2250	01/02/2019	50,000,000.00	49,996,909.72	50,000,000.00
FNMA D-N TOTAL				100,000,000.00	99,993,819.44	100,000,000.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,986,000.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,941,500.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50,000,000.00	50,000,000.00	49,948,000.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,941,000.00

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92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,941,500.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50,000,000.00	50,000,000.00	49,942,000.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,892,750.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,882,000.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,839,000.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,839,000.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,835,500.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,835,500.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,839,000.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,829,250.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,819,250.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,658,500.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,829,250.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,829,250.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,612,500.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,780,000.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	25,000,000.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,609,000.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,599,750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,599,750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,598,000.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,551,250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,551,250.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,526,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,547,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,044,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,608,800.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,057,750.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,017,000.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,992,702.63	24,240,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,475,500.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,305,000.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,225,750.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,253,750.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,183,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,292,500.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,203,500.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,288,000.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15,000,000.00	15,000,000.00	14,820,300.00
107615	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,502,000.00
107618	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,505,500.00
107620	FHLB 6.50 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,513,000.00
107632	FHLB 6.75 (CALLABLE	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,767,750.00
107642	FHLMC 6.75 (CALLABL	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,767,000.00
107695	FHLB 7.25 (CALLABLE	3.0000	05/02/2023	50,000,000.00	50,000,000.00	49,511,000.00
107725	FHLB 7.25 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,532,000.00
107800	FHLMC 7.75 (CALLABL	3.1250	04/26/2023	50,000,000.00	50,000,000.00	49,702,500.00
107911	FHLMC 8.00 (CALLABL	3.2500	05/23/2023	50,000,000.00	50,000,000.00	49,573,500.00
107977	FHLMC 8.00 (CALLABL	4.0000	05/23/2023	25,000,000.00	25,000,000.00	24,824,500.00

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108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	24,790,500.00
108824	FHLB 9.00 (CALLABLE	4.5000	09/27/2023	25,000,000.00	25,000,000.00	24,902,250.00
109032	FHLB 10.00 (CALLABL	10.0000	10/30/2023	25,000,000.00	25,000,000.00	25,290,000.00
MCPN TOTAL				1,775,000,000.00	1,774,992,702.63	1,753,801,850.00
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	48,531,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,059,000.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,973,250.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25,000,000.00	25,000,000.00	24,822,750.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	48,731,500.00
103327	FHLB 2.875 (CALLABL	1.8000	12/28/2021	50,000,000.00	50,000,000.00	48,297,000.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50,000,000.00	50,000,000.00	48,209,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,412,250.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	24,297,250.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	24,301,250.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	24,240,500.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	24,962,000.00
107574	FHLB 6.00 (CALLABLE	3.2500	04/26/2023	50,000,000.00	50,000,000.00	49,908,000.00
MCSA TOTAL				450,000,000.00	450,000,000.00	438,745,750.00
109103	LA FAYETTE ASSET SE	2.4300	01/07/2019	14,714,000.00	14,708,040.83	14,706,790.14
109114	CAFCO LLC CP	2.4300	01/11/2019	2,439,000.00	2,437,353.68	2,437,170.75
109122	OLD LINE FUNDING LL	2.4500	01/16/2019	30,000,000.00	29,969,375.00	29,966,400.00
109123	CRC FUNDING LLC CP	2.5200	01/22/2019	25,225,000.00	25,187,919.25	25,185,901.25
109128	THUNDER BAY FUNDING	2.5300	01/17/2019	4,100,000.00	4,095,389.78	4,095,121.00
109131	OLD LINE FUNDING LL	2.4600	01/11/2019	50,000,000.00	49,965,833.33	49,961,500.00
109135	CRC FUNDING LLC CP	2.5000	01/18/2019	50,000,000.00	49,940,972.22	49,937,000.00
109136	CIESCO LLC CP	2.5200	01/14/2019	45,179,000.00	45,137,887.11	45,134,724.58
109142	OLD LINE FUNDING LL	2.4700	01/16/2019	50,000,000.00	49,948,541.67	49,944,000.00
109153	OLD LINE FUNDING LL	2.4700	01/18/2019	50,000,000.00	49,941,680.56	49,937,000.00
109161	TORONTO DOMINION BA	2.4800	01/07/2019	35,000,000.00	34,985,533.33	34,983,900.00
109167	COCA COLA CO CP	2.3300	01/09/2019	4,309,000.00	4,306,768.89	4,306,328.42
109170	OLD LINE FUNDING LL	2.4700	01/08/2019	23,900,000.00	23,888,521.36	23,886,616.00
109173	ATLANTIC ASSET SEC	2.4100	01/02/2019	50,000,000.00	49,996,652.78	49,993,000.00
109176	JUPITER SEC COMPANY	2.6100	02/13/2019	13,241,000.00	13,199,721.19	13,198,761.21
109185	CRC FUNDING LLC CP	2.6200	02/25/2019	31,879,000.00	31,751,395.45	31,747,339.73
109189	TOYOTA MOTOR CREDIT	2.4000	01/04/2019	50,000,000.00	49,990,000.00	49,987,000.00
109191	THUNDER BAY FUNDING	2.5600	01/31/2019	50,000,000.00	49,893,333.33	49,889,500.00
109196	LA FAYETTE ASSET SE	2.6200	02/25/2019	34,316,000.00	34,178,640.68	34,174,274.92
109200	CANADIAN IMP BK OF	2.4600	01/02/2019	50,000,000.00	49,996,583.33	49,993,000.00
109201	CANADIAN IMP BK OF	2.4600	01/02/2019	50,000,000.00	49,996,583.33	49,993,000.00
109203	CANADIAN IMP BK OF	2.4600	01/04/2019	50,000,000.00	49,989,750.00	49,986,500.00
109211	ATLANTIC ASSET SEC	2.4200	01/02/2019	50,000,000.00	49,996,638.89	49,993,000.00
109213	LA FAYETTE ASSET SE	2.5500	02/04/2019	42,796,000.00	42,692,932.97	42,688,582.04
109216	LA FAYETTE ASSET SE	2.4200	01/09/2019	25,000,000.00	24,986,555.55	24,984,250.00
109218	CANADIAN IMP BK OF	2.4300	01/07/2019	50,000,000.00	49,979,750.00	49,976,500.00
109219	OLD LINE FUNDING LL	2.4900	01/23/2019	35,000,000.00	34,946,741.67	34,943,300.00
109221	LA FAYETTE ASSET SE	2.4100	01/02/2019	25,000,000.00	24,998,326.39	24,996,500.00
109222	MONT BLANC CAPITAL	2.6300	02/12/2019	25,648,000.00	25,569,303.39	25,568,234.72

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109224	CANADIAN IMP BK OF	2.4500	01/15/2019	50,000,000.00	49,952,361.11	49,949,000.00
109230	CHARIOT FUNDING LLC	2.6700	03/01/2019	22,645,000.00	22,545,909.26	22,544,229.75
109233	LA FAYETTE ASSET SE	2.5800	02/05/2019	10,611,000.00	10,584,384.08	10,583,623.62
109235	THUNDER BAY FUNDING	2.6000	02/05/2019	50,000,000.00	49,873,611.11	49,871,000.00
109239	CAFCO LLC CP	2.6200	02/07/2019	25,000,000.00	24,932,680.56	24,932,000.00
109243	SHEFFIELD RECEIVABL	2.6200	02/08/2019	31,234,000.00	31,147,620.64	31,147,169.48
109244	CANADIAN IMP BK OF	2.4500	01/08/2019	50,000,000.00	49,976,180.55	49,973,000.00
109248	CANADIAN IMP BK OF	2.4500	01/09/2019	50,000,000.00	49,972,777.78	49,969,500.00
109249	OLD LINE FUNDING LL	2.4500	01/04/2019	50,000,000.00	49,989,791.67	49,986,000.00
109250	OLD LINE FUNDING LL	2.4500	01/04/2019	20,000,000.00	19,995,916.67	19,994,400.00
109251	CRC FUNDING LLC CP	2.6500	02/06/2019	25,000,000.00	24,933,750.00	24,933,500.00
109252	LA FAYETTE ASSET SE	2.5900	02/05/2019	50,000,000.00	49,874,097.22	49,871,000.00
109254	THUNDER BAY FUNDING	2.6000	02/08/2019	21,845,000.00	21,785,047.61	21,783,615.55
109255	THUNDER BAY FUNDING	2.4500	01/07/2019	50,000,000.00	49,979,583.33	49,975,500.00
109261	THUNDER BAY FUNDING	2.4700	01/15/2019	28,650,000.00	28,622,480.08	28,619,917.50
109264	CIESCO LLC CP	2.6300	02/20/2019	50,000,000.00	49,817,361.11	49,813,500.00
109265	THUNDER BAY FUNDING	2.6800	03/11/2019	14,175,000.00	14,102,187.75	14,099,589.00
109266	CANADIAN IMP BK OF	2.4500	01/15/2019	50,000,000.00	49,952,361.11	49,949,000.00
109268	AUTOBAHN FUNDING CO	2.3600	01/02/2019	15,000,000.00	14,999,016.67	14,997,900.00
109272	SHEFFIELD RECEIVABL	2.5300	01/15/2019	45,000,000.00	44,955,725.00	44,952,750.00
109273	CIESCO LLC CP	2.6600	02/20/2019	15,908,000.00	15,849,228.78	15,848,663.16
109276	AUTOBAHN FUNDING CO	2.3900	01/02/2019	50,000,000.00	49,996,680.56	49,993,000.00
109278	CANADIAN IMP BK OF	2.4500	01/18/2019	50,000,000.00	49,942,152.78	49,938,500.00
109281	CAFCO LLC CP	2.6500	02/04/2019	31,568,000.00	31,488,992.31	31,489,080.00
109282	ATLANTIC ASSET SEC	2.4100	01/04/2019	50,000,000.00	49,989,958.33	49,986,000.00
109284	ATLANTIC ASSET SEC	2.5000	01/10/2019	50,000,000.00	49,968,750.00	49,965,000.00
109285	SHEFFIELD RECEIVABL	2.5200	01/15/2019	50,000,000.00	49,951,000.00	49,947,500.00
109286	ATLANTIC ASSET SEC	2.5000	01/10/2019	4,250,000.00	4,247,343.75	4,247,025.00
109288	THUNDER BAY FUNDING	2.6300	02/13/2019	40,000,000.00	39,874,344.44	39,872,400.00
109289	THUNDER BAY FUNDING	2.6800	03/06/2019	11,848,000.00	11,791,550.86	11,790,181.76
109290	CAFCO LLC CP	2.4500	01/18/2019	25,000,000.00	24,971,076.39	24,968,750.00
109292	CANADIAN IMP BK OF	2.4500	01/18/2019	50,000,000.00	49,942,152.78	49,938,500.00
109293	ATLANTIC ASSET SEC	2.4000	01/04/2019	50,000,000.00	49,990,000.00	49,986,000.00
109294	CIESCO LLC CP	2.6300	02/01/2019	50,000,000.00	49,886,763.89	49,886,000.00
109295	THUNDER BAY FUNDING	2.5700	01/31/2019	50,000,000.00	49,892,916.67	49,889,500.00
109296	THUNDER BAY FUNDING	2.5700	01/31/2019	20,000,000.00	19,957,166.66	19,955,800.00
109297	COCA COLA CO CP	2.4500	01/31/2019	35,000,000.00	34,928,541.67	34,924,050.00
109298	OLD LINE FUNDING LL	2.5800	02/08/2019	26,302,000.00	26,230,370.89	26,228,091.38
109306	THUNDER BAY FUNDING	2.5200	01/18/2019	50,000,000.00	49,940,500.00	49,937,000.00
109310	SHEFFIELD RECEIVABL	2.5200	01/22/2019	50,000,000.00	49,926,500.00	49,922,500.00
109312	OLD LINE FUNDING LL	2.5700	01/30/2019	25,000,000.00	24,948,243.05	24,946,750.00
109313	CIESCO LLC CP	2.6500	02/22/2019	40,000,000.00	39,846,888.89	39,844,400.00
109314	CIESCO LLC CP	2.6000	02/01/2019	49,000,000.00	48,890,294.45	48,888,280.00
109315	OLD LINE FUNDING LL	2.6000	02/05/2019	40,000,000.00	39,898,888.89	39,896,800.00
109325	CRC FUNDING LLC CP	2.6700	02/26/2019	50,000,000.00	49,792,333.33	49,789,500.00
109331	OLD LINE FUNDING LL	2.5000	01/15/2019	18,000,000.00	17,982,500.00	17,981,100.00
109332	SHEFFIELD RECEIVABL	2.5000	01/22/2019	50,000,000.00	49,927,083.33	49,922,500.00
109334	CRC FUNDING LLC CP	2.6900	02/25/2019	25,000,000.00	24,897,256.95	24,896,750.00
109335	THUNDER BAY FUNDING	2.6100	02/08/2019	22,155,000.00	22,093,962.97	22,092,744.45

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109336	THUNDER BAY FUNDING	2.6700	02/22/2019	32,400,000.00	32,275,044.00	32,273,964.00
109337	SHEFFIELD RECEIVABL	2.6500	02/08/2019	19,600,000.00	19,545,174.45	19,545,512.00
109339	SHEFFIELD RECEIVABL	2.5100	01/22/2019	30,000,000.00	29,956,075.00	29,953,500.00
109340	CRC FUNDING LLC CP	2.6800	03/01/2019	29,764,000.00	29,633,269.90	29,631,550.20
109347	LA FAYETTE ASSET SE	2.3600	01/02/2019	25,000,000.00	24,998,361.11	24,996,500.00
109352	ATLANTIC ASSET SEC	2.3500	01/02/2019	30,000,000.00	29,998,041.67	29,995,800.00
109353	LA FAYETTE ASSET SE	2.7100	02/25/2019	25,000,000.00	24,896,493.06	24,896,750.00
109354	LA FAYETTE ASSET SE	2.6500	02/06/2019	18,570,000.00	18,520,789.50	18,520,603.80
109355	OLD LINE FUNDING LL	2.6300	02/15/2019	50,000,000.00	49,835,625.00	49,832,500.00
109356	THUNDER BAY FUNDING	2.6300	02/11/2019	50,000,000.00	49,850,236.11	49,848,000.00
109360	JUPITER SEC COMPANY	2.7200	02/27/2019	41,100,000.00	40,922,996.00	40,923,681.00
109362	OLD LINE FUNDING LL	2.6300	02/11/2019	30,000,000.00	29,910,141.67	29,908,800.00
109363	ATLANTIC ASSET SEC	2.3500	01/09/2019	50,000,000.00	49,973,888.89	49,968,500.00
109364	SHEFFIELD RECEIVABL	2.6400	02/15/2019	50,000,000.00	49,835,000.00	49,834,500.00
109368	SHEFFIELD RECEIVABL	2.5800	01/31/2019	50,000,000.00	49,892,500.00	49,890,500.00
109371	SHEFFIELD RECEIVABL	2.6000	02/07/2019	50,000,000.00	49,866,388.89	49,864,500.00
109372	TORONTO DOMINION BA	2.4700	01/30/2019	49,173,000.00	49,075,159.39	49,069,736.70
109373	CAFCO LLC CP	2.7300	03/04/2019	4,525,000.00	4,503,724.95	4,503,823.00
109380	THUNDER BAY FUNDING	2.6300	02/19/2019	50,000,000.00	49,821,013.88	49,817,500.00
109381	SHEFFIELD RECEIVABL	2.5800	01/31/2019	50,000,000.00	49,892,500.00	49,890,500.00
109382	CRC FUNDING LLC CP	2.7200	03/01/2019	48,736,000.00	48,518,745.74	48,519,124.80
109383	CRC FUNDING LLC CP	2.7000	02/26/2019	50,000,000.00	49,790,000.00	49,789,500.00
109384	THUNDER BAY FUNDING	2.6600	02/26/2019	50,000,000.00	49,793,111.11	49,789,500.00
109387	LA FAYETTE ASSET SE	2.5000	01/30/2019	50,000,000.00	49,899,305.56	49,893,500.00
109393	MONT BLANC CAPITAL	2.7500	03/05/2019	37,742,000.00	37,560,366.62	37,561,215.82
109394	ATLANTIC ASSET SEC	2.3400	01/02/2019	25,000,000.00	24,998,375.00	24,996,500.00
109396	SHEFFIELD RECEIVABL	2.6000	02/07/2019	40,000,000.00	39,893,111.11	39,891,600.00
109397	CRC FUNDING LLC CP	2.7300	03/04/2019	18,754,000.00	18,665,824.95	18,665,856.20
109401	THUNDER BAY FUNDING	2.5100	01/15/2019	22,000,000.00	21,978,525.56	21,976,900.00
109403	AUTOBAHN FUNDING CO	2.3000	01/02/2019	15,000,000.00	14,999,041.67	14,997,900.00
109404	OLD LINE FUNDING LL	2.6300	02/12/2019	50,000,000.00	49,846,583.34	49,844,500.00
109405	CAFCO LLC CP	2.7300	03/04/2019	50,000,000.00	49,764,916.67	49,766,000.00
109407	UNILEVER CAPITAL CO	2.3500	01/08/2019	32,940,000.00	32,924,948.25	32,922,871.20
109408	THUNDER BAY FUNDING	2.7000	02/27/2019	50,000,000.00	49,786,250.00	49,785,500.00
109412	CRC FUNDING LLC CP	2.7300	03/04/2019	7,922,000.00	7,884,753.39	7,884,766.60
109414	CAFCO LLC CP	2.4600	01/18/2019	50,000,000.00	49,941,916.67	49,937,500.00
109416	OLD LINE FUNDING LL	2.5200	01/23/2019	20,000,000.00	19,969,200.00	19,967,600.00
109417	ATLANTIC ASSET SEC	2.6900	02/05/2019	50,000,000.00	49,869,236.11	49,867,500.00
109418	THUNDER BAY FUNDING	2.5200	01/23/2019	30,000,000.00	29,953,800.00	29,951,400.00
109419	SHEFFIELD RECEIVABL	2.5800	02/07/2019	50,000,000.00	49,867,416.66	49,864,500.00
109420	CRC FUNDING LLC CP	2.4600	01/17/2019	50,000,000.00	49,945,333.33	49,940,500.00
109421	CAFCO LLC CP	2.4600	01/18/2019	50,000,000.00	49,941,916.67	49,937,500.00
109422	CRC FUNDING LLC CP	2.4600	01/17/2019	13,099,000.00	13,084,678.43	13,083,412.19
109424	AUTOBAHN FUNDING CO	2.3000	01/03/2019	50,000,000.00	49,993,611.11	49,989,500.00
109425	ATLANTIC ASSET SEC	2.3300	01/07/2019	50,000,000.00	49,980,583.33	49,975,500.00
109426	CANADIAN IMP BK OF	2.4200	01/15/2019	50,000,000.00	49,952,944.44	49,949,000.00
109427	CHEVRON CORP CP	2.3100	01/11/2019	50,000,000.00	49,967,916.67	49,963,000.00
109428	CRC FUNDING LLC CP	2.7400	02/21/2019	50,000,000.00	49,805,916.67	49,809,500.00
109429	SHEFFIELD RECEIVABL	2.6300	02/12/2019	50,000,000.00	49,846,583.33	49,846,000.00

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109430	CHEVRON CORP CP	2.3800	01/17/2019	17,334,000.00	17,315,664.48	17,314,065.90
109435	EXXON MOBIL CORP CP	2.3100	01/02/2019	50,000,000.00	49,996,791.67	49,993,000.00
109439	AUTOBAHN FUNDING CO	2.3000	01/04/2019	50,000,000.00	49,990,416.67	49,986,000.00
109440	EXXON MOBIL CORP CP	2.3100	01/03/2019	50,000,000.00	49,993,583.33	49,990,000.00
109441	COCA COLA CO CP	2.5200	02/01/2019	50,000,000.00	49,891,500.00	49,888,000.00
109442	SHEFFIELD RECEIVABL	2.5500	01/23/2019	50,000,000.00	49,922,083.33	49,919,000.00
109443	CRC FUNDING LLC CP	2.4800	01/23/2019	50,000,000.00	49,924,222.22	49,919,000.00
109450	REGENCY MARKETS NO.	2.5400	01/10/2019	50,000,000.00	49,968,250.00	49,965,000.00
109451	REGENCY MARKETS NO.	2.5400	01/10/2019	45,533,000.00	45,504,086.55	45,501,126.90
109458	EMERSON ELECTRIC CO	2.3500	01/02/2019	40,000,000.00	39,997,388.89	39,994,800.00
109461	CAFCO LLC CP	2.4800	01/17/2019	47,931,000.00	47,878,169.39	47,874,441.42
109462	REGENCY MARKETS NO.	2.5500	01/08/2019	50,000,000.00	49,975,208.33	49,972,000.00
109463	REGENCY MARKETS NO.	2.5500	01/08/2019	50,000,000.00	49,975,208.33	49,972,000.00
109464	CRC FUNDING LLC CP	2.5000	01/24/2019	50,000,000.00	49,920,138.89	49,915,500.00
109465	CRC FUNDING LLC CP	2.5000	01/24/2019	25,000,000.00	24,960,069.44	24,957,750.00
109466	CAFCO LLC CP	2.5000	01/24/2019	50,000,000.00	49,920,138.89	49,916,000.00
109467	CAFCO LLC CP	2.5000	01/24/2019	24,100,000.00	24,061,506.94	24,059,512.00
109468	AUTOBAHN FUNDING CO	2.3200	01/09/2019	30,000,000.00	29,984,533.33	29,981,100.00
109469	TORONTO DOMINION BA	2.3300	01/09/2019	50,000,000.00	49,974,111.11	49,970,000.00
109470	EXXON MOBIL CORP CP	2.3700	01/04/2019	50,000,000.00	49,990,125.00	49,986,500.00
109482	CHEVRON CORP CP	2.3700	01/16/2019	50,000,000.00	49,950,625.00	49,945,500.00
109484	NATIXIS NY BRANCH C	2.5200	01/31/2019	40,415,000.00	40,330,128.50	40,327,703.60
109487	ATLANTIC ASSET SEC	2.3800	01/16/2019	35,000,000.00	34,965,291.67	34,960,800.00
109488	NESTLE CAPITAL CORP	2.4400	01/18/2019	50,000,000.00	49,942,388.89	49,940,000.00
109489	NESTLE CAPITAL CORP	2.4400	01/17/2019	50,000,000.00	49,945,777.78	49,943,500.00
109490	NESTLE CAPITAL CORP	2.4400	01/16/2019	50,000,000.00	49,949,166.67	49,947,000.00
109491	THUNDER BAY FUNDING	2.5100	01/22/2019	45,500,000.00	45,433,380.42	45,429,475.00
109492	ATLANTIC ASSET SEC	2.5300	01/29/2019	49,000,000.00	48,903,578.89	48,896,610.00
109495	EXXON MOBIL CORP CP	2.3200	01/02/2019	34,000,000.00	33,997,808.89	33,995,240.00
109496	CHEVRON CORP CP	2.4000	01/28/2019	50,000,000.00	49,910,000.00	49,903,500.00
109497	THUNDER BAY FUNDING	2.6800	02/15/2019	40,000,000.00	39,866,000.00	39,866,000.00
109498	TORONTO DOMINION BA	2.3300	01/11/2019	50,000,000.00	49,967,638.89	49,963,500.00
109499	TORONTO DOMINION BA	2.3300	01/11/2019	11,916,000.00	11,908,287.70	11,907,301.32
109500	EXXON MOBIL CORP CP	2.3400	01/03/2019	50,000,000.00	49,993,500.00	49,990,000.00
109501	EMERSON ELECTRIC CO	2.3700	01/09/2019	50,000,000.00	49,973,666.67	49,970,000.00
109502	ATLANTIC ASSET SEC	2.3800	01/17/2019	50,000,000.00	49,947,111.11	49,940,000.00
109505	CRC FUNDING LLC CP	2.5100	01/31/2019	50,000,000.00	49,895,416.66	49,889,500.00
109506	CRC FUNDING LLC CP	2.5100	01/31/2019	25,000,000.00	24,947,708.33	24,944,750.00
109507	SHEFFIELD RECEIVABL	2.7000	03/01/2019	50,000,000.00	49,778,750.00	49,776,000.00
109508	LA FAYETTE ASSET SE	2.4300	01/17/2019	25,000,000.00	24,973,000.00	24,970,250.00
109509	CHEVRON CORP CP	2.4200	01/25/2019	50,000,000.00	49,919,333.33	49,914,500.00
109510	EXXON MOBIL CORP CP	2.3400	01/04/2019	50,000,000.00	49,990,250.00	49,986,500.00
109511	ATLANTIC ASSET SEC	2.5900	02/05/2019	25,655,000.00	25,590,399.28	25,587,014.25
109513	AUTOBAHN FUNDING CO	2.4200	01/18/2019	50,000,000.00	49,942,861.11	49,937,000.00
109514	EMERSON ELECTRIC CO	2.3900	01/11/2019	50,000,000.00	49,966,805.56	49,963,500.00
109515	SHEFFIELD RECEIVABL	2.6300	02/19/2019	50,000,000.00	49,821,013.89	49,818,000.00
109519	CIESCO LLC CP	2.4200	01/04/2019	43,500,000.00	43,491,227.50	43,487,820.00
109520	LA FAYETTE ASSET SE	2.4700	01/25/2019	50,000,000.00	49,917,666.67	49,911,500.00
109521	AUTOBAHN FUNDING CO	2.4100	01/18/2019	50,000,000.00	49,943,097.22	49,937,000.00

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109522	REGENCY MARKETS NO.	2.5800	01/15/2019	50,000,000.00	49,949,833.33	49,947,500.00
109523	REGENCY MARKETS NO.	2.5800	01/15/2019	16,916,000.00	16,899,027.61	16,898,238.20
109526	LA FAYETTE ASSET SE	2.4300	01/09/2019	50,000,000.00	49,973,000.00	49,968,500.00
109527	REGENCY MARKETS NO.	2.5800	01/25/2019	37,478,000.00	37,413,537.84	37,411,663.94
109528	ING U.S. FUNDING LL	2.5400	01/11/2019	39,530,000.00	39,502,109.39	39,500,352.50
109529	EMERSON ELECTRIC CO	2.4300	01/07/2019	31,500,000.00	31,487,242.50	31,485,510.00
109532	LA FAYETTE ASSET SE	2.5200	01/25/2019	50,000,000.00	49,916,000.00	49,911,500.00
109533	AUTOBAHN FUNDING CO	2.4900	01/31/2019	50,000,000.00	49,896,250.00	49,889,500.00
109536	REGENCY MARKETS NO.	2.5400	01/15/2019	43,226,000.00	43,183,302.32	43,180,612.70
109537	LA FAYETTE ASSET SE	2.4300	01/08/2019	25,000,000.00	24,988,187.50	24,986,000.00
109538	LA FAYETTE ASSET SE	2.4500	01/10/2019	25,000,000.00	24,984,687.50	24,982,500.00
109539	ATLANTIC ASSET SEC	2.4300	01/07/2019	50,000,000.00	49,979,750.00	49,975,500.00
109540	ATLANTIC ASSET SEC	2.5100	01/17/2019	50,000,000.00	49,944,222.22	49,940,000.00
109541	EXXON MOBIL CORP CP	2.4500	01/28/2019	50,000,000.00	49,908,125.00	49,903,500.00
109546	SHEFFIELD RECEIVABL	2.5500	01/31/2019	50,000,000.00	49,893,750.00	49,890,500.00
109551	LA FAYETTE ASSET SE	2.8000	03/07/2019	26,147,000.00	26,014,812.39	26,017,310.88
109553	AUTOBAHN FUNDING CO	2.4500	01/23/2019	50,000,000.00	49,925,138.89	49,919,000.00
109558	SHEFFIELD RECEIVABL	2.5300	01/30/2019	50,000,000.00	49,898,097.22	49,894,000.00
109559	ATLANTIC ASSET SEC	2.5000	01/17/2019	50,000,000.00	49,944,444.45	49,940,000.00
109560	EMERSON ELECTRIC CO	2.4700	01/08/2019	50,000,000.00	49,975,986.11	49,973,500.00
109561	SHEFFIELD RECEIVABL	2.5200	01/24/2019	50,000,000.00	49,919,500.00	49,915,500.00
109562	LA FAYETTE ASSET SE	2.8000	03/07/2019	16,403,000.00	16,320,073.73	16,321,641.12
109564	ATLANTIC ASSET SEC	2.5200	01/22/2019	50,000,000.00	49,926,500.00	49,921,500.00
109565	THUNDER BAY FUNDING	2.5200	01/04/2019	27,000,000.00	26,994,330.00	26,992,440.00
109566	ATLANTIC ASSET SEC	2.5500	01/22/2019	50,000,000.00	49,925,625.00	49,921,500.00
109567	AUTOBAHN FUNDING CO	2.4500	01/10/2019	35,000,000.00	34,978,562.50	34,975,500.00
109568	TORONTO DOMINION BA	2.5300	01/30/2019	50,000,000.00	49,898,097.23	49,895,000.00
109569	ATLANTIC ASSET SEC	2.5500	01/10/2019	6,000,000.00	5,996,175.00	5,995,800.00
109570	AUTOBAHN FUNDING CO	2.4500	01/14/2019	50,000,000.00	49,955,763.89	49,951,000.00
109571	SHEFFIELD RECEIVABL	2.6500	02/21/2019	43,216,000.00	43,053,759.93	43,051,779.20
109572	SHEFFIELD RECEIVABL	2.5900	01/16/2019	50,000,000.00	49,946,041.67	49,944,000.00
109573	THUNDER BAY FUNDING	2.6200	02/05/2019	50,000,000.00	49,872,638.89	49,871,000.00
109584	ATLANTIC ASSET SEC	2.5000	01/31/2019	50,000,000.00	49,895,833.33	49,886,500.00
109585	SHEFFIELD RECEIVABL	2.6800	02/22/2019	50,000,000.00	49,806,444.44	49,805,500.00
109586	ATLANTIC ASSET SEC	2.5300	01/22/2019	41,805,000.00	41,743,302.79	41,739,366.15
109587	CANADIAN IMP BK OF	2.5000	01/23/2019	50,000,000.00	49,923,611.11	49,921,000.00
109588	EMERSON ELECTRIC CO	2.5000	01/25/2019	39,500,000.00	39,434,166.67	39,431,665.00
109589	CAFCO LLC CP	2.7900	03/19/2019	33,984,000.00	33,781,200.48	33,777,717.12
109592	THUNDER BAY FUNDING	2.5100	01/11/2019	35,000,000.00	34,975,597.22	34,973,050.00
109594	CIESCO LLC CP	2.6800	02/04/2019	40,000,000.00	39,898,755.55	39,899,600.00
109595	REGENCY MARKETS NO.	2.5700	01/10/2019	31,791,000.00	31,770,574.28	31,768,746.30
109596	ATLANTIC ASSET SEC	2.5300	01/22/2019	50,000,000.00	49,926,208.33	49,921,500.00
109597	TORONTO DOMINION BA	2.5300	01/30/2019	30,000,000.00	29,938,858.34	29,937,000.00
109598	CAFCO LLC CP	2.8100	03/20/2019	16,543,000.00	16,442,280.70	16,440,929.69
109599	SHEFFIELD RECEIVABL	2.5400	02/07/2019	50,000,000.00	49,869,472.23	49,864,500.00
109600	TORONTO DOMINION BA	2.5300	02/01/2019	50,000,000.00	49,891,069.44	49,887,500.00
109601	THUNDER BAY FUNDING	2.4900	01/22/2019	40,000,000.00	39,941,900.00	39,938,000.00
109602	AUTOBAHN FUNDING CO	2.4800	02/01/2019	50,000,000.00	49,893,222.23	49,886,000.00
109603	AUTOBAHN FUNDING CO	2.4400	01/09/2019	30,000,000.00	29,983,733.33	29,981,100.00

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109604	EMERSON ELECTRIC CO	2.4500	01/17/2019	22,000,000.00	21,976,044.44	21,974,700.00
109605	SHEFFIELD RECEIVABL	2.5500	02/08/2019	50,000,000.00	49,865,416.67	49,861,000.00
109606	AUTOBAHN FUNDING CO	2.4800	02/01/2019	15,000,000.00	14,967,966.67	14,965,800.00
109607	TORONTO DOMINION BA	2.5300	02/05/2019	25,000,000.00	24,938,506.95	24,936,250.00
109608	CAFCO LLC CP	2.8000	03/20/2019	7,004,000.00	6,961,509.06	6,960,785.32
109609	LA FAYETTE ASSET SE	2.5200	01/31/2019	50,000,000.00	49,895,000.00	49,889,500.00
109610	ATLANTIC ASSET SEC	2.5100	01/25/2019	50,000,000.00	49,916,333.34	49,910,000.00
109611	THUNDER BAY FUNDING	2.5400	02/07/2019	25,000,000.00	24,934,736.11	24,931,750.00
109629	AUTOBAHN FUNDING CO	2.4900	02/04/2019	50,000,000.00	49,882,416.67	49,874,500.00
109630	ATLANTIC ASSET SEC	2.4500	01/03/2019	50,000,000.00	49,993,194.45	49,989,500.00
109631	AUTOBAHN FUNDING CO	2.4800	02/01/2019	50,000,000.00	49,893,222.22	49,886,000.00
109632	ATLANTIC ASSET SEC	2.5000	01/10/2019	25,000,000.00	24,984,375.00	24,982,500.00
109633	SHEFFIELD RECEIVABL	2.5600	02/14/2019	50,000,000.00	49,843,555.56	49,838,500.00
109634	JUPITER SEC COMPANY	2.5000	01/25/2019	50,000,000.00	49,916,666.67	49,911,500.00
109635	AUTOBAHN FUNDING CO	2.4500	01/10/2019	50,000,000.00	49,969,375.00	49,965,000.00
109636	CAFCO LLC CP	2.8000	03/29/2019	24,750,000.00	24,582,525.00	24,575,265.00
109637	ATLANTIC ASSET SEC	2.5000	01/14/2019	30,755,000.00	30,727,235.07	30,724,860.10
109642	TORONTO DOMINION BA	2.6100	02/15/2019	50,000,000.00	49,836,875.00	49,834,500.00
109643	CIESCO LLC CP	2.8200	04/02/2019	5,466,000.00	5,427,036.53	5,426,098.20
109644	CIESCO LLC CP	2.8200	04/02/2019	25,000,000.00	24,821,791.66	24,817,500.00
109646	TORONTO DOMINION BA	2.5300	02/04/2019	50,000,000.00	49,880,527.78	49,876,500.00
CPD TOTAL				9,623,160,000.00	9,606,440,537.60	9,605,735,914.73
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,981,308.68	24,766,500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,352,927.14	19,350,158.40
BNOT3 TOTAL				44,660,000.00	44,334,235.82	44,116,658.40
108008	TOYOTA MOTOR CREDIT	2.6761	05/15/2019	40,000,000.00	40,000,000.00	39,964,400.00
CNFL TOTAL				40,000,000.00	40,000,000.00	39,964,400.00
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,995,104.17	49,997,000.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,995,104.17	49,997,000.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,838,888.88	49,811,500.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,838,888.88	49,811,500.00
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,842,513.88	49,811,500.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,842,513.88	49,811,500.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,842,513.88	49,811,500.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,842,513.88	49,811,500.00
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,470,520.82	49,426,500.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,470,520.82	49,426,500.00
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,726,472.22	49,720,000.00
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,726,472.22	49,720,000.00
109144	UST BILL	2.2700	01/24/2019	50,000,000.00	49,927,486.11	49,930,500.00
109145	UST BILL	2.2700	01/24/2019	50,000,000.00	49,927,486.11	49,930,500.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,004,383.33	49,017,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	48,865,486.11	48,909,000.00
109321	UST BILL	2.2400	01/08/2019	50,000,000.00	49,978,222.22	49,981,500.00
109322	UST BILL	2.2400	01/08/2019	50,000,000.00	49,978,222.22	49,981,500.00
109374	UST BILL	2.2700	01/15/2019	50,000,000.00	49,955,861.11	49,959,000.00

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109375	UST BILL	2.2700	01/15/2019	50,000,000.00	49,955,861.11	49,959,000.00
109590	UST BILL	2.4580	06/20/2019	50,000,000.00	49,419,756.95	49,426,500.00
109612	UST BILL	2.4600	06/27/2019	50,000,000.00	49,395,249.99	49,404,000.00
109613	UST BILL	2.4600	06/27/2019	50,000,000.00	49,395,249.99	49,404,000.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	48,820,520.84	48,816,500.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	48,820,520.84	48,816,500.00
109616	UST BILL	2.3800	03/28/2019	50,000,000.00	49,715,722.22	49,720,000.00
109617	UST BILL	2.3800	03/28/2019	50,000,000.00	49,715,722.22	49,720,000.00
109638	UST BILL	2.3600	02/19/2019	50,000,000.00	49,839,388.89	49,842,000.00
109639	UST BILL	2.3600	02/19/2019	50,000,000.00	49,839,388.89	49,842,000.00
US TBILLS TOTAL				1,450,000,000.00	1,439,986,556.85	1,439,815,500.00
104946	LACCAL BANS	5.0000	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	2.6200	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	2.6200	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				25,000,000.00	25,000,000.00	25,000,000.00
107421	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,126,500.00
107422	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,126,500.00
CDS-FR TOTAL				100,000,000.00	100,000,000.00	100,253,000.00
109118	MUFG UNION BANK NA	2.4000	01/02/2019	50,000,000.00	50,000,000.00	50,000,000.00
109151	MUFG UNION BANK NA	2.4100	01/04/2019	50,000,000.00	50,000,000.00	50,000,500.00
109152	MUFG UNION BANK NA	2.4100	01/04/2019	50,000,000.00	50,000,000.00	50,000,500.00
109163	MUFG UNION BANK NA	2.4500	01/15/2019	50,000,000.00	50,000,000.00	50,003,000.00
109307	MUFG UNION BANK NA	2.4300	01/18/2019	50,000,000.00	50,000,000.00	50,003,000.00
109308	MUFG UNION BANK NA	2.4300	01/18/2019	50,000,000.00	50,000,000.00	50,003,000.00
109365	MUFG UNION BANK NA	2.4300	01/18/2019	50,000,000.00	50,000,000.00	50,003,000.00
109366	MUFG UNION BANK NA	2.4300	01/18/2019	50,000,000.00	50,000,000.00	50,003,000.00
NEG CDS TOTAL				400,000,000.00	400,000,000.00	400,016,000.00
109127	BANK OF MONTREAL CH	2.4700	01/18/2019	50,000,000.00	50,000,000.00	49,999,000.00
109150	BANK OF MONTREAL CH	2.5000	01/24/2019	50,000,000.00	50,000,000.00	49,998,500.00
109165	BANK OF MONTREAL CH	2.5000	01/31/2019	50,000,000.00	50,000,413.98	49,997,500.00
109226	DNB BANK ASA NY CD	2.4000	01/18/2019	50,000,000.00	50,000,000.00	49,999,500.00
109238	TORONTO DOMINION BA	2.4000	01/07/2019	50,000,000.00	50,000,000.00	50,000,000.00
109287	NORDEA BANK ABP NY	2.6100	02/15/2019	50,000,000.00	50,000,000.00	50,000,000.00
109299	TORONTO DOMINION BA	2.4500	01/18/2019	50,000,000.00	50,000,000.00	49,999,500.00
109309	NORDEA BANK ABP NY	2.6100	02/20/2019	50,000,000.00	50,000,000.00	50,002,500.00
109328	CREDIT AGRICOLE CIB	2.6300	02/20/2019	50,000,000.00	50,000,689.88	50,004,000.00
109341	TORONTO DOMINION BA	2.4700	01/23/2019	50,000,000.00	50,000,000.00	49,999,500.00
109351	AU & NZ BANKING GRP	2.6700	02/25/2019	50,000,000.00	50,000,000.00	50,003,000.00
109370	SVENSKA HANDELSBANK	2.6400	02/25/2019	50,000,000.00	50,000,000.00	50,003,000.00
109391	NORDEA BANK ABP NY	2.7000	02/26/2019	50,000,000.00	50,000,772.58	50,008,500.00
109406	NORDEA BANK ABP NY	2.7000	03/01/2019	50,000,000.00	50,000,000.00	50,008,500.00
109409	DNB BANK ASA NY CD	2.4600	01/31/2019	50,000,000.00	50,000,000.00	49,998,500.00
109423	SVENSKA HANDELSBANK	2.6800	03/01/2019	50,000,000.00	50,000,814.13	50,005,500.00
109431	DNB BANK ASA NY CD	2.3100	01/02/2019	50,000,000.00	50,000,000.00	50,000,000.00
109432	BANK OF MONTREAL CH	2.4500	01/18/2019	50,000,000.00	50,000,000.00	49,998,500.00

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109433	TORONTO DOMINION BA	2.5000	02/01/2019	50,000,000.00	50,000,000.00	49,998,500.00
109436	BANK OF MONTREAL CH	2.3800	01/02/2019	50,000,000.00	50,000,000.00	50,000,000.00
109437	BANK OF MONTREAL CH	2.3800	01/02/2019	50,000,000.00	50,000,000.00	50,000,000.00
109444	BANK OF MONTREAL CH	2.5400	02/01/2019	50,000,000.00	50,000,428.78	49,999,000.00
109454	CREDIT AGRICOLE CIB	2.7000	03/05/2019	50,000,000.00	50,000,000.00	50,007,000.00
109473	NORDEA BANK ABP NY	2.3500	01/11/2019	50,000,000.00	50,000,000.00	49,998,500.00
109512	TORONTO DOMINION BA	2.6000	02/11/2019	50,000,000.00	50,000,000.00	50,001,000.00
109524	BANK OF MONTREAL CH	2.4800	01/18/2019	50,000,000.00	50,000,000.00	49,999,500.00
109563	BANK OF MONTREAL CH	2.4500	01/02/2019	50,000,000.00	50,000,000.00	50,000,000.00
109618	NORDEA BANK ABP NY	2.7900	03/29/2019	50,000,000.00	50,000,000.00	50,000,500.00
109640	CREDIT AGRICOLE CIB	2.7700	03/29/2019	50,000,000.00	50,001,199.87	49,999,000.00
109645	ROYAL BANK OF CANAD	2.7900	06/28/2019	50,000,000.00	50,000,000.00	50,000,000.00
YANKEE CDS TOTAL				1,500,000,000.00	1,500,004,319.22	1,500,028,500.00
NTRD TOTAL				33,174,348,000.00	33,140,217,837.83	32,877,834,174.85
NTRD HISTORICAL					33,099,913,504.83	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,967,878.03	24,915,000.00
GOV'T SPONSORED ENTERPRISES TOTAL				25,000,000.00	24,967,878.03	24,915,000.00
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,965,420.28	48,310,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,649,907.00	48,224,500.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,568,825.45	48,224,500.00
UST NOTE TOTAL				150,000,000.00	149,184,152.73	144,759,500.00
TRADE TOTAL				175,000,000.00	174,152,030.76	169,674,500.00
TRADE HISTORICAL					173,490,921.88	
PSI TOTAL				33,349,348,000.00	33,314,369,868.59	33,047,508,674.85
PSI HISTORICAL TOTAL					33,273,404,426.71	

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<u>AVCCD-ANTELOPE VALLEY CCD</u>						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,649,900.00
FHLB				15,000,000.00	15,000,000.00	14,649,900.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	14,649,900.00
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,578,040.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,517,330.00
FFCB TOTAL				16,000,000.00	16,000,000.00	15,095,370.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	15,095,370.00
<u>GF-GENERAL FUND</u>						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	3,790,000.00	3,790,000.00	3,790,000.00
LONG TERM BDS TOTAL				3,790,000.00	3,790,000.00	3,790,000.00
GF TOTAL				3,790,000.00	3,790,000.00	3,790,000.00
<u>PHHPA-PH HABITAT PRESERVATION AU</u>						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,693,900.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	473,705.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,417.88	1,281,810.00
FFCB TOTAL				7,000,000.00	6,993,417.88	6,449,415.00
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,616,000.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,590,200.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,893,200.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,852,268.00
FHLB TOTAL				21,200,000.00	21,200,000.00	18,951,668.00
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,585,318.24
FHLM TOTAL				3,976,000.00	3,976,000.00	3,585,318.24
PHHPA TOTAL				32,176,000.00	32,169,417.88	28,986,401.24
<u>SANIT-SANITATION DISTRICT</u>						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,845.88	584,472.00
FHLB TOTAL				600,000.00	599,845.88	584,472.00
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,779,373.00
FNMA TOTAL				3,900,000.00	3,900,000.00	3,779,373.00
SANITATION DISTRICT TOTAL				4,500,000.00	4,499,845.88	4,363,845.00
<u>SCP61-SCAQMD-GENERAL FUND</u>						
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,981,250.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	4,981,250.00
SCP61-SCAQMD TOTAL				5,000,000.00	5,000,000.00	4,981,250.00
<u>SCP66-SCAQMD-CMP SPE REV FD</u>						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,962,500.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,962,500.00
SCP66-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,962,500.00
<u>SCU5F-SCAQMD-CLEAN FUEL PROGRAM</u>						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,962,500.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,962,500.00
SCU5F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,962,500.00
<u>SCAQM-SOUTH COAST AIR QUALITY MG</u>						
106824	S OF C LAIF	0.0000	12/31/2019	38,333,921.23	38,333,921.23	38,333,921.23
SCAQM TOTAL				38,333,921.23	38,333,921.23	38,333,921.23

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.0000	12/31/2019	3,277,771.70	3,277,771.70	3,277,771.70
SLIM TOTAL				3,277,771.70	3,277,771.70	3,277,771.70
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.0000	12/31/2019	39,597.02	39,597.02	39,597.02
WASIA TOTAL				39,597.02	39,597.02	39,597.02
SPI TOTAL				138,117,289.95	138,110,553.71	133,443,056.19
SPI HISTORICAL TOTAL					138,109,489.95	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

Page: 1

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

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ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,138,058.68
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	306,288.73
05/17/00	C.I. 2658M	<u>448,317.94</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$29,894,626.50</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

Page: 3

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	5,333,414.75
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,023,939.99
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	318,211,283.79
02/09/93	DISNEY PROJECT 1993	7,570,982.64
03/21/12	DISNEY PROJECT, 2012	4,236,654.26
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,176,599.66
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>22,889,907.86</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$413,452,875.06</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

Page: 4

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,494,311.60
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,154,911.88
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	<u>2,683,196.94</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$22,332,420.42</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,898.48
	TREASURER TOTAL	<u>\$300,898.48</u>

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 12/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.68	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	3.22	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	3.22	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+44bp.
CDS - FR TOTAL				100,000,000.00	100,000,000.00	
CORPORATE ISSUED TOTAL				140,000,000.00	140,000,000.00	
BAN						
104946	LACCAL BANS	5.00	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
105895	LACCAL BANS	2.62	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	2.62	06/30/20	10,000,000.00	10,000,000.00	
BAN TOTAL				25,000,000.00	25,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				25,000,000.00	25,000,000.00	
NTRD - PSI NON-TRADING Total				165,000,000.00	165,000,000.00	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 12/31/18
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG	DTM	COST	WTD AVG	DTM
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,000,004,319.22	55.00	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	9,606,440,537.60	25.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,439,986,556.85	104.00	DAYS	149,184,152.73	984.00	DAYS
AGENCIES	19,984,452,188.34	847.00	DAYS	24,967,878.03	440.00	DAYS
MUNICIPALS	25,000,000.00	474.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,334,235.82	335.00	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	\$33,140,217,837.83	527.00	DAYS	\$174,152,030.76	906.00	DAYS

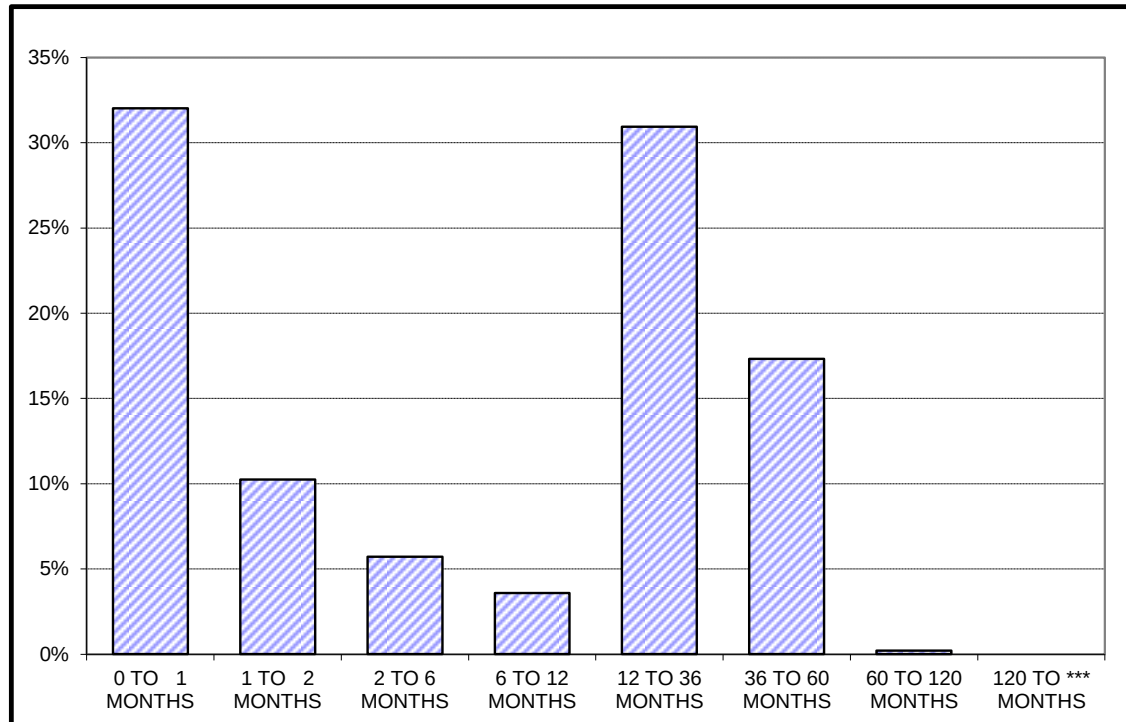
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	01/01/19-01/31/19	\$10,665,534,965.03	32.01
1 TO 2 MONTHS	02/01/19-02/28/19	\$3,413,090,370.12	10.24
2 TO 3 MONTHS	03/01/19-03/31/19	\$892,738,804.33	2.68
3 TO 4 MONTHS	04/01/19-04/30/19	\$146,059,032.24	0.44
4 TO 5 MONTHS	05/01/19-05/31/19	\$458,489,773.03	1.38
5 TO 6 MONTHS	06/01/19-06/30/19	\$401,901,298.57	1.21
6 TO 12 MONTHS	07/01/19-12/31/19	\$1,193,250,847.77	3.58
12 TO 24 MONTHS	01/01/20-12/31/20	\$4,303,324,172.01	12.92
24 TO 36 MONTHS	01/01/21-12/31/21	\$6,002,375,779.68	18.02
36 TO 48 MONTHS	01/01/22-12/31/22	\$2,762,206,950.88	8.29
48 TO 60 MONTHS	01/01/23-12/31/23	\$3,008,172,874.93	9.03
60 TO 120 MONTHS	01/01/24-12/31/28	\$67,225,000.00	0.20
120 TO *** MONTHS	01/01/29-	\$0.00	0.00
Portfolio Total:		\$33,314,369,868.59	100.00
AVCCD			
36 TO 48 MONTHS	01/01/22-12/31/22	\$15,000,000.00	100.00
Portfolio Total:		\$15,000,000.00	
ESUSD			
120 TO *** MONTHS	01/01/29-	\$16,000,000.00	100.00
Portfolio Total:		\$16,000,000.00	
GF			
60 TO 120 MONTHS	01/01/24-12/31/28	\$3,790,000.00	100.00
Portfolio Total:		\$3,790,000.00	
PHHPA			
120 TO *** MONTHS	01/01/29-	\$32,169,417.88	100.00
Portfolio Total:		\$32,169,417.88	
SANIT			
24 TO 36 MONTHS	01/01/21-12/31/21	\$4,499,845.88	100.00
Portfolio Total:		\$4,499,845.88	
SCAQM			
6 TO 12 MONTHS	07/01/19-12/31/19	\$38,333,921.23	100.00
Portfolio Total:		\$38,333,921.23	
SCP61			
5 TO 6 MONTHS	06/01/19-06/30/19	\$5,000,000.00	100.00
Portfolio Total:		\$5,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
5 TO 6 MONTHS	06/01/19-06/30/19	\$10,000,000.00	100.00
Portfolio Total:		\$10,000,000.00	
SCU5F			
5 TO 6 MONTHS	06/01/19-06/30/19	\$10,000,000.00	100.00
Portfolio Total:		\$10,000,000.00	
SLIM			
6 TO 12 MONTHS	07/01/19-12/31/19	\$3,277,771.70	100.00
Portfolio Total:		\$3,277,771.70	
WASIA			
6 TO 12 MONTHS	07/01/19-12/31/19	\$39,597.02	100.00
Portfolio Total:		\$39,597.02	

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



L.A.C. INVESTMENT POOL		
	In Thousands	%
0 TO 1 MONTHS	\$ 10,665,535	32.01%
1 TO 2 MONTHS	3,413,090	10.24%
2 TO 6 MONTHS	1,899,189	5.71%
6 TO 12 MONTHS	1,193,251	3.58%
12 TO 36 MONTHS	10,305,700	30.94%
36 TO 60 MONTHS	5,770,380	17.32%
60 TO 120 MONTHS	67,225	0.20%
120 TO *** MONTHS	-	0.00%
	<u>\$ 33,314,370</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 12/31/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$3,277,771.70
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,333,921.23
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>39,597.02</u>
	LAIF TOTAL	<u><u>\$41,651,289.95</u></u>



POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data A Comparison of November 2018 with November 2017

(Dollars In Thousands)

	November 2018	November 2017	Change
Average Daily Portfolio (\$)	82,706,709	66,393,576	+16,313,133
Accrued Earnings (\$)	150,119	63,929	+86,190
Effective Yield (%)	2.208	1.172	+1.036
Average Life-Month End (In Days)	207	180	+27
Total Security Transactions			
Amount (\$)	26,705,432	18,713,040	+7,992,392
Number	536	375	+161
Total Time Deposit Transactions			
Amount (\$)	2,247,480	2,621,480	-374,000
Number	97	92	+5
Average Workday Investment Activity (\$)	1,523,837	1,122,869	+400,968
Prescribed Demand Account Balances For Services (\$)	237,200	479,000	-241,800



Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

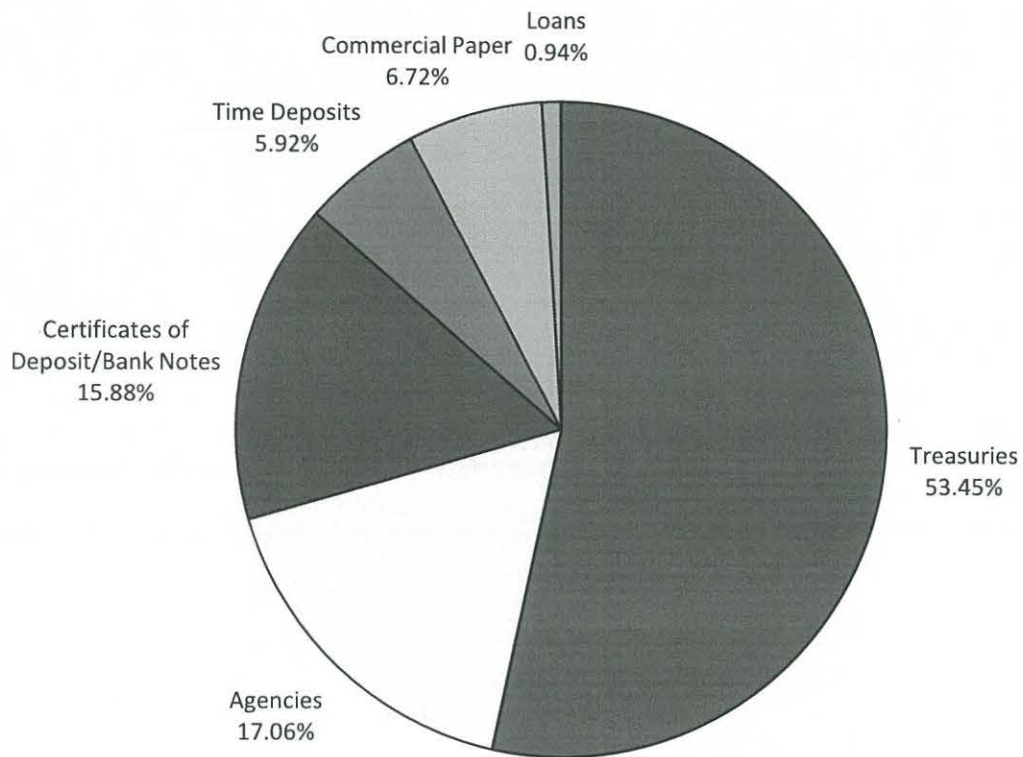
(Dollars In Thousands)

November 30, 2018

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	17,834,332	22.17	+1.56
Bonds	0	0.00	0
Notes	25,164,100	31.28	-0.80
Strips	0	0.00	0
Total Government	42,998,432	53.45	+0.76
Agency Debentures	3,358,671	4.18	+0.26
Certificates of Deposit	11,925,000	14.82	-0.92
Bank Notes	850,000	1.06	-0.06
Repurchases	0	0.00	0
Agency Discount Notes	10,159,748	12.63	+0.31
Time Deposits	4,762,240	5.92	+0.11
GNMAs	0	0.00	0
Commercial Paper	5,407,676	6.72	-0.55
Remics	25,686	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	758,137	0.94	+0.08
GF Loans	0	0.00	0
Other	200,000	0.25	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	80,445,590	100.00	

<u>INVESTMENT ACTIVITY</u>	<u>November 2018</u>		<u>October 2018</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	536	26,705,432	701	34,738,104
Other	15	249,465	9	1,100,871
Time Deposits	97	2,247,480	105	2,589,500
Total	648	29,202,377	815	38,428,475
 PMIA Monthly Average Effective Yield (%)		2.208		2.144
 Year to Date Yield Last Day of Month (%)		2.068		2.036

Pooled Money Investment Account Portfolio Composition \$80.4 billion 11/30/18



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

a/			b/		d/				
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/01/18 REDEMPTIONS									
BN		BOFA	2.430	11/01/18	2.430	50,000	197	664,875.00	2.464
BN		BOFA	2.430	11/01/18	2.430	50,000	197	664,875.00	2.464
CP		BNP NY		11/01/18	2.170	50,000	1	3,013.89	2.200
CP		BNP NY		11/01/18	2.170	50,000	1	3,013.89	2.200
CP		SOC GEN NY		11/01/18	2.140	50,000	6	17,833.33	2.170
DN		FHLMC		11/01/18	1.850	50,000	189	485,625.00	1.894
DN		FHLMC		11/01/18	1.850	50,000	189	485,625.00	1.894
DN		FHLMC		11/01/18	1.860	50,000	190	490,833.33	1.905
DN		FHLMC		11/01/18	1.860	50,000	190	490,833.33	1.905
DN		FHLMC		11/01/18	1.780	50,000	197	487,027.78	1.822
DN		FHLMC		11/01/18	1.780	50,000	197	487,027.78	1.822
DN		FHLMC		11/01/18	1.780	50,000	198	489,500.00	1.823
DN		FHLMC		11/01/18	1.780	50,000	198	489,500.00	1.823
DN		FHLMC		11/01/18	1.780	50,000	198	489,500.00	1.823
DN		FHLMC		11/01/18	1.780	50,000	198	489,500.00	1.823
DN		FHLMC		11/01/18	1.780	50,000	198	489,500.00	1.823
DN		FHLMC		11/01/18	1.570	50,000	303	660,708.33	1.613
DN		FHLMC		11/01/18	1.570	50,000	303	660,708.33	1.613
TR		BILL		11/01/18	2.100	50,000	17	49,583.33	2.131
TR		BILL		11/01/18	2.100	50,000	17	49,583.33	2.131
TR		BILL		11/01/18	2.100	50,000	17	49,583.33	2.131
TR		BILL		11/01/18	2.015	50,000	45	125,937.50	2.048
TR		BILL		11/01/18	2.015	50,000	45	125,937.50	2.048
TR		BILL		11/01/18	1.973	50,000	86	235,604.17	2.009
TR		BILL		11/01/18	1.973	50,000	86	235,604.17	2.009
TR		BILL		11/01/18	1.976	50,000	91	249,744.44	2.014
TR		BILL		11/01/18	1.976	50,000	91	249,744.44	2.014
TR		BILL		11/01/18	2.015	50,000	164	458,972.22	2.062
TR		BILL		11/01/18	2.015	50,000	164	458,972.22	2.062
TR		BILL		11/01/18	2.005	50,000	168	467,833.33	2.052
TR		BILL		11/01/18	2.005	50,000	168	467,833.33	2.052
TR		BILL		11/01/18	1.995	50,000	170	471,041.67	2.042
TR		BILL		11/01/18	1.990	50,000	171	472,625.00	2.037
TR		BILL		11/01/18	1.990	50,000	171	472,625.00	2.037
TR		BILL		11/01/18	1.990	50,000	171	472,625.00	2.037
TR		BILL		11/01/18	1.990	50,000	174	480,916.67	2.037
TR		BILL		11/01/18	1.990	50,000	174	480,916.67	2.037
TR		BILL		11/01/18	1.991	50,000	176	486,688.89	2.038
TR		BILL		11/01/18	1.991	50,000	176	486,688.89	2.038
TR		BILL		11/01/18	1.990	50,000	177	489,208.33	2.038
TR		BILL		11/01/18	1.990	50,000	177	489,208.33	2.038
TR		BILL		11/01/18	1.970	50,000	182	497,972.22	2.017
TR		BILL		11/01/18	1.970	50,000	182	497,972.22	2.017
TR		BILL		11/01/18	1.970	50,000	182	497,972.22	2.017
TR		BILL		11/01/18	1.972	50,000	182	498,351.39	2.019
TR		BILL		11/01/18	1.972	50,000	182	498,351.39	2.019
TR		BILL		11/01/18	1.972	50,000	182	498,351.39	2.019

INVESTMENT TRANSACTIONS

		a/		b/		d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/01/18 REDEMPTIONS (Continued)									
	YCD	SVENSKA	2.360	11/01/18	2.360	50,000	189	619,500.00	2.393
	YCD	SVENSKA	2.360	11/01/18	2.360	50,000	189	619,500.00	2.393
	YCD	SE BANKEN	2.400	11/01/18	2.400	50,000	197	656,666.67	2.433
	YCD	SE BANKEN	2.400	11/01/18	2.400	50,000	197	656,666.67	2.433
11/01/18 PURCHASES									
	DEB	FNMA	2.875	10/30/20	2.905	50,000			
	YCD	DNB	2.190	11/14/18	2.190	50,000			
	YCD	DNB	2.190	11/14/18	2.190	50,000			
	YCD	SUMITOMO	2.240	11/28/18	2.240	50,000			
	YCD	SUMITOMO	2.240	11/28/18	2.240	50,000			
	YCD	KBC	2.240	12/10/18	2.240	50,000			
	YCD	KBC	2.240	12/10/18	2.240	50,000			
11/02/18 REDEMPTIONS									
	CP	CR AG NY		11/02/18	2.160	50,000	2	6,000.00	2.190
	CP	CR AG NY		11/02/18	2.160	50,000	2	6,000.00	2.190
	CP	CR AG NY		11/02/18	2.160	50,000	2	6,000.00	2.190
	CP	SOC GEN NY		11/02/18	2.170	50,000	3	9,041.67	2.201
	CP	SOC GEN NY		11/02/18	2.170	50,000	3	9,041.67	2.201
	YCD	SUMITOMO	2.170	11/02/18	2.170	50,000	8	24,111.11	2.200
	YCD	KBC	2.190	11/02/18	2.190	50,000	8	24,333.33	2.220
	YCD	KBC	2.190	11/02/18	2.190	50,000	8	24,333.33	2.220
11/02/18 NO PURCHASES									
11/05/18 REDEMPTIONS									
	CP	MUFG BK		11/05/18	2.240	50,000	11	34,222.22	2.273
	CP	MUFG BK		11/05/18	2.240	50,000	11	34,222.22	2.273
	CP	MIZUHO NY		11/05/18	2.070	50,000	60	172,500.00	2.106
	CP	MIZUHO NY		11/05/18	2.070	50,000	60	172,500.00	2.106
	CP	NISSAN		11/05/18	2.030	50,000	62	174,805.56	2.065
	DN	FNMA		11/05/18	2.055	50,000	46	131,291.67	2.089
	DN	FNMA		11/05/18	2.055	50,000	46	131,291.67	2.089
	DN	IBRD		11/05/18	2.000	50,000	123	341,666.67	2.042
	DN	IBRD		11/05/18	2.000	50,000	123	341,666.67	2.042
	YCD	SWEDBANK	2.180	11/05/18	2.180	50,000	7	21,194.44	2.210
	YCD	SWEDBANK	2.180	11/05/18	2.180	50,000	7	21,194.44	2.210
	YCD	KBC	2.200	11/05/18	2.200	50,000	34	103,888.89	2.231
	YCD	KBC	2.200	11/05/18	2.200	50,000	34	103,888.89	2.231
	YCD	MONTREAL	2.250	11/05/18	2.250	50,000	95	296,875.00	2.281
	YCD	MONTREAL	2.250	11/05/18	2.250	50,000	95	296,875.00	2.281
	YCD	BARCLAYS	2.300	11/05/18	2.300	50,000	96	306,666.67	2.332
	YCD	BARCLAYS	2.300	11/05/18	2.300	50,000	96	306,666.67	2.332

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/05/18 PURCHASES									
	CD	FIRST REP	2.420	01/09/19	2.420	50,000			
	CD	FIRST REP	2.420	01/09/19	2.420	50,000			
	CP	RABO NY		11/06/18	2.160	50,000			
	CP	RABO NY		11/06/18	2.160	50,000			
	CP	MIZUHO NY		02/01/19	2.630	50,000			
	CP	MIZUHO NY		02/01/19	2.630	50,000			
	TR	NOTE	2.875	10/31/20	2.899	50,000			
	TR	NOTE	2.875	10/31/20	2.899	50,000			
	YCD	BARCLAYS	2.600	02/01/19	2.600	50,000			
	YCD	BARCLAYS	2.600	02/01/19	2.600	50,000			
11/06/18 REDEMPTIONS									
	CP	RABO NY		11/06/18	2.160	50,000	1	3,000.00	2.190
	CP	RABO NY		11/06/18	2.160	50,000	1	3,000.00	2.190
	YCD	KBC	2.200	11/06/18	2.200	50,000	34	103,888.89	2.231
	YCD	KBC	2.200	11/06/18	2.200	50,000	34	103,888.89	2.231
11/06/18 PURCHASES									
	CP	BNP NY		11/08/18	2.170	50,000			
	CP	BNP NY		11/08/18	2.170	50,000			
	CP	BNP NY		11/08/18	2.170	50,000			
	CP	BNP NY		11/08/18	2.170	50,000			
11/07/18 REDEMPTIONS									
	DEB	FAMC	0.940	11/07/18	0.940	50,000	730	940,000.00	0.940
11/07/18 PURCHASES									
	CP	RABO NY		11/20/18	2.170	50,000			
	CP	APPLE		02/01/19	2.350	50,000			
	DN	FHLB		06/28/19	2.440	50,000			
	DN	FHLB		06/28/19	2.440	50,000			
	YCD	KBC	2.250	12/12/18	2.250	50,000			
	YCD	KBC	2.250	12/12/18	2.250	50,000			
11/08/18 REDEMPTIONS									
	CP	BNP NY		11/08/18	2.170	50,000	2	6,027.78	2.200
	CP	BNP NY		11/08/18	2.170	50,000	2	6,027.78	2.200
	CP	BNP NY		11/08/18	2.170	50,000	2	6,027.78	2.200
	CP	BNP NY		11/08/18	2.170	50,000	2	6,027.78	2.200
	TR	BILL		11/08/18	1.525	50,000	357	756,145.83	1.570
	TR	BILL		11/08/18	1.525	50,000	357	756,145.83	1.570

INVESTMENT TRANSACTIONS

		a/		b/		d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/08/18 REDEMPTIONS (Continued)									
	TR	BILL		11/08/18	1.500	50,000	360	750,000.00	1.544
	TR	BILL		11/08/18	1.500	50,000	360	750,000.00	1.544
	TR	BILL		11/08/18	1.473	50,000	364	744,430.56	1.516
	TR	BILL		11/08/18	1.473	50,000	364	744,430.56	1.516
	TR	BILL		11/08/18	1.480	50,000	364	748,222.22	1.523
	TR	BILL		11/08/18	1.480	50,000	364	748,222.22	1.523
	TR	BILL		11/08/18	1.491	50,000	364	753,783.33	1.535
	TR	BILL		11/08/18	1.491	50,000	364	753,783.33	1.535
	TR	BILL		11/08/18	1.495	50,000	364	755,805.56	1.539
	TR	BILL		11/08/18	1.495	50,000	364	755,805.56	1.539
11/08/18 PURCHASES									
	CP	BNP NY		11/09/18	2.170	50,000			
	CP	BNP NY		11/09/18	2.170	50,000			
	CP	RABO NY		11/28/18	2.180	50,000			
	CP	RABO NY		11/28/18	2.180	50,000			
	TR	BILL		11/07/19	2.630	50,000			
	TR	BILL		11/07/19	2.630	50,000			
	TR	BILL		11/07/19	2.641	50,000			
	TR	BILL		11/07/19	2.641	50,000			
	TR	NOTE	2.875	10/31/20	2.946	50,000			
	TR	NOTE	2.875	10/31/20	2.946	50,000			
	YCD	SE BANKEN	2.600	03/01/19	2.600	50,000			
	YCD	SE BANKEN	2.600	03/01/19	2.600	50,000			
11/09/18 REDEMPTIONS									
	CP	BNP NY		11/09/18	2.170	50,000	1	3,013.89	2.200
	CP	BNP NY		11/09/18	2.170	50,000	1	3,013.89	2.200
	CP	MUFG BK		11/09/18	2.260	50,000	37	116,138.89	2.297
	CP	MUFG BK		11/09/18	2.260	50,000	37	116,138.89	2.297
11/09/18 PURCHASES									
	CP	MUFG BK		12/10/18	2.310	50,000			
	CP	MUFG BK		12/10/18	2.310	50,000			
	TR	BILL		11/07/19	2.643	50,000			
	TR	BILL		11/07/19	2.643	50,000			
	TR	NOTE	2.875	10/31/20	2.940	50,000			
	TR	NOTE	2.875	10/31/20	2.940	50,000			
	TR	NOTE	2.875	10/31/20	2.940	50,000			
11/13/18 REDEMPTIONS									
	CP	MUFG BK		11/13/18	2.270	50,000	32	100,888.89	2.306
	CP	MUFG BK		11/13/18	2.270	50,000	32	100,888.89	2.306

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/13/18 REDEMPTIONS (Continued)									
	CP	CR AG NY		11/13/18	2.190	50,000	41	124,708.33	2.226
	CP	CR AG NY		11/13/18	2.190	50,000	41	124,708.33	2.226
	CP	CR AG NY		11/13/18	2.190	50,000	41	124,708.33	2.226
	CP	GE CO		11/13/18	2.140	50,000	63	187,250.00	2.178
	CP	CR AG NY		11/13/18	2.190	50,000	85	258,541.67	2.232
	CP	CR AG NY		11/13/18	2.190	50,000	85	258,541.67	2.232
	CP	MUFG BK		11/13/18	2.250	50,000	89	278,125.00	2.294
	CP	MUFG BK		11/13/18	2.250	50,000	89	278,125.00	2.294
	YCD	DNB	2.200	11/13/18	2.200	50,000	13	39,722.22	2.231
	YCD	DNB	2.200	11/13/18	2.200	50,000	13	39,722.22	2.231
	YCD	SUMITOMO	2.200	11/13/18	2.200	50,000	15	45,833.33	2.231
	YCD	SUMITOMO	2.200	11/13/18	2.200	50,000	15	45,833.33	2.231
	YCD	MUFG BK	2.240	11/13/18	2.240	50,000	22	68,444.44	2.271
	YCD	MUFG BK	2.240	11/13/18	2.240	50,000	22	68,444.44	2.271
	YCD	NORINCHUK	2.250	11/13/18	2.250	50,000	35	109,375.00	2.281
	YCD	NORINCHUK	2.250	11/13/18	2.250	50,000	35	109,375.00	2.281
11/13/18 PURCHASES									
	CP	NISSAN		12/12/18	2.270	50,000			
	YCD	SUMITOMO	2.170	11/20/18	2.170	50,000			
	YCD	SUMITOMO	2.170	11/20/18	2.170	50,000			
	YCD	MUFG BK	2.330	12/21/18	2.330	50,000			
	YCD	MUFG BK	2.330	12/21/18	2.330	50,000			
11/14/18 REDEMPTIONS									
	YCD	DNB	2.190	11/14/18	2.190	50,000	13	39,541.67	2.220
	YCD	DNB	2.190	11/14/18	2.190	50,000	13	39,541.67	2.220
11/14/18 PURCHASES									
	CD	FIRST REP	2.480	01/22/19	2.480	50,000			
	CD	FIRST REP	2.480	01/22/19	2.480	50,000			
	CP	RABO NY		11/19/18	2.170	50,000			
	CP	RABO NY		11/19/18	2.170	50,000			
	CP	MUFG BK		12/03/18	2.270	50,000			
	CP	MUFG BK		12/03/18	2.270	50,000			
	CP	NISSAN		01/09/19	2.360	50,000			
	CP	MIZUHO NY		01/25/19	2.490	50,000			
	CP	MIZUHO NY		01/25/19	2.490	50,000			
	DN	FHLB		06/28/19	2.460	50,000			
	DN	FHLB		06/28/19	2.460	50,000			
	YCD	KBC	2.250	12/21/18	2.250	50,000			
	YCD	KBC	2.250	12/21/18	2.250	50,000			
	YCD	DNB	2.420	01/29/19	2.420	50,000			
	YCD	DNB	2.420	01/29/19	2.420	50,000			

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/15/18 REDEMPTIONS									
	TR	NOTE	1.250	11/15/18	2.064	50,000	203	567,960.12	2.052
	TR	NOTE	1.250	11/15/18	2.064	50,000	203	567,960.12	2.052
	TR	NOTE	1.250	11/15/18	2.064	50,000	203	567,960.12	2.052
	TR	NOTE	1.250	11/15/18	2.037	50,000	210	580,045.75	2.025
	TR	NOTE	1.250	11/15/18	2.037	50,000	210	580,045.75	2.025
	TR	NOTE	1.250	11/15/18	2.037	50,000	210	580,045.75	2.025
	TR	NOTE	1.250	11/15/18	2.037	50,000	210	580,045.75	2.025
11/15/18 PURCHASES									
	CD	FIRST REP	2.450	01/09/19	2.450	50,000			
	CD	FIRST REP	2.450	01/09/19	2.450	50,000			
	CD	MUFG UNION	2.630	05/08/19	2.630	50,000			
	CD	MUFG UNION	2.630	05/08/19	2.630	50,000			
	CD	US BANK	2.830	05/29/19	2.830	50,000			
	CD	US BANK	2.830	05/29/19	2.830	50,000			
	CP	COCA COLA		02/11/19	2.480	50,000			
	CP	JPM LLC		05/24/19	2.860	50,000			
	CP	JPM LLC		05/24/19	2.860	50,000			
	DEB	FFCB	3.050	11/15/21	3.084	50,000			
	DN	FNMA		01/09/19	2.220	50,000			
	DN	FNMA		01/09/19	2.220	50,000			
	DN	FHLMC		05/02/19	2.420	50,000			
	DN	FHLMC		05/02/19	2.420	50,000			
	DN	FHLMC		05/02/19	2.420	50,000			
	DN	FHLMC		05/02/19	2.420	50,000			
	TR	BILL		05/16/19	2.446	50,000			
	TR	BILL		05/16/19	2.446	50,000			
	TR	BILL		05/16/19	2.446	50,000			
	TR	BILL		05/16/19	2.446	50,000			
	TR	BILL		05/16/19	2.446	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		05/16/19	2.450	50,000			
	TR	BILL		11/07/19	2.600	50,000			
	TR	BILL		11/07/19	2.600	50,000			
	TR	BILL		11/07/19	2.600	50,000			
	TR	BILL		11/07/19	2.600	50,000			
	YCD	SUMITOMO	2.200	12/03/18	2.200	50,000			
	YCD	SUMITOMO	2.200	12/03/18	2.200	50,000			
	YCD	DNB	2.200	12/04/18	2.200	50,000			
	YCD	DNB	2.200	12/04/18	2.200	50,000			

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/15/18 PURCHASES (Continued)									
	YCD	CR AG CIB	2.610	02/08/19	2.610	50,000			
	YCD	CR AG CIB	2.610	02/08/19	2.610	50,000			
	YCD	BNP	2.560	02/13/19	2.560	50,000			
	YCD	BNP	2.560	02/13/19	2.560	50,000			
	YCD	BNP	2.560	02/13/19	2.560	50,000			
11/16/18 SALES									
	TR	NOTE	1.250	12/31/18		50,000	681	1,078,776.67	1.156
	TR	NOTE	1.250	12/31/18		50,000	681	1,078,776.67	1.156
	TR	NOTE	1.250	12/31/18		50,000	681	1,078,776.67	1.156
	TR	NOTE	1.250	12/31/18		50,000	681	1,078,776.67	1.156
11/16/18 REDEMPTIONS									
	CP	MUFG BK		11/16/18	2.270	50,000	17	53,597.22	2.304
	CP	MUFG BK		11/16/18	2.270	50,000	17	53,597.22	2.304
	CP	GE CTS		11/16/18	2.160	50,000	64	192,000.00	2.198
	CP	GE CTS		11/16/18	2.160	50,000	64	192,000.00	2.198
	CP	MUFG BK		11/16/18	2.250	50,000	88	275,000.00	2.294
	CP	MUFG BK		11/16/18	2.250	50,000	88	275,000.00	2.294
	CP	JPM LLC		11/16/18	2.250	50,000	92	287,500.00	2.294
	CP	JPM LLC		11/16/18	2.250	50,000	92	287,500.00	2.294
	YCD	KBC	2.200	11/16/18	2.200	50,000	32	97,777.78	2.231
	YCD	KBC	2.200	11/16/18	2.200	50,000	32	97,777.78	2.231
	YCD	SWEDBANK	2.160	11/16/18	2.160	50,000	43	129,000.00	2.190
	YCD	SWEDBANK	2.160	11/16/18	2.160	50,000	43	129,000.00	2.190
	YCD	SOC GEN	2.230	11/16/18	2.230	50,000	84	260,166.67	2.261
	YCD	SOC GEN	2.230	11/16/18	2.230	50,000	84	260,166.67	2.261
	YCD	BNP	2.240	11/16/18	2.240	50,000	101	314,222.22	2.271
11/16/18 PURCHASES									
	CP	RABO NY		11/29/18	2.170	50,000			
	CP	RABO NY		11/29/18	2.170	50,000			
	CP	RABO NY		11/30/18	2.170	50,000			
	CP	RABO NY		11/30/18	2.170	50,000			
	CP	MUFG BK		12/17/18	2.310	50,000			
	CP	MUFG BK		12/17/18	2.310	50,000			
	TR	BILL		05/02/19	2.390	50,000			
	TR	BILL		05/02/19	2.390	50,000			
	TR	BILL		05/02/19	2.395	50,000			
	TR	BILL		05/02/19	2.395	50,000			

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/19/18 SALES									
	TR	NOTE	1.250	12/31/18		50,000	669	1,073,598.99	1.171
	TR	NOTE	1.250	12/31/18		50,000	669	1,073,598.99	1.171
11/19/18 REDEMPTIONS									
	CP	RABO NY		11/19/18	2.170	50,000	5	15,069.44	2.201
	CP	RABO NY		11/19/18	2.170	50,000	5	15,069.44	2.201
	YCD	NORINCHUK	2.270	11/19/18	2.270	50,000	32	100,888.89	2.302
	YCD	NORINCHUK	2.270	11/19/18	2.270	50,000	32	100,888.89	2.302
	YCD	NORINCHUK	2.260	11/19/18	2.260	50,000	35	109,861.11	2.291
	YCD	NORINCHUK	2.260	11/19/18	2.260	50,000	35	109,861.11	2.291
	YCD	TORONTO	2.200	11/19/18	2.200	50,000	61	186,388.89	2.231
	YCD	TORONTO	2.200	11/19/18	2.200	50,000	61	186,388.89	2.231
	YCD	MIZUHO	2.160	11/19/18	2.160	50,000	62	186,000.00	2.190
	YCD	MIZUHO	2.160	11/19/18	2.160	50,000	62	186,000.00	2.190
	YCD	SOC GEN	2.230	11/19/18	2.230	50,000	91	281,847.22	2.261
	YCD	SOC GEN	2.230	11/19/18	2.230	50,000	91	281,847.22	2.261
	YCD	BNP	2.350	11/19/18	2.350	50,000	153	499,375.00	2.383
	YCD	BNP	2.350	11/19/18	2.350	50,000	153	499,375.00	2.383
11/19/18 PURCHASES									
	CP	RABO NY		11/20/18	2.170	50,000			
	CP	RABO NY		11/20/18	2.170	50,000			
	CP	RABO NY		11/20/18	2.170	50,000			
	CP	RABO NY		11/20/18	2.170	50,000			
	YCD	NORINCHUK	2.300	12/21/18	2.300	50,000			
	YCD	NORINCHUK	2.300	12/21/18	2.300	50,000			
11/20/18 REDEMPTIONS									
	CP	RABO NY		11/20/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/20/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/20/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/20/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/20/18	2.170	50,000	13	39,180.44	2.202
	YCD	SUMITOMO	2.170	11/20/18	2.170	50,000	7	21,097.22	2.200
	YCD	SUMITOMO	2.170	11/20/18	2.170	50,000	7	21,097.22	2.200
11/20/18 PURCHASES									
	CD	BOWEST	2.480	02/01/19	2.480	50,000			
	CD	BOWEST	2.480	02/01/19	2.480	50,000			
	CD	BOWEST	2.480	02/01/19	2.480	50,000			
	CP	MUFG BK		12/10/18	2.280	50,000			
	CP	MUFG BK		12/10/18	2.280	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/20/18 PURCHASES (Continued)									
	DN	FNMA		01/09/19	2.240	50,000			
	DN	FNMA		01/09/19	2.240	50,000			
	YCD	DNB	2.210	12/12/18	2.210	50,000			
	YCD	DNB	2.210	12/12/18	2.210	50,000			
	YCD	SOC GEN	2.400	01/22/19	2.400	50,000			
	YCD	SOC GEN	2.400	01/22/19	2.400	50,000			
11/21/18 NO REDEMPTIONS									
11/21/18 PURCHASES									
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.410	50,000			
	TR	BILL		05/02/19	2.416	50,000			
	TR	BILL		05/02/19	2.416	50,000			
11/26/18 NO REDEMPTIONS									
11/26/18 PURCHASES									
	CD	US BANK	3.000	10/01/19	3.000	50,000			
	CD	US BANK	3.000	10/01/19	3.000	50,000			
	CD	BOWEST	3.050	10/01/19	3.050	50,000			
	CD	BOWEST	3.050	10/01/19	3.050	50,000			
	CP	MUFG BK		12/24/18	2.330	50,000			
	CP	MUFG BK		12/24/18	2.330	50,000			
	CP	CR AG NY		02/04/19	2.500	50,000			
	CP	CR AG NY		02/04/19	2.500	50,000			
	CP	BNP NY		02/20/19	2.510	50,000			
	CP	BNP NY		02/20/19	2.510	50,000			
	CP	TOYOTA		02/27/19	2.680	50,000			
	CP	TOYOTA		02/27/19	2.680	50,000			
	CP	JPM LLC		04/26/19	2.830	50,000			
	CP	JPM LLC		04/26/19	2.830	50,000			
	CP	JPM LLC		04/26/19	2.830	50,000			
	CP	JPM LLC		04/26/19	2.830	50,000			
	DN	FNMA		01/09/19	2.230	50,000			
	DN	FNMA		01/09/19	2.230	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
11/26/18 PURCHASES (Continued)									
DN		FHLB		02/01/19	2.320	50,000			
DN		FHLB		02/01/19	2.320	50,000			
DN		FHLB		06/28/19	2.500	50,000			
DN		FHLB		06/28/19	2.500	50,000			
DN		FHLMC		07/01/19	2.485	50,000			
DN		FHLMC		07/01/19	2.485	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
DN		FHLMC		08/30/19	2.550	50,000			
TR		BILL		05/02/19	2.413	50,000			
TR		BILL		05/02/19	2.413	50,000			
TR		BILL		05/02/19	2.413	50,000			
TR		BILL		05/02/19	2.413	50,000			
TR		NOTE	1.250	05/31/19	2.520	50,000			
TR		NOTE	1.250	05/31/19	2.520	50,000			
TR		NOTE	1.250	05/31/19	2.520	50,000			
TR		NOTE	1.250	05/31/19	2.520	50,000			
TR		NOTE	1.250	05/31/19	2.535	50,000			
TR		NOTE	1.250	05/31/19	2.535	50,000			
TR		NOTE	1.250	05/31/19	2.535	50,000			
TR		NOTE	1.250	05/31/19	2.535	50,000			
TR		BILL		11/07/19	2.583	50,000			
TR		BILL		11/07/19	2.583	50,000			
TR		BILL		11/07/19	2.583	50,000			
TR		BILL		11/07/19	2.583	50,000			
TR		BILL		11/07/19	2.585	50,000			
TR		BILL		11/07/19	2.585	50,000			
TR		BILL		11/07/19	2.585	50,000			
YCD		MUFG BK	2.660	02/27/19	2.660	50,000			
YCD		MUFG BK	2.660	02/27/19	2.660	50,000			
YCD		SVENSKA	2.640	03/01/19	2.640	50,000			
YCD		SVENSKA	2.640	03/01/19	2.640	50,000			
YCD		TORONTO	3.050	10/01/19	3.050	50,000			
YCD		TORONTO	3.050	10/01/19	3.050	50,000			

11/27/18 REDEMPTIONS

CP	CR AG NY		11/27/18	2.180	50,000	36	109,000.00	2.215
CP	CR AG NY		11/27/18	2.180	50,000	36	109,000.00	2.215
CP	APPLE		11/27/18	2.220	50,000	36	111,000.00	2.256
CP	CRC		11/27/18	2.260	50,000	61	191,472.22	2.300

INVESTMENT TRANSACTIONS

		a/				b/	d/		
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/27/18 REDEMPTIONS (Continued)									
	YCD	DNB	2.230	11/27/18	2.230	50,000	34	105,305.56	2.261
	YCD	DNB	2.230	11/27/18	2.230	50,000	34	105,305.56	2.261
	YCD	SWEDBANK	2.160	11/27/18	2.160	50,000	43	129,000.00	2.190
	YCD	SWEDBANK	2.160	11/27/18	2.160	50,000	43	129,000.00	2.190
11/27/18 NO PURCHASES									
11/28/18 REDEMPTIONS									
	CD	MUFG UNION	2.210	11/28/18	2.210	50,000	120	368,333.33	2.241
	CD	MUFG UNION	2.210	11/28/18	2.210	50,000	120	368,333.33	2.241
	CD	US BANK	2.230	11/28/18	2.230	50,000	132	408,833.33	2.261
	CD	US BANK	2.230	11/28/18	2.230	50,000	132	408,833.33	2.261
	CD	BOWEST	2.310	11/28/18	2.310	50,000	135	433,125.00	2.342
	CP	RABO NY		11/28/18	2.180	50,000	20	60,555.56	2.213
	CP	RABO NY		11/28/18	2.180	50,000	20	60,555.56	2.213
	CP	MUFG BK		11/28/18	2.290	50,000	43	136,763.89	2.328
	CP	MUFG BK		11/28/18	2.290	50,000	43	136,763.89	2.328
	CP	JPM LLC		11/28/18	2.280	50,000	90	285,000.00	2.325
	CP	JPM LLC		11/28/18	2.280	50,000	90	285,000.00	2.325
	CP	MIZUHO NY		11/28/18	2.270	50,000	105	331,041.67	2.317
	CP	MIZUHO NY		11/28/18	2.270	50,000	105	331,041.67	2.317
	CP	JPM LLC		11/28/18	2.400	50,000	152	506,666.67	2.458
	CP	JPM LLC		11/28/18	2.400	50,000	152	506,666.67	2.458
	CP	JPM LLC		11/28/18	2.400	50,000	152	506,666.67	2.458
	CP	TOYOTA		11/28/18	2.370	50,000	167	549,708.33	2.430
	CP	TOYOTA		11/28/18	2.370	50,000	167	549,708.33	2.430
	CP	TOYOTA		11/28/18	2.370	50,000	167	549,708.33	2.430
	CP	TOYOTA		11/28/18	2.370	50,000	167	549,708.33	2.430
	CP	JPM LLC		11/28/18	2.360	50,000	182	596,555.56	2.422
	CP	JPM LLC		11/28/18	2.360	50,000	182	596,555.56	2.422
	DN	IBRD		11/28/18	2.080	50,000	97	280,222.22	2.121
	DN	IBRD		11/28/18	2.080	50,000	97	280,222.22	2.121
	DN	FHLB		11/28/18	2.020	50,000	100	280,555.56	2.060
	DN	FHLB		11/28/18	2.020	50,000	100	280,555.56	2.060
	DN	FHLB		11/28/18	2.020	50,000	104	291,777.78	2.060
	DN	FHLB		11/28/18	2.020	50,000	104	291,777.78	2.060
	DN	IBRD		11/28/18	2.050	50,000	162	461,250.00	2.098
	DN	IBRD		11/28/18	2.050	50,000	162	461,250.00	2.098
	DN	FHLB		11/28/18	1.970	50,000	163	445,986.11	2.015
	DN	FHLB		11/28/18	1.970	50,000	163	445,986.11	2.015
	DN	FHLB		11/28/18	2.000	25,000	188	261,111.11	2.049
	DN	FHLB		11/28/18	2.000	50,000	188	522,222.22	2.049
	DN	FHLB		11/28/18	2.000	50,000	188	522,222.22	2.049
	DN	FHLB		11/28/18	2.000	50,000	188	522,222.22	2.049
	DN	FHLB		11/28/18	2.000	50,000	188	522,222.22	2.049
	DN	FHLB		11/28/18	2.000	50,000	188	522,222.22	2.049

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$ (000))	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/28/18 REDEMPTIONS (Continued)									
DN		FHLB		11/28/18	2.000	50,000	190	527,777.78	2.049
DN		FHLB		11/28/18	2.000	50,000	190	527,777.78	2.049
YCD		SUMITOMO	2.240	11/28/18	2.240	50,000	27	84,000.00	2.271
YCD		SUMITOMO	2.240	11/28/18	2.240	50,000	27	84,000.00	2.271
YCD		SUMITOMO	2.240	11/28/18	2.240	50,000	36	112,000.00	2.271
YCD		SUMITOMO	2.240	11/28/18	2.240	50,000	36	112,000.00	2.271
YCD		NORINCHUK	2.280	11/28/18	2.280	50,000	48	152,000.00	2.312
YCD		NORINCHUK	2.280	11/28/18	2.280	50,000	48	152,000.00	2.312
YCD		BARCLAYS	2.150	11/28/18	2.150	50,000	63	188,125.00	2.180
YCD		BARCLAYS	2.150	11/28/18	2.150	50,000	63	188,125.00	2.180
YCD		DNB	2.230	11/28/18	2.230	50,000	91	281,847.22	2.261
YCD		DNB	2.230	11/28/18	2.230	50,000	91	281,847.22	2.261
YCD		MIZUHO	2.250	11/28/18	2.250	50,000	96	300,000.00	2.281
YCD		MIZUHO	2.250	11/28/18	2.250	50,000	96	300,000.00	2.281
YCD		BARCLAYS	2.310	11/28/18	2.310	50,000	106	340,083.33	2.342
YCD		BARCLAYS	2.310	11/28/18	2.310	50,000	106	340,083.33	2.342
YCD		CR AG CIB	2.240	11/28/18	2.240	50,000	107	332,888.89	2.271
YCD		CR AG CIB	2.240	11/28/18	2.240	50,000	107	332,888.89	2.271
YCD		CR AG CIB	2.240	11/28/18	2.240	50,000	107	332,888.89	2.271
YCD		SOC GEN	2.240	11/28/18	2.240	50,000	107	332,888.89	2.271
YCD		SOC GEN	2.240	11/28/18	2.240	50,000	107	332,888.89	2.271
YCD		DNB	2.230	11/28/18	2.230	50,000	113	349,986.11	2.261
YCD		DNB	2.230	11/28/18	2.230	50,000	113	349,986.11	2.261
YCD		BNP	2.310	11/28/18	2.310	50,000	132	423,500.00	2.342
YCD		BNP	2.310	11/28/18	2.310	50,000	132	423,500.00	2.342
YCD		FORTIS	2.300	11/28/18	2.300	50,000	135	431,250.00	2.332
YCD		FORTIS	2.300	11/28/18	2.300	50,000	135	431,250.00	2.332
YCD		NORDEA AB	2.290	11/28/18	2.290	50,000	188	597,944.44	2.322
YCD		NORDEA AB	2.290	11/28/18	2.290	50,000	188	597,944.44	2.322
YCD		CIBC	2.380	11/28/18	2.380	50,000	191	631,361.11	2.413
YCD		CIBC	2.380	11/28/18	2.380	50,000	191	631,361.11	2.413
YCD		TORONTO	2.380	11/28/18	2.380	50,000	191	631,361.11	2.413
YCD		TORONTO	2.380	11/28/18	2.380	50,000	191	631,361.11	2.413

11/28/18 PURCHASES

CP		RABO NY		11/29/18	2.170	50,000			
CP		RABO NY		11/29/18	2.170	50,000			
CP		RABO NY		11/30/18	2.170	50,000			
CP		RABO NY		11/30/18	2.170	50,000			
CP		LIBERTY		02/27/19	2.730	50,000			
CP		LIBERTY		02/27/19	2.730	50,000			
DN		FHLB		04/02/19	2.400	50,000			
DN		FHLB		04/02/19	2.400	50,000			
YCD		DNB	2.200	12/17/18	2.200	50,000			
YCD		DNB	2.200	12/17/18	2.200	50,000			

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/29/18 REDEMPTIONS									
	CP	RABO NY		11/29/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/29/18	2.170	50,000	1	3,013.89	2.200
	CP	RABO NY		11/29/18	2.170	50,000	13	39,180.56	2.202
	CP	RABO NY		11/29/18	2.170	50,000	13	39,180.56	2.202
	CP	MUFG BK		11/29/18	2.320	50,000	36	116,000.00	2.358
	CP	MUFG BK		11/29/18	2.320	50,000	36	116,000.00	2.358
11/29/18 PURCHASES									
	CP	JPM LLC		08/01/19	3.000	50,000			
	CP	MUFG BK		12/11/18	2.220	50,000			
	CP	MUFG BK		12/11/18	2.220	50,000			
	CP	CR AG NY		12/21/18	2.180	50,000			
	CP	CR AG NY		12/21/18	2.180	50,000			
11/30/18 REDEMPTIONS									
	CP	RABO NY		11/30/18	2.170	50,000	2	6,027.78	2.200
	CP	RABO NY		11/30/18	2.170	50,000	2	6,027.78	2.200
	CP	RABO NY		11/30/18	2.170	50,000	14	42,194.44	2.202
	CP	RABO NY		11/30/18	2.170	50,000	14	42,194.44	2.202
	CP	GOTHAM		11/30/18	2.230	50,000	67	207,513.89	2.270
	CP	CAFCO		11/30/18	2.250	50,000	98	306,250.00	2.295
	TR	NOTE	1.250	11/30/18	2.058	50,000	164	459,742.14	2.054
	TR	NOTE	1.250	11/30/18	2.058	50,000	164	459,742.14	2.054
	TR	NOTE	1.250	11/30/18	2.058	50,000	164	459,742.14	2.054
	TR	NOTE	1.250	11/30/18	2.058	50,000	164	459,742.14	2.054
	TR	NOTE	1.250	11/30/18	2.111	50,000	176	505,624.57	2.106
	TR	NOTE	1.250	11/30/18	2.111	50,000	176	505,624.57	2.106
	TR	NOTE	1.250	11/30/18	2.111	50,000	176	505,624.57	2.106
	TR	NOTE	1.250	11/30/18	2.111	50,000	176	505,624.57	2.106
	TR	NOTE	1.250	11/30/18	2.046	50,000	185	515,152.82	2.041
	TR	NOTE	1.250	11/30/18	2.046	50,000	185	515,152.82	2.041
	TR	NOTE	1.250	11/30/18	2.046	50,000	185	515,152.82	2.041
	TR	NOTE	1.250	11/30/18	2.046	50,000	185	515,152.82	2.041
	TR	NOTE	1.250	11/30/18	2.117	50,000	190	547,175.48	2.112
	TR	NOTE	1.250	11/30/18	2.117	50,000	190	547,175.48	2.112
	TR	NOTE	1.250	11/30/18	2.115	50,000	192	552,562.67	2.110
	TR	NOTE	1.250	11/30/18	2.115	50,000	192	552,562.67	2.110
	TR	NOTE	1.250	11/30/18	2.114	50,000	193	555,256.27	2.110
	TR	NOTE	1.250	11/30/18	2.114	50,000	193	555,256.27	2.110
	TR	NOTE	1.250	11/30/18	2.093	50,000	197	561,147.83	2.089
	TR	NOTE	1.250	11/30/18	2.093	50,000	197	561,147.83	2.089
	TR	NOTE	1.250	11/30/18	2.093	50,000	197	561,147.83	2.089

INVESTMENT TRANSACTIONS

		a/			b/	d/			
DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/30/18 REDEMPTIONS (Continued)									
	TR	NOTE	1.250	11/30/18	2.092	50,000	199	566,535.03	2.088
	TR	NOTE	1.250	11/30/18	2.092	50,000	199	566,535.03	2.088
	TR	NOTE	1.250	11/30/18	2.092	50,000	199	566,535.03	2.088
	TR	NOTE	1.250	11/30/18	2.092	50,000	199	566,535.03	2.088
	TR	NOTE	1.250	11/30/18	2.075	50,000	203	573,403.16	2.071
	TR	NOTE	1.250	11/30/18	2.075	50,000	203	573,403.16	2.071
	TR	NOTE	1.250	11/30/18	2.075	50,000	203	573,403.16	2.071
	TR	NOTE	1.250	11/30/18	2.088	50,000	205	582,696.60	2.085
	TR	NOTE	1.250	11/30/18	2.088	50,000	205	582,696.60	2.085
	TR	NOTE	1.250	11/30/18	2.073	50,000	207	584,177.54	2.070
	TR	NOTE	1.250	11/30/18	2.073	50,000	207	584,177.54	2.070
	TR	NOTE	1.250	11/30/18	2.080	50,000	207	586,130.66	2.077
	TR	NOTE	1.250	11/30/18	2.080	50,000	207	586,130.66	2.077
	TR	NOTE	1.250	11/30/18	2.061	50,000	210	589,328.64	2.058
	TR	NOTE	1.250	11/30/18	2.061	50,000	210	589,328.64	2.058
	TR	NOTE	1.250	11/30/18	2.061	50,000	210	589,328.64	2.058
	TR	NOTE	1.000	11/30/18	1.192	50,000	708	1,153,373.97	1.194
	TR	NOTE	1.000	11/30/18	1.192	50,000	708	1,153,373.97	1.194
	TR	NOTE	1.000	11/30/18	1.114	50,000	724	1,103,086.36	1.115
	TR	NOTE	1.000	11/30/18	1.114	50,000	724	1,103,086.36	1.115
	TR	NOTE	1.000	11/30/18	1.135	50,000	729	1,131,438.87	1.136
	TR	NOTE	1.000	11/30/18	1.135	50,000	729	1,131,438.87	1.136
	TR	NOTE	1.000	11/30/18	1.113	50,000	730	1,111,328.12	1.114
	TR	NOTE	1.000	11/30/18	1.113	50,000	730	1,111,328.12	1.114
	TR	NOTE	1.000	11/30/18	1.113	50,000	730	1,111,328.12	1.114
	TR	NOTE	1.000	11/30/18	1.113	50,000	730	1,111,328.12	1.114
	TR	NOTE	1.000	11/30/18	1.115	50,000	730	1,113,281.25	1.116
	TR	NOTE	1.000	11/30/18	1.115	50,000	730	1,113,281.25	1.116

11/30/18 PURCHASES

CP	MUFG BK		12/11/18	2.230	50,000
CP	MUFG BK		12/11/18	2.230	50,000
CP	JPM LLC		07/01/19	2.940	50,000
CP	JPM LLC		07/01/19	2.940	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	50,000
TR	NOTE	2.750	11/30/20	2.813	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

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ALHAMBRA				
New Omni Bank, NA	06/13/18	2.070	8,000,000.00	12/12/18
New Omni Bank, NA	08/23/18	2.210	7,000,000.00	02/21/19
New Omni Bank, NA	10/18/18	2.430	9,000,000.00	04/18/19
New Omni Bank, NA	11/29/18	2.490	16,000,000.00	05/30/19
BAKERSFIELD				
Kern Federal Credit Union	10/25/18	2.330	4,500,000.00	01/24/19
BREA				
American First Credit Union	09/26/18	2.240	23,000,000.00	01/04/19
American First Credit Union	09/12/18	2.300	27,000,000.00	03/13/19
Pacific Western Bank	07/25/18	2.120	40,000,000.00	01/23/19
Pacific Western Bank	08/22/18	2.190	50,000,000.00	02/20/19
Pacific Western Bank	09/12/18	2.270	40,000,000.00	03/13/19
Pacific Western Bank	10/05/18	2.380	10,000,000.00	04/05/19
Pacific Western Bank	11/15/18	2.470	50,000,000.00	05/16/19
BUENA PARK				
Uniti Bank	09/05/18	2.090	2,000,000.00	12/05/18
Uniti Bank	11/09/18	2.340	3,000,000.00	02/08/19
CERRITOS				
First Choice Bank	09/14/18	2.140	10,000,000.00	12/14/18
First Choice Bank	09/14/18	2.140	20,000,000.00	12/14/18
First Choice Bank	10/04/18	2.200	20,000,000.00	01/10/19
CHICO				
Golden Valley Bank	11/02/18	2.480	8,000,000.00	05/03/19
Tri Counties Bank	09/05/18	2.110	69,000,000.00	12/05/18
Tri Counties Bank	10/31/18	2.460	50,000,000.00	05/01/19
DIAMOND BAR				
Prospectors Federal Credit Union	09/06/18	2.120	4,000,000.00	12/06/18
DOWNEY				
Financial Partners Credit Union	10/04/18	2.250	10,000,000.00	01/10/19
EL MONTE				
Cathay Bank	11/16/18	2.360	75,000,000.00	02/15/19
Cathay Bank	08/22/18	2.190	25,000,000.00	02/20/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
FOLSOM				
SAFE Credit Union	07/11/18	2.110	20,000,000.00	01/09/19
SAFE Credit Union	11/30/18	2.510	5,000,000.00	05/31/19
GARDEN GROVE				
US Metro Bank	06/13/18	2.050	10,000,000.00	12/12/18
US Metro Bank	07/19/18	2.130	5,000,000.00	01/17/19
US Metro Bank	08/16/18	2.180	5,000,000.00	02/14/19
US Metro Bank	11/14/18	2.480	5,000,000.00	05/15/19
GARDENA				
Northrop Grumman Federal Credit Union	11/08/18	2.370	25,000,000.00	02/07/19
GOLETA				
Community West Bank	07/11/18	2.110	13,000,000.00	01/09/19
Community West Bank	10/18/18	2.310	13,000,000.00	01/17/19
Community West Bank	11/29/18	2.410	14,000,000.00	02/28/19
Community West Bank	11/14/18	2.500	13,000,000.00	05/15/19
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/08/18	2.380	25,000,000.00	02/07/19
IRVINE				
Banc of California, NA	06/07/18	2.140	50,000,000.00	12/06/18
Banc of California, NA	06/20/18	2.110	100,000,000.00	12/13/18
Banc of California, NA	07/19/18	2.190	100,000,000.00	01/17/19
Banc of California, NA	11/15/18	2.360	50,000,000.00	02/14/19
CommerceWest Bank	09/07/18	2.280	5,000,000.00	03/08/19
CommerceWest Bank	10/11/18	2.400	5,000,000.00	04/11/19
CommerceWest Bank	10/26/18	2.450	5,000,000.00	04/26/19
Commercial Bank of California	07/26/18	2.180	25,000,000.00	01/24/19
First Foundation Bank	06/13/18	2.100	20,000,000.00	12/12/18
First Foundation Bank	09/14/18	2.180	2,000,000.00	12/12/18
First Foundation Bank	10/03/18	2.220	44,000,000.00	01/04/19
First Foundation Bank	10/19/18	2.330	50,000,000.00	01/18/19
First Foundation Bank	11/29/18	2.420	47,000,000.00	02/28/19
Pacific Enterprise Bank	08/30/18	2.260	25,000,000.00	02/28/19
Pacific Premier Bank	06/07/18	2.100	25,000,000.00	12/06/18
Pacific Premier Bank	07/05/18	2.060	50,000,000.00	12/13/18
Pacific Premier Bank	07/12/18	2.120	50,000,000.00	01/10/19
Pacific Premier Bank	07/20/18	2.140	50,000,000.00	01/18/19
Pacific Premier Bank	07/26/18	2.160	25,000,000.00	01/24/19
Pacific Premier Bank	11/15/18	2.470	10,000,000.00	05/16/19

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
LODI				
Farmers & Merchants Bk Cen CA	07/11/18	2.110	60,000,000.00	01/09/19
LOS ANGELES				
Bank of Hope	06/08/18	2.120	75,000,000.00	12/07/18
Bank of Hope	10/04/18	2.220	90,000,000.00	01/10/19
Bank of Hope	07/13/18	2.130	45,000,000.00	01/11/19
Bank of Hope	11/28/18	2.390	90,000,000.00	02/27/19
Commonwealth Business Bank	06/15/18	2.070	10,000,000.00	12/14/18
Commonwealth Business Bank	07/06/18	2.100	15,000,000.00	01/04/19
Commonwealth Business Bank	11/08/18	2.340	5,000,000.00	02/07/19
CTBC Bank Corp. (USA)	07/26/18	2.160	60,000,000.00	01/24/19
Hanmi Bank	07/16/18	2.130	30,000,000.00	01/16/19
Hanmi Bank	08/02/18	2.180	30,000,000.00	01/31/19
Hanmi Bank	10/03/18	2.340	30,000,000.00	04/03/19
Hanmi Bank	11/14/18	2.480	50,000,000.00	05/15/19
Manufacturers Bank	06/07/18	2.120	50,000,000.00	12/06/18
Manufacturers Bank	07/13/18	2.130	50,000,000.00	01/11/19
Manufacturers Bank	10/04/18	2.380	100,000,000.00	04/04/19
Manufacturers Bank	11/08/18	2.500	35,000,000.00	05/09/19
Mission Valley Bank	11/07/18	2.300	10,000,000.00	02/06/19
Open Bank	09/06/18	2.100	10,000,000.00	12/06/18
Open Bank	09/19/18	2.140	10,000,000.00	12/12/18
Open Bank	10/04/18	2.200	14,000,000.00	01/10/19
Open Bank	11/07/18	2.300	10,000,000.00	02/06/19
Opus Bank	10/26/18	2.350	10,000,000.00	01/25/19
Pacific City Bank	09/06/18	2.120	30,000,000.00	12/06/18
Pacific City Bank	10/04/18	2.220	30,000,000.00	01/10/19
Pacific City Bank	11/07/18	2.320	40,000,000.00	02/06/19
Preferred Bank	09/13/18	2.160	35,000,000.00	12/13/18
Preferred Bank	06/22/18	2.100	30,000,000.00	12/14/18
Preferred Bank	07/16/18	2.130	20,000,000.00	01/16/19
MONTEREY				
1st Capital Bank	06/07/18	2.120	1,000,000.00	12/06/18
OAKLAND				
Beneficial State Bank	06/21/18	2.130	30,000,000.00	12/13/18
Beneficial State Bank	07/05/18	2.100	15,000,000.00	12/13/18
Beneficial State Bank	07/13/18	2.150	25,000,000.00	01/11/19
California Bank of Commerce	09/07/18	2.280	10,000,000.00	03/08/19
California Bank of Commerce	09/20/18	2.350	5,000,000.00	03/21/19
California Bank of Commerce	10/10/18	2.400	13,500,000.00	04/10/19
California Bank of Commerce	11/07/18	2.480	5,000,000.00	05/08/19
Community Bank of the Bay	11/30/18	2.510	5,000,000.00	05/31/19
Metropolitan Bank	08/23/18	2.210	1,000,000.00	02/21/19
Metropolitan Bank	09/06/18	2.250	4,000,000.00	03/07/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PALOS VERDES ESTATES				
Malaga Bank	09/19/18	2.140	20,000,000.00	12/12/18
Malaga Bank	10/04/18	2.200	5,000,000.00	01/10/19
Malaga Bank	10/19/18	2.290	46,000,000.00	01/18/19
Malaga Bank	10/26/18	2.320	9,000,000.00	01/25/19
Malaga Bank	11/01/18	2.320	10,000,000.00	01/31/19
PASADENA				
American Plus Bank, NA	09/19/18	2.170	10,000,000.00	01/04/19
American Plus Bank, NA	10/10/18	2.200	3,000,000.00	01/09/19
American Plus Bank, NA	10/12/18	2.250	20,000,000.00	01/11/19
American Plus Bank, NA	10/25/18	2.310	3,000,000.00	01/24/19
American Plus Bank, NA	11/15/18	2.330	4,240,000.00	02/15/19
American Plus Bank, NA	11/28/18	2.370	1,500,000.00	03/01/19
East West Bank	08/03/18	2.180	75,000,000.00	02/01/19
East West Bank	10/11/18	2.380	50,000,000.00	04/11/19
East West Bank	10/17/18	2.430	175,000,000.00	04/17/19
EverTrust Bank	08/31/18	2.220	20,000,000.00	03/01/19
EverTrust Bank	09/19/18	2.290	30,000,000.00	03/20/19
Wescom Central Credit Union	09/13/18	2.170	50,000,000.00	12/13/18
Wescom Central Credit Union	10/05/18	2.230	25,000,000.00	01/04/19
Wescom Central Credit Union	10/24/18	2.320	50,000,000.00	01/23/19
Wescom Central Credit Union	11/15/18	2.360	50,000,000.00	02/14/19
PORTERVILLE				
Bank of the Sierra	09/05/18	2.110	20,000,000.00	12/05/18
Bank of the Sierra	09/20/18	2.180	20,000,000.00	12/13/18
Bank of the Sierra	10/10/18	2.220	20,000,000.00	01/09/19
Bank of the Sierra	10/19/18	2.310	20,000,000.00	01/18/19
Bank of the Sierra	11/01/18	2.340	20,000,000.00	02/01/19
Bank of the Sierra	11/16/18	2.380	20,000,000.00	02/15/19
RANCHO CORDOVA				
American River Bank	06/07/18	2.130	7,500,000.00	12/06/18
American River Bank	06/14/18	2.100	2,500,000.00	12/13/18
American River Bank	07/05/18	2.090	4,500,000.00	12/13/18
American River Bank	08/15/18	2.220	3,000,000.00	02/13/19
American River Bank	10/17/18	2.460	2,500,000.00	04/17/19
American River Bank	11/01/18	2.480	2,500,000.00	05/02/19
American River Bank	11/15/18	2.500	6,500,000.00	05/16/19
REDDING				
Cornerstone Community Bank	08/17/18	2.220	1,500,000.00	02/15/19
Cornerstone Community Bank	08/29/18	2.220	7,000,000.00	02/15/19
Cornerstone Community Bank	10/24/18	2.440	9,000,000.00	04/24/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY				
Provident Credit Union	06/08/18	2.120	20,000,000.00	12/07/18
Provident Credit Union	06/13/18	2.090	20,000,000.00	12/12/18
Provident Credit Union	07/12/18	2.140	20,000,000.00	01/10/19
Provident Credit Union	07/19/18	2.170	40,000,000.00	01/17/19
Provident Credit Union	10/24/18	2.460	40,000,000.00	04/24/19
Provident Credit Union	11/14/18	2.500	20,000,000.00	05/15/19
Provident Credit Union	11/29/18	2.490	20,000,000.00	05/30/19
RICHMOND				
Mechanics Bank	09/06/18	2.130	20,000,000.00	12/06/18
Mechanics Bank	10/10/18	2.230	20,000,000.00	01/09/19
Mechanics Bank	10/18/18	2.320	20,000,000.00	01/17/19
Mechanics Bank	11/08/18	2.370	20,000,000.00	02/07/19
RIVERSIDE				
Provident Savings Bank	07/13/18	2.140	5,000,000.00	01/11/19
Provident Savings Bank	10/10/18	2.410	5,000,000.00	04/10/19
ROCKLIN				
Five Star Bank	06/13/18	2.070	18,000,000.00	12/12/18
Five Star Bank	07/05/18	2.060	7,000,000.00	12/13/18
Five Star Bank	11/29/18	2.490	25,000,000.00	05/30/19
ROSEMEAD				
Pacific Alliance Bank	10/10/18	2.200	4,000,000.00	01/09/19
SACRAMENTO				
Merchants National Bank of Sacramento	10/31/18	2.290	4,000,000.00	01/16/19
Merchants National Bank of Sacramento	11/28/18	2.310	6,000,000.00	01/30/19
River City Bank	09/20/18	2.180	20,000,000.00	12/13/18
River City Bank	07/20/18	2.160	15,000,000.00	01/18/19
River City Bank	11/16/18	2.380	35,000,000.00	02/15/19
River City Bank	09/12/18	2.290	25,000,000.00	03/13/19
Schools Financial Credit Union	11/28/18	2.370	30,000,000.00	02/27/19
SAN DIEGO				
Axos Bank	10/24/18	2.290	25,000,000.00	01/23/19
Bank of Southern California	10/24/18	2.440	14,500,000.00	04/24/19
BofI Federal Bank	09/05/18	2.070	25,000,000.00	12/05/18
BofI Federal Bank	09/12/18	2.120	25,000,000.00	12/12/18
California Coast Credit Union	06/06/18	2.070	25,000,000.00	12/05/18
California Coast Credit Union	07/19/18	2.150	25,000,000.00	01/17/19
California Coast Credit Union	08/16/18	2.200	25,000,000.00	02/14/19

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
SAN DIEGO (Continued)				
California Coast Credit Union	08/29/18	2.220	25,000,000.00	02/27/19
California Coast Credit Union	11/28/18	2.510	25,000,000.00	05/29/19
Mission Federal Credit Union	10/12/18	2.230	10,000,000.00	01/11/19
Mission Federal Credit Union	10/31/18	2.280	10,000,000.00	01/30/19
San Diego County Credit Union	09/06/18	2.080	50,000,000.00	12/06/18
SAN FRANCISCO				
Bank of San Francisco	06/15/18	2.090	5,000,000.00	12/14/18
Beacon Business Bank	09/14/18	2.140	3,000,000.00	12/14/18
Beacon Business Bank	10/19/18	2.290	2,000,000.00	01/18/19
Mission National Bank	07/26/18	2.180	5,000,000.00	01/24/19
Mission National Bank	10/03/18	2.340	15,000,000.00	04/03/19
Presidio Bank	10/31/18	2.440	10,000,000.00	05/01/19
SAN JOSE				
Meriwest Credit Union	10/18/18	2.460	55,000,000.00	04/18/19
Technology Credit Union	11/29/18	2.490	50,000,000.00	05/30/19
SANTA CLARITA				
Bank of Santa Clarita	07/06/18	2.120	15,000,000.00	01/04/19
Bank of Santa Clarita	11/09/18	2.490	5,000,000.00	05/10/19
SANTA ROSA				
Poppy Bank	06/06/18	2.070	50,000,000.00	12/05/18
Poppy Bank	06/13/18	2.070	45,000,000.00	12/12/18
Poppy Bank	06/14/18	2.070	27,000,000.00	12/12/18
Poppy Bank	08/23/18	2.210	30,000,000.00	02/21/19
Summit State Bank	09/14/18	2.160	7,000,000.00	12/14/18
Summit State Bank	10/12/18	2.270	14,000,000.00	01/11/19
Summit State Bank	10/19/18	2.310	7,500,000.00	01/18/19
Summit State Bank	10/31/18	2.320	8,000,000.00	01/30/19
Summit State Bank	11/30/18	2.400	12,000,000.00	03/01/19
VACAVILLE				
Travis Credit Union	09/14/18	2.290	50,000,000.00	03/15/19
Travis Credit Union	10/26/18	2.430	25,000,000.00	04/26/19
Travis Credit Union	11/09/18	2.470	25,000,000.00	05/10/19
Travis Credit Union	11/16/18	2.480	50,000,000.00	05/17/19
WATSONVILLE				
Santa Cruz County Bank	10/12/18	2.250	10,000,000.00	01/11/19
Santa Cruz County Bank	11/15/18	2.330	10,000,000.00	02/14/19
TOTAL TIME DEPOSITS NOVEMBER 2018			4,762,240,000.00	

BANK DEMAND DEPOSITS
NOVEMBER 2018
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 264,170	\$ 2,880,937
2	267,440	2,648,190
3	267,440	2,648,190
4	267,440	2,648,190
5	286,625	2,085,728
6	204,975	1,712,729
7	340,822	1,679,267
8	379,634	1,690,653
9	341,745	2,833,773
10	341,745	2,833,773
11	341,745	2,833,773
12	341,745	2,833,773
13	196,218	1,952,388
14	282,483	1,337,906
15	210,683	2,472,212
16	250,730	2,867,165
17	250,730	2,867,165
18	250,730	2,867,165
19	204,233	1,675,158
20	207,072	1,441,212
21	181,707	1,598,935
22	181,707	1,598,935
23	1,640,482	1,598,935
24	1,640,482	1,598,935
25	1,640,482	1,598,935
26	340,363	1,581,297
27	206,689	1,519,882
28	251,253	1,920,144
29	315,806	2,244,844
30	221,659	3,220,673

AVERAGE DOLLAR DAYS \$403,968 a/

a/ The prescribed bank balance for November was \$311,692. This consisted of \$237,171 in compensating balances for services, balances for uncollected funds of \$78,101 and a deduction of \$3,580 for November delayed deposit credit.

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

1833

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on November 14, 2018, has determined and designated the amount of money available for deposit and investment as of November 7, 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:

237,200,000

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)	11/12/2108	11/16/2108	\$ 333,300,000	\$ (8,285,600,000)	\$ 4,932,200,000	\$ (3,353,400,000)
(2)	11/19/2108	11/23/2108	\$ 474,600,000	\$ (7,811,000,000)	\$ 4,932,200,000	\$ (2,878,800,000)
(3)	11/26/2108	11/30/2108	\$ (1,403,500,000)	\$ (9,214,500,000)	\$ 4,932,200,000	\$ (4,282,300,000)
(4)	12/3/2108	12/7/2108	\$ (1,074,500,000)	\$ (10,289,000,000)	\$ 4,932,200,000	\$ (5,356,800,000)
(5)	12/10/2108	12/14/2108	\$ 276,800,000	\$ (10,012,200,000)	\$ 4,932,200,000	\$ (5,080,000,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 237,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Dated: November 14, 2018

* Government Code

Member

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 12/31/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
01/11/19	FEDERAL HOME LOAN BK	109575	FHLB 3.25 (CALLABLE)	3.250	01/11/24	100.000	\$25,000,000.00	\$25,000,000.00	0.00
PSI Non-Trading Total							\$25,000,000.00	\$25,000,000.00	0.00
Totals							\$25,000,000.00	\$25,000,000.00	0.00