COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

Board of Supervisors
HILDA L. SOLIS
First District
MARK RIDLEY-THOMAS
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

December 31, 2018

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 NOVEMBER 2018**

The Report of Investments for the month of November 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 November 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: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 NOVEMBER 30, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 11/30/18		
At Cost	$ 30,641,224,122	$ 163,365,517
At Market	$ 30,237,692,752	$ 157,052,337
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.53%	30.61%
United States Government and Agency Obligations	70.10%	41.42%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.02%	0.00%
Municipal Obligations	0.08%	2.48%
Corporate and Deposit Notes	0.27%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.49%
1-60 days	32.83%	40.80%
61 days-1 year	14.46%	15.30%
Over 1 year	52.71%	43.90%
Weighted Average Days to Maturity	590	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	23.02%
Corporate and Deposit Notes	A-1+	P-1	F1	0.13%
	AA-	A1	AA-	0.14%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.20%
	AA-	Aa3	AA-	0.33%
U.S. Agency Securities	AA+	Aaa	AAA	65.39%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.49%
U.S. Treasury Bills	AA+	Aaa	AAA	4.22%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.49%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.48%
Negotiable Certificates of Deposit	A-1	P-1	F1+	30.61%
U.S. Agency Securities	AA+	Aaa	AAA	41.42%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1130/18	$ 30,641,224,122
Market Value at 11/30/18	$ 30,237,692,752
Average Daily Balance	$ 27,973,114,864
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	$ 47,708,139
Earnings for the Past 12 Months	$ 548,110,681
Earnings Rate for the Month	2.06%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF NOVEMBER 30, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	188,650,211.60	
Bank of the West - Concentration	$	77,789,328.43	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	113,071,138.43	(B)
Union Bank- Concentration	$	8,254,168.29	
Wells Fargo - Concentration	$	2,188,967.18	
Total Ledger Balance for all Banks	$	389,953,813.93	

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

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

TREASURER'S ACTIVITY FOR NOVEMBER 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 November 2018

Total Deposits	$ 7,413,013,367.80
Total Disbursements	$ 4,605,848,098.98
Discretionary Funds Liquidity Withdrawal Ratio:	
As of November 30, 2018	1.42

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
December	$ 4,849,669,000.00	$ 8,808,600,000.00	$ 6,338,600,000.00	$ 7,601,550,000.00
January	$ 5,222,978,000.00	$ 4,005,000,000.00	$ 6,303,000,000.00	$ 13,670,506,000.00
February	$ 2,208,173,000.00	$ 3,386,400,000.00	$ 4,627,500,000.00	$ 12,782,372,000.00
March	$ 421,111,000.00	$ 5,254,600,000.00	$ 4,989,800,000.00	$ 11,936,392,000.00
April	$ 115,820,000.00	$ 8,441,300,000.00	$ 5,886,100,000.00	$ 12,326,192,000.00
May	$ 458,500,000.00	$ 3,188,100,000.00	$ 5,767,800,000.00	$ 14,997,212,000.00

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 November 2018, the Treasurer placed $150.24 million in the Bank of the West Money Market Plus Account and $184.16 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

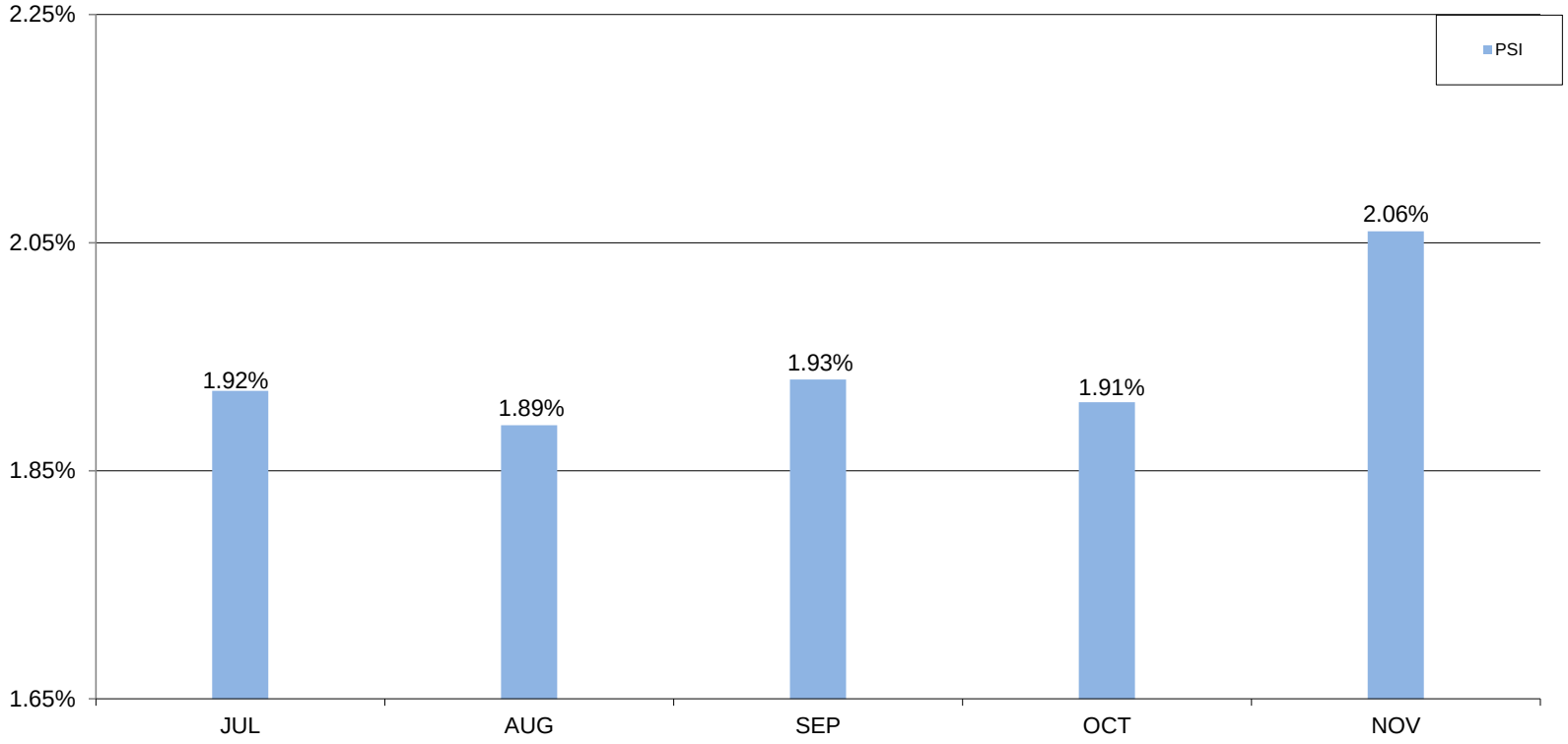
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 11/30/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
11/1/2018	$ 27,607,282,785.50	$ 163,365,481.06
11/2/2018	27,620,039,173.02	163,365,481.06
11/3/2018	27,620,039,173.02	163,365,481.06
11/4/2018	27,620,039,173.02	163,365,481.06
11/5/2018	27,250,256,499.97	163,365,481.06
11/6/2018	27,249,525,835.08	163,365,481.06
11/7/2018	27,336,157,107.63	163,365,481.06
11/8/2018	27,379,688,164.68	163,365,481.06
11/9/2018	27,371,163,490.96	163,365,481.06
11/10/2018	27,371,163,490.96	163,365,481.06
11/11/2018	27,371,163,490.96	163,365,481.06
11/12/2018	27,371,163,490.96	163,365,481.06
11/13/2018	27,416,156,106.97	163,365,481.06
11/14/2018	27,407,456,347.42	163,365,481.06
11/15/2018	27,124,801,219.62	163,365,481.06
11/16/2018	27,123,207,719.86	163,365,481.06
11/17/2018	27,123,207,719.86	163,365,481.06
11/18/2018	27,123,207,719.86	163,365,481.06
11/19/2018	27,314,820,140.52	163,365,481.06
11/20/2018	27,232,820,129.02	163,365,481.06
11/21/2018	28,608,530,329.19	163,365,481.06
11/22/2018	28,608,530,329.19	163,365,481.06
11/23/2018	28,483,569,942.27	163,365,481.06
11/24/2018	28,483,569,942.27	163,365,481.06
11/25/2018	28,483,569,942.27	163,365,481.06
11/26/2018	28,621,214,565.71	163,365,481.06
11/27/2018	29,044,211,579.81	163,365,481.06
11/28/2018	30,304,786,956.23	163,365,481.06
11/29/2018	30,880,879,219.76	163,365,481.06
11/30/2018	30,641,224,122.04	163,365,516.79
	$ 27,973,114,863.59	**$ 163,365,482.25**

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 11/30/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,345,685	$248,963
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	14,362,454	36
Prior Accrual Adjustment		-
Total Revenues	$47,708,139	$248,999
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,692
	-	$5,692
NET INCOME	$47,708,139	$243,307

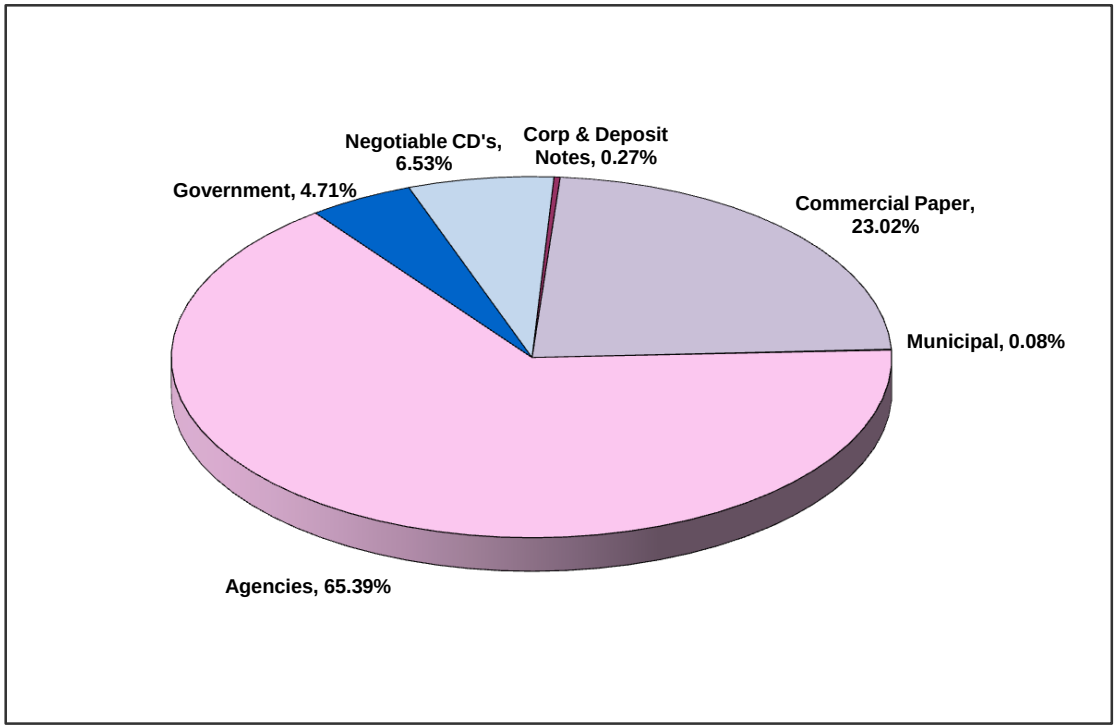
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	47.67%	
Los Angeles County and Related Entities	43.42%	
Consolidated Sanitation Districts		2.70%
Metropolitan Transportation Authority		1.44%
Miscellaneous Agencies Pooled Investments		1.77%
South Coast Air Quality Management District		2.51%
Miscellaneous		0.02%
Subtotal	91.09%	8.44%
County Bond Proceeds and Repayment Funds		0.47%
Grand Total	91.09%	8.91%

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



	In Thousands
Negotiable CD's	2,000,004
Corp & Deposit Notes	84,318
Bankers Acceptance	-
Commercial Paper	7,052,237
Municipal	25,000
Agencies	20,037,665
Other	-
Government	1,442,000
Total	$ 30,641,224

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109206	FFCB 3.22 (CALLABL	11/15/18	11/15/21	3.22	25,000,000.00	25,000,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109207	FFCB 3.22 (CALLABLE	11/15/18	11/15/21	3.22	27,000,000.00	27,000,000.00	-	CITIBANK	FTN FINANCIAL CAP MKTS
	FFCB TOTAL					**52,000,000.00**	**52,000,000.00**	-		
NTRD	109087	FHLB 3.55 (CALLABLE	11/08/18	11/08/23	3.55	25,000,000.00	25,000,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109179	FHLB 3.20 (CALLABLE	11/15/18	11/15/21	3.20	25,000,000.00	25,000,000.00	-	CITIBANK	THE WILLIAMS CAPITAL CORP.. L.P.
NTRD	109198	FHLB 3.55 (CALLABLE	11/21/18	11/21/23	3.55	25,000,000.00	25,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109208	FHLB 3.60 (CALLABLE	11/28/18	11/28/23	3.60	25,000,000.00	25,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	109209	FHLB 3.60 (CALLABLE	11/28/18	11/28/23	3.60	25,000,000.00	25,000,000.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109256	FHLB 3.00 (CALLABLE	11/28/18	05/28/20	3.00	25,000,000.00	25,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	109257	FHLB 3.20 (CALLABLE	11/29/18	11/29/21	3.20	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
	FHLB TOTAL					**200,000,000.00**	**200,000,000.00**	-		
NTRD	109228	FHLB D-N	11/07/18	01/14/19	2.25	50,000,000.00	49,787,500.00	-	CITIBANK	MFR SEC- INC
NTRD	109229	FHLB D-N	11/07/18	01/14/19	2.25	50,000,000.00	49,787,500.00	-	CITIBANK	MFR SEC- INC
NTRD	109302	FHLB D-N	11/21/18	01/07/19	2.27	50,000,000.00	49,851,819.44	-	CITIBANK	MFR SEC- INC
NTRD	109303	FHLB D-N	11/21/18	01/07/19	2.27	50,000,000.00	49,851,819.44	-	CITIBANK	MFR SEC- INC
NTRD	109304	FHLB D-N	11/21/18	01/22/19	2.29	50,000,000.00	49,802,805.56	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109305	FHLB D-N	11/21/18	01/22/19	2.29	50,000,000.00	49,802,805.56	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109326	FHLB D-N	11/21/18	01/08/19	2.27	50,000,000.00	49,848,666.67	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109327	FHLB D-N	11/21/18	01/08/19	2.27	50,000,000.00	49,848,666.67	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109329	FHLB D-N	11/21/18	01/02/19	2.25	50,000,000.00	49,868,750.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109330	FHLB D-N	11/21/18	01/02/19	2.25	50,000,000.00	49,868,750.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109344	FHLB D-N	11/26/18	01/04/19	2.25	50,000,000.00	49,878,125.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109345	FHLB D-N	11/26/18	01/04/19	2.25	50,000,000.00	49,878,125.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109357	FHLB D-N	11/28/18	01/15/19	2.30	50,000,000.00	49,846,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109358	FHLB D-N	11/28/18	01/15/19	2.30	50,000,000.00	49,846,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109376	FHLB D-N	11/28/18	01/14/19	2.30	50,000,000.00	49,849,861.11	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109377	FHLB D-N	11/28/18	01/14/19	2.30	50,000,000.00	49,849,861.11	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109378	FHLB D-N	11/28/18	01/14/19	2.30	50,000,000.00	49,849,861.11	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109379	FHLB D-N	11/28/18	01/14/19	2.30	50,000,000.00	49,849,861.11	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109410	FHLB D-N	11/29/18	01/29/19	2.33	50,000,000.00	49,802,597.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109411	FHLB D-N	11/29/18	01/30/19	2.33	50,000,000.00	49,799,361.11	-	CITIBANK	MFR SEC- INC
	FHLB DISC TOTAL					**1,000,000,000.00**	**996,770,069.45**	-		
NTRD	**109115**	**FHLMC 3.33 (CALLABL**	11/13/18	05/13/22	3.33	25,000,000.00	25,000,000.00	-	CITIBANK	BB&T CAP MKTS
NTRD	**109187**	**FHLMC 3.55 (CALLABL**	11/21/18	11/21/23	3.55	25,000,000.00	25,000,000.00	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	109188	FHLMC 3.55 (CALLABL	11/21/18	11/21/23	3.55	25,000,000.00	25,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109197	FHLMC 3.57 (CALLABL	11/16/18	11/16/23	3.57	25,000,000.00	25,000,000.00	-	CITIBANK	DEUTSCHE BK SEC INC
	FHLMC TOTAL					**100,000,000.00**	**100,000,000.00**	-		

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NTRD	109323	FNMA D-N	11/21/18	01/02/19	2.23	50,000,000.00	49,870,208.33	-	CITIBANK	UBS SEC LLC
NTRD	109324	FNMA D-N	11/21/18	01/02/19	2.23	50,000,000.00	49,870,208.33	-	CITIBANK	UBS SEC LLC
	FNMA TOTAL					**100,000,000.00**	**99,740,416.66**	-		
NTRD	109186	HSBC USA INC CP	11/01/18	12/03/18	2.30	50,000,000.00	49,897,777.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109189	TOYOTA MOTOR CREDIT	11/01/18	01/04/19	2.40	50,000,000.00	49,786,666.67	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109191	THUNDER BAY FUNDING	11/01/18	01/31/19	2.56	50,000,000.00	49,676,444.44	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109192	LA FAYETTE ASSET SE	11/01/18	12/20/18	2.31	50,000,000.00	49,842,791.67	-	CITIBANK	MFR SEC- INC
NTRD	109193	AUTOBAHN FUNDING CO	11/01/18	12/03/18	2.28	30,000,000.00	29,939,200.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109194	ATLANTIC ASSET SEC	11/01/18	12/19/18	2.32	35,000,000.00	34,891,733.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109195	LA FAYETTE ASSET SE	11/01/18	12/14/18	2.30	25,000,000.00	24,931,319.44	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109196	LA FAYETTE ASSET SE	11/01/18	02/25/19	2.62	34,316,000.00	34,026,296.70	-	CITIBANK	MFR SEC- INC
NTRD	109199	HSBC USA INC CP	11/02/18	12/20/18	2.32	35.000.000.00	34.891.733.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109200	CANADIAN IMP BK OF	11/02/18	01/02/19	2.46	50,000,000.00	49,791,583.33	-	CITIBANK	MFR SEC- INC
NTRD	109201	CANADIAN IMP BK OF	11/05/18	01/02/19	2.46	50,000,000.00	49,801,833.33	-	CITIBANK	MFR SEC- INC
NTRD	109202	NATIXIS NY BRANCH C	11/02/18	11/05/18	2.16	50.000.000.00	49.991.000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109203	CANADIAN IMP BK OF	11/02/18	01/04/19	2.46	50,000,000.00	49,784,750.00	-	CITIBANK	MFR SEC- INC
NTRD	109204	AUTOBAHN FUNDING CO	11/02/18	12/20/18	2.30	40,000,000.00	39,877,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109210	LA FAYETTE ASSET SE	11/05/18	11/06/18	2.18	48.220.000.00	48.217.080.01	-	CITIBANK	BARCLAYS CAP INC
NTRD	109211	ATLANTIC ASSET SEC	11/05/18	01/02/19	2.42	50,000,000.00	49,805,055.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109212	ATLANTIC ASSET SEC	11/05/18	11/06/18	2.18	37,000,000.00	36,997,759.44	-	CITIBANK	BARCLAYS CAP INC
NTRD	109213	LA FAYETTE ASSET SE	11/05/18	02/04/19	2.55	42.796.000.00	42.520.144.12	-	CITIBANK	MFR SEC- INC
NTRD	109214	AUTOBAHN FUNDING CO	11/06/18	12/14/18	2.30	50,000,000.00	49,878,611.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109215	HSBC USA INC CP	11/06/18	12/20/18	2.32	50,000,000.00	49,858,222.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109216	LA FAYETTE ASSET SE	11/06/18	01/09/19	2.42	25.000.000.00	24.892.444.44	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109217	ATLANTIC ASSET SEC	11/06/18	12/12/18	2.30	50,000,000.00	49,885,000.00	-	CITIBANK	MFR SEC- INC
NTRD	109218	CANADIAN IMP BK OF	11/06/18	01/07/19	2.43	50,000,000.00	49,790,750.00	-	CITIBANK	MFR SEC- INC
NTRD	109219	OLD LINE FUNDING LL	11/06/18	01/23/19	2.49	35.000.000.00	34.811.175.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109220	AUTOBAHN FUNDING CO	11/06/18	12/20/18	2.30	25,000,000.00	24,929,722.22	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109221	LA FAYETTE ASSET SE	11/06/18	01/02/19	2.41	25,000,000.00	24,904,604.17	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109222	MONT BLANC CAPITAL	11/06/18	02/12/19	2.63	25,648,000.00	25,464,374.57	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109223	ATLANTIC ASSET SEC	11/07/18	11/08/18	2.18	50,000,000.00	49,996,972.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109224	CANADIAN IMP BK OF	11/07/18	01/15/19	2.45	50,000,000.00	49,765,208.33	-	CITIBANK	MFR SEC- INC
NTRD	109225	NATIXIS NY BRANCH C	11/07/18	11/08/18	2.16	50.000.000.00	49.997.000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109227	AUTOBAHN FUNDING CO	11/07/18	12/20/18	2.29	25,000,000.00	24,931,618.06	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109230	CHARIOT FUNDING LLC	11/07/18	03/01/19	2.67	22,645,000.00	22,453,536.53	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109231	NATIXIS NY BRANCH C	11/07/18	11/08/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109232	NATIXIS NY BRANCH C	11/07/18	11/08/18	2.16	25,000,000.00	24,998,500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109233	LA FAYETTE ASSET SE	11/07/18	02/05/19	2.58	10,611,000.00	10,542,559.05	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109235	THUNDER BAY FUNDING	11/08/18	02/05/19	2.60	50,000,000.00	49,678,611.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109236	REGENCY MARKETS NO.	11/08/18	12/10/18	2.33	50,000,000.00	49,896,444.44	-	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	109237	AUTOBAHN FUNDING CO	11/08/18	12/20/18	2.30	50,000,000.00	49,865,833.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109239	CAFCO LLC CP	11/08/18	02/07/19	2.62	25,000,000.00	24,834,430.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109241	REGENCY MARKETS NO.	11/08/18	12/10/18	2.33	50,000,000.00	49,896,444.44	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109242	AUTOBAHN FUNDING CO	11/08/18	11/09/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109243	SHEFFIELD RECEIVABL	11/08/18	02/08/19	2.62	31,234,000.00	31,024,871.02	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109244	CANADIAN IMP BK OF	11/09/18	01/08/19	2.45	50,000,000.00	49,795,833.33	-	CITIBANK	MFR SEC- INC
NTRD	109245	AUTOBAHN FUNDING CO	11/09/18	12/17/18	2.30	50,000,000.00	49,878,611.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109246	NATIXIS NY BRANCH C	11/09/18	11/13/18	2.16	50,000,000.00	49,988,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109247	NATIXIS NY BRANCH C	11/09/18	11/13/18	2.16	50,000,000.00	49,988,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109248	CANADIAN IMP BK OF	11/09/18	01/09/19	2.45	50,000,000.00	49,792,430.56	-	CITIBANK	MFR SEC- INC
NTRD	109249	OLD LINE FUNDING LL	11/09/18	01/04/19	2.45	50,000,000.00	49,809,444.44	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109250	OLD LINE FUNDING LL	11/09/18	01/04/19	2.45	20,000,000.00	19,923,777.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109251	CRC FUNDING LLC CP	11/09/18	02/06/19	2.65	25.000.000.00	24.836.215.28	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109252	LA FAYETTE ASSET SE	11/09/18	02/05/19	2.59	50,000,000.00	49,683,444.44	-	CITIBANK	MFR SEC- INC
NTRD	109253	AUTOBAHN FUNDING CO	11/09/18	11/13/18	2.20	50,000,000.00	49,987,777.78	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109254	THUNDER BAY FUNDING	11/09/18	02/08/19	2.60	21.845.000.00	21.701.429.81	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109255	THUNDER BAY FUNDING	11/13/18	01/07/19	2.45	50,000,000.00	49,812,847.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109258	AUTOBAHN FUNDING CO	11/13/18	12/20/18	2.30	50,000,000.00	49,881,805.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109260	ATLANTIC ASSET SEC	11/13/18	11/14/18	2.19	50.000.000.00	49.996.958.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109261	THUNDER BAY FUNDING	11/13/18	01/15/19	2.47	28,650,000.00	28,526,160.38	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109262	ATLANTIC ASSET SEC	11/13/18	11/14/18	2.19	50,000,000.00	49,996,958.33	-	CITIBANK	BARCLAYS CAP INC
NTRD	109263	AUTOBAHN FUNDING CO	11/13/18	12/20/18	2.30	25.000.000.00	24.940.902.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109264	CIESCO LLC CP	11/13/18	02/20/19	2.63	50,000,000.00	49,638,375.00	-	CITIBANK	MFR SEC- INC
NTRD	109265	THUNDER BAY FUNDING	11/13/18	03/11/19	2.68	14,175,000.00	14,050,480.50	-	CITIBANK	MFR SEC- INC
NTRD	109266	CANADIAN IMP BK OF	11/14/18	01/15/19	2.45	50.000.000.00	49.789.027.78	-	CITIBANK	MFR SEC- INC
NTRD	109267	AUTOBAHN FUNDING CO	11/14/18	12/20/18	2.30	40,000,000.00	39,908,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109268	AUTOBAHN FUNDING CO	11/14/18	01/02/19	2.36	15,000,000.00	14,951,816.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109269	AUTOBAHN FUNDING CO	11/14/18	11/15/18	2.20	40.000.000.00	39.997.555.56	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109270	NATIXIS NY BRANCH C	11/14/18	11/15/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109271	NATIXIS NY BRANCH C	11/14/18	11/15/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109272	SHEFFIELD RECEIVABL	11/14/18	01/15/19	2.53	45,000,000.00	44,803,925.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109273	CIESCO LLC CP	11/14/18	02/20/19	2.66	15,908,000.00	15,792,808.40	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109274	THUNDER BAY FUNDING	11/15/18	12/20/18	2.35	50,000,000.00	49,885,763.89	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109275	ATLANTIC ASSET SEC	11/15/18	12/17/18	2.32	50.000.000.00	49.896.888.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109276	AUTOBAHN FUNDING CO	11/15/18	01/02/19	2.39	50,000,000.00	49,840,666.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109278	CANADIAN IMP BK OF	11/15/18	01/18/19	2.45	50,000,000.00	49,782,222.22	-	CITIBANK	MFR SEC- INC
NTRD	109279	AUTOBAHN FUNDING CO	11/15/18	11/16/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109280	REGENCY MARKETS NO.	11/15/18	12/17/18	2.32	35,341,000.00	35,268,119.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109281	CAFCO LLC CP	11/15/18	02/04/19	2.65	31,568,000.00	31,379,775.80	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109282	ATLANTIC ASSET SEC	11/16/18	01/04/19	2.41	50,000,000.00	49,835,986.11	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109283	ATLANTIC ASSET SEC	11/16/18	12/17/18	2.33	50,000,000.00	49,899,680.56	-	CITIBANK	MFR SEC- INC

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NTRD	109284	ATLANTIC ASSET SEC	11/16/18	01/10/19	2.50	50,000,000.00	49,809,027.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109285	SHEFFIELD RECEIVABL	11/16/18	01/15/19	2.52	50,000,000.00	49,790,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109286	ATLANTIC ASSET SEC	11/16/18	01/10/19	2.50	4,250,000.00	4,233,767.36	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109288	THUNDER BAY FUNDING	11/16/18	02/13/19	2.63	40,000,000.00	39,739,922.22	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109289	THUNDER BAY FUNDING	11/16/18	03/06/19	2.68	11,848,000.00	11,750,978.04	-	CITIBANK	MFR SEC- INC
NTRD	109290	CAFCO LLC CP	11/19/18	01/18/19	2.45	25,000,000.00	24,897,916.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109291	CRC FUNDING LLC CP	11/19/18	12/11/18	2.30	27,750,000.00	27,710,995.83	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109292	CANADIAN IMP BK OF	11/19/18	01/18/19	2.45	50,000,000.00	49,795,833.33	-	CITIBANK	MFR SEC- INC
NTRD	109293	ATLANTIC ASSET SEC	11/19/18	01/04/19	2.40	50,000,000.00	49,846,666.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109294	CIESCO LLC CP	11/19/18	02/01/19	2.63	50,000,000.00	49,729,694.44	-	CITIBANK	GREAT PACIFIC SEC
NTRD	109295	THUNDER BAY FUNDING	11/19/18	01/31/19	2.57	50,000,000.00	49,739,430.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109296	THUNDER BAY FUNDING	11/19/18	01/31/19	2.57	20,000,000.00	19,895,772.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109297	COCA COLA CO CP	11/19/18	01/31/19	2.45	35.000.000.00	34.826.118.06	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109298	OLD LINE FUNDING LL	11/19/18	02/08/19	2.58	26,302,000.00	26,149,316.89	-	CITIBANK	MFR SEC- INC
NTRD	109300	REGENCY MARKETS NO.	11/20/18	12/19/18	2.33	50,000,000.00	49,906,152.78	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109301	ATLANTIC ASSET SEC	11/20/18	12/20/18	2.30	50.000.000.00	49.904.166.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109306	THUNDER BAY FUNDING	11/21/18	01/18/19	2.52	50,000,000.00	49,797,000.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109310	SHEFFIELD RECEIVABL	11/20/18	01/22/19	2.52	50,000,000.00	49,779,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109312	OLD LINE FUNDING LL	11/20/18	01/30/19	2.57	25.000.000.00	24.873.284.72	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109313	CIESCO LLC CP	11/20/18	02/22/19	2.65	40,000,000.00	39,723,222.22	-	CITIBANK	MFR SEC- INC
NTRD	109314	CIESCO LLC CP	11/20/18	02/01/19	2.60	49,000,000.00	48,741,661.11	-	CITIBANK	MFR SEC- INC
NTRD	109315	OLD LINE FUNDING LL	11/20/18	02/05/19	2.60	40.000.000.00	39.777.555.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109316	ATLANTIC ASSET SEC	11/20/18	12/17/18	2.29	45,343,000.00	45,265,123.40	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109317	ATLANTIC ASSET SEC	11/21/18	12/20/18	2.33	50,000,000.00	49,906,152.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109318	ATLANTIC ASSET SEC	11/21/18	12/20/18	2.33	50.000.000.00	49.906.152.78	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109325	CRC FUNDING LLC CP	11/21/18	02/26/19	2.67	50,000,000.00	49,640,291.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109331	OLD LINE FUNDING LL	11/21/18	01/15/19	2.50	18,000,000.00	17,931,250.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109332	SHEFFIELD RECEIVABL	11/21/18	01/22/19	2.50	50.000.000.00	49.784.722.22	-	CITIBANK	MFR SEC- INC
NTRD	109333	NATIXIS NY BRANCH C	11/21/18	11/23/18	2.16	50,000,000.00	49,994,000.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109334	CRC FUNDING LLC CP	11/21/18	02/25/19	2.69	25,000,000.00	24,820,666.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109335	THUNDER BAY FUNDING	11/21/18	02/08/19	2.61	22,155,000.00	22,028,107.24	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109336	THUNDER BAY FUNDING	11/21/18	02/22/19	2.67	32,400,000.00	32,176,521.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109337	SHEFFIELD RECEIVABL	11/21/18	02/08/19	2.65	19,600,000.00	19,486,020.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109338	ATLANTIC ASSET SEC	11/21/18	12/17/18	2.29	50.000.000.00	49.917.305.56	-	CITIBANK	MFR SEC- INC
NTRD	109339	SHEFFIELD RECEIVABL	11/21/18	01/22/19	2.51	30,000,000.00	29,870,316.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109340	CRC FUNDING LLC CP	11/21/18	03/01/19	2.68	29,764,000.00	29,542,423.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109346	TORONTO DOMINION BA	11/26/18	12/26/18	2.28	50,000,000.00	49,905,000.00	-	CITIBANK	MFR SEC- INC
NTRD	109347	LA FAYETTE ASSET SE	11/26/18	01/02/19	2.36	25,000,000.00	24,939,361.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109348	AUTOBAHN FUNDING CO	11/26/18	12/17/18	2.27	50,000,000.00	49,933,791.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109349	REGENCY MARKETS NO.	11/26/18	12/17/18	2.35	17,888,000.00	17,863,478.53	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109350	LA FAYETTE ASSET SE	11/26/18	12/21/18	2.30	25,000,000.00	24,960,069.44	-	CITIBANK	MORGAN STANLEY & CO INC

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NTRD	109352	ATLANTIC ASSET SEC	11/26/18	01/02/19	2.35	30,000,000.00	29,927,541.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109353	LA FAYETTE ASSET SE	11/26/18	02/25/19	2.71	25,000,000.00	24,828,743.06	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109354	LA FAYETTE ASSET SE	11/26/18	02/06/19	2.65	18,570,000.00	18,471,579.00	-	CITIBANK	MFR SEC- INC
NTRD	109355	OLD LINE FUNDING LL	11/28/18	02/15/19	2.63	50,000,000.00	49,711,430.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109356	THUNDER BAY FUNDING	11/28/18	02/11/19	2.63	50,000,000.00	49,726,041.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109360	JUPITER SEC COMPANY	11/27/18	02/27/19	2.72	41,100,000.00	40,814,309.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109361	TORONTO DOMINION BA	11/27/18	12/31/18	2.28	50,000,000.00	49,892,333.33	-	CITIBANK	MFR SEC- INC
NTRD	109362	OLD LINE FUNDING LL	11/27/18	02/11/19	2.63	30,000,000.00	29,833,433.33	-	CITIBANK	MFR SEC- INC
NTRD	109363	ATLANTIC ASSET SEC	11/27/18	01/09/19	2.35	50,000,000.00	49,859,652.78	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109364	SHEFFIELD RECEIVABL	11/27/18	02/15/19	2.64	50,000,000.00	49,706,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109368	SHEFFIELD RECEIVABL	11/27/18	01/31/19	2.58	50,000,000.00	49,767,083.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109369	REGENCY MARKETS NO.	11/27/18	12/19/18	2.33	50,000,000.00	49,928,805.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109371	SHEFFIELD RECEIVABL	11/27/18	02/07/19	2.60	50.000.000.00	49.740.000.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109372	TORONTO DOMINION BA	11/27/18	01/30/19	2.47	49,173,000.00	48,957,075.89	-	CITIBANK	MFR SEC- INC
NTRD	109373	CAFCO LLC CP	11/27/18	03/04/19	2.73	4,525,000.00	4,491,714.85	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109380	THUNDER BAY FUNDING	11/28/18	02/19/19	2.63	50.000.000.00	49.696.819.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109381	SHEFFIELD RECEIVABL	11/28/18	01/31/19	2.58	50,000,000.00	49,770,666.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109382	CRC FUNDING LLC CP	11/28/18	03/01/19	2.72	48,736,000.00	48,393,548.37	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109383	CRC FUNDING LLC CP	11/28/18	02/26/19	2.70	50.000.000.00	49.662.500.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109384	THUNDER BAY FUNDING	11/28/18	02/26/19	2.66	50,000,000.00	49,667,500.00	-	CITIBANK	MFR SEC- INC
NTRD	109386	JUPITER SEC COMPANY	11/28/18	12/05/18	2.25	35,691,000.00	35,675,385.19	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109387	LA FAYETTE ASSET SE	11/28/18	01/30/19	2.50	50.000.000.00	49.781.250.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109388	ATLANTIC ASSET SEC	11/28/18	11/29/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109389	SHEFFIELD RECEIVABL	11/28/18	12/13/18	2.33	45,000,000.00	44,956,312.50	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109390	SHEFFIELD RECEIVABL	11/28/18	12/20/18	2.36	19.000.000.00	18.972.597.78	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109393	MONT BLANC CAPITAL	11/28/18	03/05/19	2.75	37,742,000.00	37,462,342.26	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109394	ATLANTIC ASSET SEC	11/28/18	01/02/19	2.34	25,000,000.00	24,943,125.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109395	AUTOBAHN FUNDING CO	11/28/18	12/14/18	2.24	45.000.000.00	44.955.200.00	-	CITIBANK	MFR SEC- INC
NTRD	109396	SHEFFIELD RECEIVABL	11/28/18	02/07/19	2.60	40,000,000.00	39,794,888.89	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109397	CRC FUNDING LLC CP	11/28/18	03/04/19	2.73	18,754,000.00	18,617,470.88	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109398	ATLANTIC ASSET SEC	11/29/18	11/30/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	BARCLAYS CAP INC
NTRD	109399	ATLANTIC ASSET SEC	11/29/18	11/30/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	BARCLAYS CAP INC
NTRD	109400	TORONTO DOMINION BA	11/29/18	12/31/18	2.28	50,000,000.00	49,898,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109401	THUNDER BAY FUNDING	11/29/18	01/15/19	2.51	22.000.000.00	21.927.907.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109402	CIESCO LLC CP	11/29/18	12/14/18	2.28	50,000,000.00	49,952,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109403	AUTOBAHN FUNDING CO	11/29/18	01/02/19	2.30	15,000,000.00	14,967,416.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109404	OLD LINE FUNDING LL	11/29/18	02/12/19	2.63	50,000,000.00	49,726,041.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109405	CAFCO LLC CP	11/29/18	03/04/19	2.73	50,000,000.00	49,639,791.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109407	UNILEVER CAPITAL CO	11/29/18	01/08/19	2.35	32,940,000.00	32,853,990.00	-	CITIBANK	GREAT PACIFIC SEC
NTRD	109408	THUNDER BAY FUNDING	11/29/18	02/27/19	2.70	50,000,000.00	49,662,500.00	-	CITIBANK	GREAT PACIFIC SEC
NTRD	109412	CRC FUNDING LLC CP	11/29/18	03/04/19	2.73	7,922,000.00	7,864,928.59	-	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	109415	CANCARA ASSET SEC L	11/30/18	12/03/18	2.25	50,000,000.00	49,990,625.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109416	OLD LINE FUNDING LL	11/30/18	01/23/19	2.52	20,000,000.00	19,924,400.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109417	ATLANTIC ASSET SEC	11/30/18	02/05/19	2.69	50,000,000.00	49,749,680.56	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109418	THUNDER BAY FUNDING	11/30/18	01/23/19	2.52	30,000,000.00	29,886,600.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109419	SHEFFIELD RECEIVABL	11/30/18	02/07/19	2.58	50,000,000.00	49,752,750.00	-	CITIBANK	MFR SEC- INC
NTRD	109421	CAFCO LLC CP	11/30/18	01/18/19	2.46	50,000,000.00	49,832,583.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109422	CRC FUNDING LLC CP	11/30/18	01/17/19	2.46	13,099,000.00	13,056,035.28	-	CITIBANK	BLAYLOCK VAN- LLC
	CPD TOTAL					**6,648,509,000.00**	**6,625,186,019.34**	-		
NTRD	109234	UST BILL	11/08/18	11/07/19	2.64	50,000,000.00	48,667,861.11	-	CITIBANK	MFR SEC- INC
NTRD	109321	UST BILL	11/21/18	01/08/19	2.24	50,000,000.00	49,850,666.67	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109322	UST BILL	11/21/18	01/08/19	2.24	50,000,000.00	49,850,666.67	-	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109374	UST BILL	11/28/18	01/15/19	2.27	50,000,000.00	49,848,666.67	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109375	UST BILL	11/28/18	01/15/19	2.27	50,000,000.00	49,848,666.67	-	CITIBANK	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**250,000,000.00**	**248,066,527.79**	**-**		
NTRD	109307	MUFG UNION BANK NA	11/21/18	01/18/19	2.43	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109308	MUFG UNION BANK NA	11/21/18	01/18/19	2.43	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109365	MUFG UNION BANK NA	11/27/18	01/18/19	2.43	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109366	MUFG UNION BANK NA	11/27/18	01/18/19	2.43	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
	NCD1 TOTAL					**200,000,000.00**	**200,000,000.00**	**-**		
NTRD	109226	DNB BANK ASA NY CD	11/07/18	01/18/19	2.40	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109238	TORONTO DOMINION BA	11/08/18	01/07/19	2.40	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109240	SVENSKA HANDELSBANK	11/08/18	12/20/18	2.27	50,000,000.00	50,000,581.80	-	CITIBANK	MFR SEC- INC
NTRD	109259	WESTPAC BANKING COR	11/13/18	12/20/18	2.26	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109287	NORDEA BANK ABP NY	11/16/18	02/15/19	2.61	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109299	TORONTO DOMINION BA	11/19/18	01/18/19	2.45	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109309	NORDEA BANK ABP NY	11/21/18	02/20/19	2.61	50,000,000.00	50,000,000.00	-	CITIBANK	MIZUHO SEC INC
NTRD	109311	WESTPAC BANKING COR	11/20/18	12/14/18	2.25	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109319	BARCLAYS BANK PLC N	11/21/18	12/20/18	2.25	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109320	BARCLAYS BANK PLC N	11/21/18	12/20/18	2.25	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109328	CREDIT AGRICOLE CIB	11/21/18	02/20/19	2.63	50,000,000.00	50,001,255.57	-	CITIBANK	MFR SEC- INC
NTRD	109341	TORONTO DOMINION BA	11/21/18	01/23/19	2.47	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109351	AU & NZ BANKING GRP	11/26/18	02/25/19	2.67	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109367	BARCLAYS BANK PLC N	11/27/18	12/24/18	2.25	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109370	SVENSKA HANDELSBANK	11/27/18	02/25/19	2.64	50,000,000.00	50,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109391	NORDEA BANK ABP NY	11/28/18	02/26/19	2.70	50,000,000.00	50,001,241.65	-	CITIBANK	MFR SEC- INC
NTRD	109392	DNB BANK ASA NY CD	11/28/18	12/31/18	2.26	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109406	NORDEA BANK ABP NY	11/29/18	03/01/19	2.70	50,000,000.00	50,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY

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NTRD	109409	DNB BANK ASA NY CD	11/29/18	01/31/19	2.46	50,000,000.00	50,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
	YANK1 TOTAL					**950,000,000.00**	**950,003,079.02**	**-**		
	NTRD-PSI NON-TRADING TOTAL					**9,500,509,000.00**	**9,471,766,112.26**	**-**		
	PSI TOTAL					**9,500,509,000.00**	**9,471,766,112.26**	**-**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of November 30, 2018
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,000,004,030.62	2,000,322,500.00	$318,469.38	50,000,000.00	49,898,750.00	($101,250.00)
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	7,052,236,885.22	7,051,730,254.53	($506,630.69)	0.00	0.00	$0.00
Governments	1,441,999,852.58	1,435,804,000.00	($6,195,852.58)	0.00	0.00	$0.00
Agencies	20,037,664,651.38	19,640,910,619.68	($396,754,031.70)	67,669,226.84	61,457,297.04	($6,211,929.80)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	84,318,702.24	83,925,378.00	($393,324.24)	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	$30,641,224,122.04	$30,237,692,752.21	($403,531,369.83)	$163,365,516.79	$157,052,336.99	($6,313,179.80)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.08% of the PSI Portfolio.

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Market Pricing Exceptions
As of November 30, 2018
Attachment IXa

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25.000.000.00	25.000.000.00	24.999.250.00
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34.475.000.00	34.475.000.00	34.323.654.75
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25.000.000.00	24.999.000.70	24.876.250.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43.500.000.00	43.498.231.21	43.284.675.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.996.705.27	24.864.000.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.996.705.27	24.864.000.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.996.705.27	24.864.000.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	24.988.672.15	24.691.250.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24.691.250.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24.691.250.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25.000.000.00	24.999.771.90	24.988.250.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20.700.750.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20.700.750.00
100512	FFCB 1.35	1.3500	01/28/2020	30.000.000.00	30.000.000.00	29.511.000.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25.000.000.00	24.998.544.71	24.958.500.00
100627	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24.581.250.00
100628	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24.581.250.00
100641	FFCB 1.4	1.4000	02/24/2020	27.000.000.00	27.000.000.00	26.547.750.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19.150.000.00	19.150.000.00	18.829.237.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50.000.000.00	49.977.835.62	48.664.000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25.000.000.00	25.000.000.00	24.664.250.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25.000.000.00	24.994.224.83	24.581.250.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12.390.000.00	12.387.214.61	12.059.682.60
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19.410.000.00	19.405.636.48	18.892.529.40
100950	FFCB 1.59	1.5900	03/23/2020	25.000.000.00	25.000.000.00	24.612.750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50.000.000.00	49.992.664.23	49.260.000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47.540.000.00	47.533.025.14	46.836.408.00
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50.000.000.00	50.000.000.00	48.544.000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	49.076.500.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25.000.000.00	25.000.000.00	24.272.000.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	49.991.564.01	49.076.500.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	49.076.500.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25.000.000.00	24.988.184.55	24.306.000.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24.532.500.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24.532.500.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50.000.000.00	50.000.000.00	49.065.000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33.600.000.00	33.587.275.12	32.667.264.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35.500.000.00	35.478.993.05	34.514.520.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50.000.000.00	49.980.920.02	48.526.000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25.000.000.00	24.988.075.02	24.263.000.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26.440.000.00	26.427.462.77	25.706.025.60
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30.000.000.00	29.981.386.88	29.115.600.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.524.750.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10.900.000.00	10.900.000.00	10.692.791.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.524.750.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.524.750.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.524.750.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,612,873.21	45,772,738.50
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,987,897.04	24,295,000.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,987,897.04	24,295,000.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,685,140.02	20,099,469.20
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,978,588.11	24,313,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,072,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,536,000.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,536,000.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,093,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,995,607.28	26,388,180.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,989,932.36	24,433,500.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,987,193.94	29,320,200.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,594,650.00	23,198,564.00

Los Angeles County Treasurer
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For the Period: November 1, 2018 to November 30, 2018
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,638,762.69	44,174,135.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,981,558.07	24,191,750.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,985,437.07	24,272,250.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,987,526.94	24,272,250.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,987,534.14	24,272,250.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,985,312.09	29,126,700.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,521,000.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,991,570.85	48,135,640.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,345,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,984,897.62	32,136,390.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,765,460.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,497,136.07	40,767,940.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,963,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,461,750.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,461,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,300,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,481,750.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,348,273.10
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,461,750.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,493,658.30	34,901,115.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,783,160.16	27,086,374.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,182,500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,091,250.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,727,750.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,247.90	27,165,370.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,993,120.21	24,033,500.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,106,858.80	30,880,489.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,985,512.76	24,033,500.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,079,250.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.079.250.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.079.250.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.079.250.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.986.157.02	24.033.500.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11.175.000.00	11.162.597.06	10.742.974.50
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23.165.000.00	23.163.423.81	22.559.698.55
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32.080.000.00	32.077.815.73	31.241.749.60
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50.000.000.00	49.985.780.84	47.948.500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50.000.000.00	49.985.995.91	48.638.500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43.000.000.00	42.963.031.79	41.362.130.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25.000.000.00	24.987.959.54	24.558.750.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26.125.000.00	26.112.417.73	25.663.893.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	50.000.000.00	48.044.000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	25.000.000.00	24.298.500.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	24.994.053.72	24.298.500.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	49.994.197.22	48.044.000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22.765.000.00	22.762.358.00	21.874.433.20
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50.000.000.00	50.000.000.00	48.095.500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2.275.000.00	2.275.000.00	2.188.345.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25.000.000.00	24.975.975.36	24.302.000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39.040.000.00	38.903.807.10	37.713.030.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25.000.000.00	24.935.325.19	24.247.500.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50.000.000.00	50.000.000.00	48.653.500.00
103222	FFCB 2.01	2.0100	12/08/2021	50.000.000.00	50.000.000.00	48.665.000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50.000.000.00	49.989.246.48	49.150.000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16.000.000.00	15.996.558.84	15.728.000.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15.000.000.00	15.000.000.00	14.596.050.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.000.000.00	10.000.000.00	9.779.200.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.110.000.00	10.110.000.00	9.886.771.20
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50.000.000.00	49.820.146.44	48.842.000.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5.800.000.00	5.779.137.01	5.665.672.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33.770.000.00	33.735.273.14	33.082.105.10
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14.000.000.00	13.952.775.03	13.675.760.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,365,500.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,365,500.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,505,600.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,505,600.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,505,600.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,977,640.81	41,417,887.80
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,766,540.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,671,750.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,232,000.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	38,887,200.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,447,005.85
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,318,250.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,454,600.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,590,950.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,006,800.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,157,049.85
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,365,157.42	21,724,937.40
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,501,750.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,501,750.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,971,726.20	39,102,000.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,542,500.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,628,431.97	23,141,761.50
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,620,200.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,420,000.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,420,000.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,341,954.85	23,630,661.60
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,170,500.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,196.33	10,517,752.98
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,296,750.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21.350.000.00	21.350.000.00	20.749.424.50
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28.865.000.00	28.817.987.68	28.212.651.00
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19.548.200.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19.548.200.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10.000.000.00	10.000.000.00	9.774.100.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10.000.000.00	9.991.578.69	9.794.800.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25.000.000.00	25.000.000.00	24.454.750.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25.000.000.00	25.000.000.00	24.844.250.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23.395.000.00	23.395.000.00	23.335.108.80
107431	FFCB 2.625	2.6250	04/04/2022	34.000.000.00	34.000.000.00	33.665.100.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19.750.000.00	19.750.000.00	19.681.862.50
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25.000.000.00	25.000.000.00	24.888.500.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25.000.000.00	25.000.000.00	24.988.750.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14.490.000.00	14.490.000.00	14.483.479.50
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17.890.000.00	17.890.000.00	17.840.802.50
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17.225.000.00	17.225.000.00	17.197.956.75
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	9.975.700.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	9.975.700.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	9.975.700.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	9.975.700.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9.625.000.00	9.625.000.00	9.601.611.25
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25.000.000.00	25.000.000.00	25.013.000.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8.095.000.00	8.080.494.43	8.099.209.40
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25.000.000.00	25.000.000.00	25.027.000.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27.000.000.00	27.000.000.00	27.029.160.00
FFCB TOTAL				**4,886,654,000.00**	**4,885,346,072.82**	**4,777,466,953.08**
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45.200.000.00	45.199.948.43	45.187.796.00
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50.000.000.00	49.999.942.95	49.986.500.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28.000.000.00	27.999.936.10	27.992.440.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45.900.000.00	45.899.558.86	45.872.001.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,999,519.45	49,969,500.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37,945,000.00	37,944,652.68	37,921,853.55
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,738,500.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,575,000.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,192.77	5,848,500.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,838.56	1,169,700.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,493,372.07	33,484,665.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,382,000.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,989,424.84	48,764,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,264,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,565,080.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,158,500.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,023,860.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,379,463.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,290,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,092.97	28,619,150.15
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,158,800.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,986,240.41	24,126,750.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,116,750.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,919,265.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,153,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,853,725.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,311,500.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,311,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,202,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,483,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,222,750.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,230,250.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,287,000.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25.000.000.00	25.000.000.00	24.287.000.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24.200.000.00	24.200.000.00	23.458.028.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15.000.000.00	15.000.000.00	14.540.100.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25.000.000.00	25.000.000.00	24.289.250.00
103223	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.865.053.30	48.565.500.00
103224	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.865.053.30	48.565.500.00
103225	FHLB 1.875	1.8750	11/29/2021	25.000.000.00	24.932.526.64	24.282.750.00
103226	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.909.835.17	48.565.500.00
103227	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.909.835.17	48.565.500.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25.000.000.00	25.000.000.00	24.477.750.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18.000.000.00	18.000.000.00	17.571.600.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25.000.000.00	25.000.000.00	24.463.750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18.400.000.00	18.400.000.00	17.981.952.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20.000.000.00	19.993.555.92	19.608.800.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25.000.000.00	25.000.000.00	24.424.750.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13.500.000.00	13.500.000.00	13.194.225.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25.000.000.00	25.000.000.00	24.220.250.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20.000.000.00	20.000.000.00	19.497.800.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25.000.000.00	25.000.000.00	24.247.000.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25.000.000.00	25.000.000.00	24.229.500.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10.000.000.00	10.000.000.00	9.691.800.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25.000.000.00	25.000.000.00	24.299.250.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25.000.000.00	25.000.000.00	24.412.750.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25.000.000.00	25.000.000.00	24.418.000.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24.294.500.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24.283.000.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25.000.000.00	25.000.000.00	24.315.250.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25.000.000.00	25.000.000.00	24.358.000.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25.000.000.00	25.000.000.00	24.361.000.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25.000.000.00	25.000.000.00	24.357.000.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.359.750.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.519.750.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25.000.000.00	25.000.000.00	24.357.000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,362,000.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,359,000.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,364,000.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,368,250.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,544,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,544,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,563,750.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,427,250.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,435,500.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,429,500.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,438,750.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,443,250.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,809,166.23	39,602,337.50
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,464,000.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,441,500.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,437,750.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,441,750.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,590,500.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,621,500.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,455,000.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,674,050.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,450,250.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,589,000.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,835,742.00
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	24,793,250.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	24,805,500.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,805,750.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,800,000.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	24,816,250.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25.000.000.00	25.000.000.00	24.792.250.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25.000.000.00	25.000.000.00	24.817.000.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25.000.000.00	25.000.000.00	24.745.500.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	24.795.000.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25.000.000.00	25.000.000.00	24.857.250.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	24.712.000.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25.000.000.00	25.000.000.00	24.780.500.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25.000.000.00	25.000.000.00	24.830.750.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25.000.000.00	25.000.000.00	24.821.500.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50.000.000.00	50.000.000.00	49.476.000.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25.000.000.00	25.000.000.00	24.772.750.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21.150.000.00	21.150.000.00	20.957.746.50
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49.613.000.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49.608.500.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49.868.000.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50.000.000.00	50.000.000.00	49.651.000.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49.612.000.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49.613.500.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25.000.000.00	25.000.000.00	24.998.500.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15.000.000.00	14.986.285.25	14.877.450.00
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25.000.000.00	25.000.000.00	24.912.500.00
108989	FHLB 3.43 (CALLABLE	3.4300	10/30/2023	25.000.000.00	25.000.000.00	25.011.500.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.019.750.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.019.750.00
108996	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25.000.000.00	25.000.000.00	25.016.500.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.019.750.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25.000.000.00	25.000.000.00	25.018.500.00
109031	FHLB 3.20 (CALLABLE	3.2000	10/29/2021	25.000.000.00	25.000.000.00	25.009.000.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25.000.000.00	25.000.000.00	25.000.000.00
109087	FHLB 3.55 (CALLABLE	3.5500	11/08/2023	25.000.000.00	25.000.000.00	25.015.250.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25.000.000.00	25.000.000.00	25.006.750.00
109198	FHLB 3.55 (CALLABLE	3.5500	11/21/2023	25.000.000.00	25.000.000.00	25.022.250.00
109208	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25.000.000.00	25.000.000.00	25.016.750.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109209	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,016,750.00
109256	FHLB 3.00 (CALLABLE	3.0000	05/28/2020	25,000,000.00	25,000,000.00	25,010,250.00
109257	FHLB 3.20 (CALLABLE	3.2000	11/29/2021	50,000,000.00	50,000,000.00	50,034,000.00
FHLB TOTAL				**3,701,765,000.00**	**3,701,024,031.07**	**3,635,886,429.70**
109148	FHLB D-N	2.2600	01/14/2019	50,000,000.00	49,861,888.89	49,862,500.00
109228	FHLB D-N	2.2500	01/14/2019	50,000,000.00	49,862,500.00	49,862,500.00
109229	FHLB D-N	2.2500	01/14/2019	50,000,000.00	49,862,500.00	49,862,500.00
109302	FHLB D-N	2.2700	01/07/2019	50,000,000.00	49,883,347.22	49,885,500.00
109303	FHLB D-N	2.2700	01/07/2019	50,000,000.00	49,883,347.22	49,885,500.00
109304	FHLB D-N	2.2900	01/22/2019	50,000,000.00	49,834,611.11	49,836,000.00
109305	FHLB D-N	2.2900	01/22/2019	50,000,000.00	49,834,611.11	49,836,000.00
109326	FHLB D-N	2.2700	01/08/2019	50,000,000.00	49,880,194.45	49,882,000.00
109327	FHLB D-N	2.2700	01/08/2019	50,000,000.00	49,880,194.45	49,882,000.00
109329	FHLB D-N	2.2500	01/02/2019	50,000,000.00	49,900,000.00	49,901,500.00
109330	FHLB D-N	2.2500	01/02/2019	50,000,000.00	49,900,000.00	49,901,500.00
109344	FHLB D-N	2.2500	01/04/2019	50,000,000.00	49,893,750.00	49,895,000.00
109345	FHLB D-N	2.2500	01/04/2019	50,000,000.00	49,893,750.00	49,895,000.00
109357	FHLB D-N	2.3000	01/15/2019	50,000,000.00	49,856,250.00	49,859,000.00
109358	FHLB D-N	2.3000	01/15/2019	50,000,000.00	49,856,250.00	49,859,000.00
109376	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,859,444.44	49,862,500.00
109377	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,859,444.44	49,862,500.00
109378	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,859,444.44	49,862,500.00
109379	FHLB D-N	2.3000	01/14/2019	50,000,000.00	49,859,444.44	49,862,500.00
109410	FHLB D-N	2.3300	01/29/2019	50,000,000.00	49,809,069.44	49,813,000.00
109411	FHLB D-N	2.3300	01/30/2019	50,000,000.00	49,805,833.33	49,810,000.00
FHLD TOTAL				**1,050,000,000.00**	**1,047,135,874.98**	**1,047,178,500.00**
99533	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.955.436.70	49.380.000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.955.436.70	49.380.000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.971.894.20	49.380.000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.971.894.20	49.380.000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.979.624.22	49.380.000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.979.624.22	49.380.000.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50.000.000.00	49.912.862.72	49.532.000.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50.000.000.00	49.912.862.72	49.532.000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45.000.000.00	44.872.833.45	44.442.000.00
100383	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.866.743.26	49.380.000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25.000.000.00	25.000.000.00	24.622.500.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25.000.000.00	25.000.000.00	24.639.250.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25.000.000.00	25.000.000.00	24.639.250.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49.750.000.00	49.750.000.00	49.396.277.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50.000.000.00	49.994.817.61	48.799.000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50.000.000.00	50.000.000.00	49.085.500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50.000.000.00	50.000.000.00	48.787.500.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25.000.000.00	25.000.000.00	24.543.750.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18.000.000.00	18.000.000.00	17.625.060.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25.000.000.00	24.997.042.98	24.414.250.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25.000.000.00	25.000.000.00	24.513.750.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25.000.000.00	25.000.000.00	24.427.250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25.000.000.00	25.000.000.00	24.521.000.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10.000.000.00	10.000.000.00	9.770.900.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25.000.000.00	25.000.000.00	24.521.000.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25.000.000.00	25.000.000.00	24.421.250.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25.000.000.00	25.000.000.00	24.483.500.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.390.000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.390.000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25.000.000.00	25.000.000.00	24.195.000.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.390.000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50.000.000.00	50.000.000.00	48.411.000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50.000.000.00	50.000.000.00	48.584.000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50.000.000.00	50.000.000.00	48.619.500.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,390,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,390,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,283,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,416,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,147,500.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,390,500.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,368,000.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,386,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,145,500.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,145,500.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,116,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,154,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,198,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,106,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,144,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,184,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,312,500.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,303,750.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,246.55	24,226,500.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,317,750.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,717,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,973,371.58	49,352,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,993,609.19	11,844,600.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,037,396.40
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25.000.000.00	25.000.000.00	24.422.000.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25.000.000.00	25.000.000.00	24.412.750.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25.000.000.00	25.000.000.00	24.382.250.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25.000.000.00	25.000.000.00	24.383.500.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25.000.000.00	25.000.000.00	24.403.500.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25.000.000.00	25.000.000.00	24.484.500.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17.500.000.00	17.500.000.00	17.064.775.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25.000.000.00	25.000.000.00	24.331.250.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17.510.000.00	17.510.000.00	17.149.294.00
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12.320.000.00	12.320.000.00	12.065.961.60
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40.000.000.00	40.000.000.00	39.170.000.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24.274.000.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25.000.000.00	25.000.000.00	24.351.500.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24.265.250.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50.000.000.00	50.000.000.00	48.750.000.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24.272.250.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25.000.000.00	25.000.000.00	24.323.750.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25.000.000.00	25.000.000.00	24.235.750.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25.000.000.00	25.000.000.00	24.240.500.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25.000.000.00	25.000.000.00	24.243.750.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25.000.000.00	25.000.000.00	24.236.250.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25.000.000.00	25.000.000.00	24.292.000.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25.000.000.00	25.000.000.00	24.267.250.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25.000.000.00	25.000.000.00	24.264.500.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25.000.000.00	25.000.000.00	24.266.250.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25.000.000.00	25.000.000.00	24.510.750.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25.000.000.00	25.000.000.00	24.302.750.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25.000.000.00	25.000.000.00	24.299.750.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25.000.000.00	25.000.000.00	24.305.000.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25.000.000.00	25.000.000.00	24.300.750.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24.283.000.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24.279.000.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25.000.000.00	25.000.000.00	24.236.500.00

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106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,283,750.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,321,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,331,500.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,326,500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,329,000.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,328,750.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,334,500.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,342,750.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,369,750.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,375,750.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,352,250.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,431,750.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,418,250.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,456,500.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,422,250.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,439,206.46	48,993,000.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,570,096.10	48,993,000.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,821,750.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,667,500.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,664,500.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,663,000.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	49,843,500.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,921,750.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,965,500.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	24,960,500.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	24,946,250.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	24,946,250.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	25,000,250.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	24,978,250.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25.000.000.00	25.000.000.00	24.930.000.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15.000.000.00	14.959.884.86	14.979.300.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25.000.000.00	25.000.000.00	24.941.750.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25.000.000.00	25.000.000.00	24.881.500.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25.000.000.00	25.000.000.00	24.890.000.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/2023	25.000.000.00	25.000.000.00	24.946.250.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25.000.000.00	25.000.000.00	24.946.250.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/2023	25.000.000.00	25.000.000.00	24.936.500.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17.615.000.00	17.615.000.00	17.537.141.70
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10.006.000.00	10.001.399.38	10.006.200.12
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25.000.000.00	25.000.000.00	24.874.000.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25.000.000.00	25.000.000.00	24.898.500.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25.000.000.00	25.000.000.00	24.899.500.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25.000.000.00	25.000.000.00	24.903.250.00
108826	FHLMC 3.33 (CALLABL	3.3300	10/04/2023	25.000.000.00	25.000.000.00	24.883.250.00
108977	FHLMC 3.42 (CALLABL	3.4200	10/24/2023	25.000.000.00	25.000.000.00	25.005.250.00
109115	FHLMC 3.33 (CALLABL	3.3300	05/13/2022	25.000.000.00	25.000.000.00	25.012.250.00
109187	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25.000.000.00	25.000.000.00	25.011.500.00
109188	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25.000.000.00	25.000.000.00	25.011.750.00
109197	FHLMC 3.57 (CALLABL	3.5700	11/16/2023	25.000.000.00	25.000.000.00	25.011.000.00
FHLM TOTAL				**4.612.221.000.00**	**4.610.519.887.10**	**4.514.381.156.32**
109149	FHLMC D-N	2.2700	01/18/2019	50.000.000.00	49.848.666.66	49.849.000.00
FHLMD TOTAL				**50,000,000.00**	**49,848,666.66**	**49,849,000.00**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50.000.000.00	50.000.000.00	49.985.500.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50.000.000.00	50.000.000.00	49.984.500.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20.900.000.00	20.899.818.76	20.889.341.00
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50.000.000.00	50.000.000.00	49.983.500.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50.000.000.00	50.000.000.00	49.961.000.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50.000.000.00	50.000.000.00	49.962.500.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50.000.000.00	50.000.000.00	49.961.000.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50.000.000.00	50.000.000.00	49.961.500.00

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91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,962,500.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,988,750.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,963,500.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,599,886.94	36,571,452.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,688,250.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,332,630.54	31,189,842.25
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,452,750.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,492,750.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,137,000.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,669,250.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,117,948.14	30,708,282.40
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,920,750.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,995,938.38	49,862,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,075,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,646,250.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,441,500.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,569.13	24,224,000.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,512,000.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,081,750.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,496,750.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,437,000.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,961,500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,393,250.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	48,683,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,493,750.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,493,750.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,825,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,412,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,819,800.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50.000.000.00	50.000.000.00	48.108.500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25.000.000.00	25.000.000.00	24.268.000.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	23.978.250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25.000.000.00	25.000.000.00	24.209.500.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50.000.000.00	50.000.000.00	47.958.500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	23.979.250.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25.000.000.00	25.000.000.00	24.209.000.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25.000.000.00	25.000.000.00	24.221.250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24.025.750.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25.000.000.00	25.000.000.00	23.966.500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25.000.000.00	25.000.000.00	24.018.250.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25.000.000.00	25.000.000.00	23.999.250.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25.000.000.00	25.000.000.00	23.834.500.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25.000.000.00	25.000.000.00	24.509.000.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24.100.500.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	24.994.693.30	24.100.500.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25.000.000.00	25.000.000.00	23.923.250.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25.000.000.00	25.000.000.00	24.154.000.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50.000.000.00	50.000.000.00	47.934.500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46.212.000.00	46.205.736.34	44.448.550.08
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25.000.000.00	25.000.000.00	24.034.250.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25.000.000.00	25.000.000.00	24.020.500.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25.000.000.00	25.000.000.00	24.378.750.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25.000.000.00	25.000.000.00	23.972.750.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50.000.000.00	50.000.000.00	47.945.500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50.000.000.00	50.000.000.00	47.878.500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35.000.000.00	34.998.018.07	33.481.350.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	50.000.000.00	47.894.500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	50.000.000.00	47.598.000.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50.000.000.00	49.992.661.70	49.400.500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25.000.000.00	25.000.000.00	23.801.250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	49.993.102.82	47.894.500.00

Los Angeles County Treasurer
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Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,102.82	47,894,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,059.15	13,477,512.30
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,994,189.47	47,803,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,823,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,823,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,028,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,093,750.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,115,250.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,885,700.10	49,310,000.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,885,700.10	49,310,000.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,427,109.03	10,306,776.20
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,809,478.02	48,688,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,930,138.25	49,017,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,930,138.25	49,017,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,965,069.12	24,508,750.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,559,212.40	48,383,000.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,978,803.67	49,367,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,978,803.67	49,367,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,992,793.26	16,784,950.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,223,750.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,223,750.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,223,750.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,503,494.94	31,759,824.35
FNMA TOTAL				**3,195,433,000.00**	**3,194,029,796.37**	**3,116,092,180.58**
109323	FNMA D-N	2.2250	01/02/2019	50,000,000.00	49,901,111.11	49,901,500.00
109324	FNMA D-N	2.2250	01/02/2019	50,000,000.00	49,901,111.11	49,901,500.00
				100,000,000.00	**99,802,222.22**	**99,803,000.00**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,945,500.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,945,500.00
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50.000.000.00	50.000.000.00	49.943.000.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50.000.000.00	50.000.000.00	49.922.500.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50.000.000.00	50.000.000.00	49.967.500.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50.000.000.00	50.000.000.00	49.882.000.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50.000.000.00	50.000.000.00	49.887.500.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50.000.000.00	50.000.000.00	49.881.000.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50.000.000.00	50.000.000.00	49.882.000.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50.000.000.00	50.000.000.00	49.883.000.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25.000.000.00	25.000.000.00	24.865.500.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25.000.000.00	25.000.000.00	24.854.250.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.810.000.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.810.000.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24.807.250.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24.807.250.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.810.000.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.800.250.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25.000.000.00	25.000.000.00	24.789.500.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50.000.000.00	50.000.000.00	49.600.500.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.800.250.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.800.250.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50.000.000.00	50.000.000.00	49.551.500.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25.000.000.00	25.000.000.00	24.745.250.00
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	24.506.500.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24.494.000.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24.494.000.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25.000.000.00	25.000.000.00	24.491.750.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24.434.250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24.434.250.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25.000.000.00	25.000.000.00	24.398.000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25.000.000.00	25.000.000.00	24.422.000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	47,546,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,509,200.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,803,750.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,736,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,992,490.42	23,963,500.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,193,750.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,008,500.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	23,922,750.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	23,925,500.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	23,853,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	23,965,500.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,874,750.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/2022	25,000,000.00	25,000,000.00	23,953,000.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15,000,000.00	15,000,000.00	14,614,200.00
107615	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,800,500.00
107618	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,804,000.00
107620	FHLB 6.50 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,815,000.00
107632	FHLB 6.75 (CALLABLE	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,416,500.00
107642	FHLMC 6.75 (CALLABL	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,415,750.00
107695	FHLB 7.25 (CALLABLE	3.0000	05/02/2023	50,000,000.00	50,000,000.00	48,808,000.00
107725	FHLB 7.25 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,831,500.00
107800	FHLMC 7.75 (CALLABL	3.1250	04/26/2023	50,000,000.00	50,000,000.00	49,005,000.00
107911	FHLMC 8.00 (CALLABL	3.2500	05/23/2023	50,000,000.00	50,000,000.00	48,873,500.00
107977	FHLMC 8.00 (CALLABL	4.0000	05/23/2023	25,000,000.00	25,000,000.00	24,487,750.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	24,439,500.00
108824	FHLB 9.00 (CALLABLE	9.0000	09/27/2023	25,000,000.00	25,000,000.00	24,647,000.00
109032	FHLB 10.00 (CALLABL	10.0000	10/30/2023	25,000,000.00	25,000,000.00	25,032,750.00
MCPN TOTAL				**1,975,000,000.00**	**1,974,992,490.42**	**1,940,913,400.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50.000.000.00	50.000.000.00	48.093.000.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25.000.000.00	25.000.000.00	23.794.500.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25.000.000.00	25.000.000.00	23.705.750.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25.000.000.00	25.000.000.00	24.639.250.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50.000.000.00	50.000.000.00	48.190.500.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/2021	50.000.000.00	50.000.000.00	47.754.000.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50.000.000.00	50.000.000.00	47.663.500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25.000.000.00	25.000.000.00	24.124.250.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25.000.000.00	25.000.000.00	24.010.500.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25.000.000.00	25.000.000.00	24.013.500.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25.000.000.00	25.000.000.00	23.946.500.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25.000.000.00	25.000.000.00	24.805.250.00
107574	FHLB 6.00 (CALLABLE	3.2500	04/26/2023	50.000.000.00	50.000.000.00	49.780.000.00
MCSA TOTAL				**450,000,000.00**	**450,000,000.00**	**434,520,500.00**
108790	CAFCO LLC CP	2.2300	12/04/2018	13.539.000.00	13.536.484.00	13.535.479.86
108797	SHEFFIELD RECEIVABL	2.2300	12/03/2018	9.729.000.00	9.727.794.69	9.727.151.49
108804	MONT BLANC CAPITAL	2.2900	12/05/2018	5.675.000.00	5.673.556.03	5.673.184.00
108813	MONT BLANC CAPITAL	2.2900	12/05/2018	20.545.000.00	20.539.772.44	20.538.425.60
108839	CAFCO LLC CP	2.2300	12/12/2018	5.532.000.00	5.528.230.56	5.527.685.04
108862	CIESCO LLC CP	2.2500	12/10/2018	5.091.000.00	5.088.136.31	5.087.741.76
108874	CAFCO LLC CP	2.2600	12/17/2018	5.578.000.00	5.572.397.21	5.571.752.64
108892	ATLANTIC ASSET SEC	2.3000	12/17/2018	5.450.000.00	5.444.428.89	5.444.059.50
108976	LA FAYETTE ASSET SE	2.3200	12/03/2018	13.306.000.00	13.304.285.00	13.303.471.86
109013	TORONTO DOMINION BA	2.2800	12/10/2018	25.723.000.00	25.708.337.89	25.707.308.97
109044	SHEFFIELD RECEIVABL	2.2600	12/03/2018	25.644.000.00	25.640.780.25	25.639.127.64
109052	NATIXIS NY BRANCH C	2.3200	12/07/2018	18.469.000.00	18.461.858.65	18.461.058.33
109060	SHEFFIELD RECEIVABL	2.2600	12/03/2018	30.000.000.00	29.996.233.33	29.994.300.00
109061	NATIXIS NY BRANCH C	2.3000	12/07/2018	3.867.000.00	3.865.517.65	3.865.337.19
109075	SHEFFIELD RECEIVABL	2.2800	12/03/2018	50.000.000.00	49.993.666.67	49.990.500.00
109078	NATIXIS NY BRANCH C	2.3500	12/18/2018	16.364.000.00	16.345.840.51	16.345.999.60
109085	SHEFFIELD RECEIVABL	2.3700	12/17/2018	21.237.000.00	21.214.630.36	21.213.851.67
109103	LA FAYETTE ASSET SE	2.4300	01/07/2019	14.714.000.00	14.677.251.79	14.676.185.02

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109112	CANCARA ASSET SEC L	2.3200	12/20/2018	40,000,000.00	39,951,022.22	39,948,400.00
109114	CAFCO LLC CP	2.4300	01/11/2019	2,439,000.00	2,432,250.07	2,432,146.41
109116	AUTOBAHN FUNDING CO	2.2700	12/03/2018	30,000,000.00	29,996,216.67	29,994,300.00
109119	NATIXIS NY BRANCH C	2.3200	12/03/2018	21,500,000.00	21,497,228.89	21,495,915.00
109122	OLD LINE FUNDING LL	2.4500	01/16/2019	30,000,000.00	29,906,083.33	29,902,800.00
109123	CRC FUNDING LLC CP	2.5200	01/22/2019	25,225,000.00	25,133,181.00	25,131,667.50
109128	THUNDER BAY FUNDING	2.5300	01/17/2019	4,100,000.00	4,086,457.47	4,086,429.00
109129	ATLANTIC ASSET SEC	2.3700	12/17/2018	10,199,000.00	10,188,257.05	10,187,883.09
109130	ATLANTIC ASSET SEC	2.3700	12/17/2018	3,186,000.00	3,182,644.08	3,182,527.26
109131	OLD LINE FUNDING LL	2.4600	01/11/2019	50,000,000.00	49,859,916.67	49,857,000.00
109135	CRC FUNDING LLC CP	2.5000	01/18/2019	50,000,000.00	49,833,333.33	49,830,500.00
109136	CIESCO LLC CP	2.5200	01/14/2019	45,179,000.00	45,039,848.68	45,039,396.89
109138	REGENCY MARKETS NO.	2.3500	12/20/2018	12,900,000.00	12,884,000.42	12,883,359.00
109141	NATIXIS NY BRANCH C	2.3000	12/21/2018	50,000,000.00	49,936,111.11	49,935,500.00
109142	OLD LINE FUNDING LL	2.4700	01/16/2019	50,000,000.00	49,842,194.44	49,838,000.00
109143	CANCARA ASSET SEC L	2.3300	12/13/2018	11,469,000.00	11,460,092.41	11,459,480.73
109153	OLD LINE FUNDING LL	2.4700	01/18/2019	50,000,000.00	49,835,333.34	49,830,500.00
109160	OLD LINE FUNDING LL	2.3400	12/14/2018	25,077,000.00	25,055,809.94	25,054,681.47
109161	TORONTO DOMINION BA	2.4800	01/07/2019	35,000,000.00	34,910,788.89	34,914,600.00
109162	ATLANTIC ASSET SEC	2.3000	12/03/2018	50,000,000.00	49,993,611.11	49,990,500.00
109164	ATLANTIC ASSET SEC	2.3100	12/04/2018	50,000,000.00	49,990,375.00	49,987,500.00
109166	CANCARA ASSET SEC L	2.3300	12/13/2018	14,031,000.00	14,020,102.59	14,019,354.27
109167	COCA COLA CO CP	2.3300	01/09/2019	4,309,000.00	4,298,123.36	4,297,710.42
109168	HSBC USA INC CP	2.2950	12/03/2018	50,000,000.00	49,993,625.00	49,990,500.00
109169	HSBC USA INC CP	2.2950	12/03/2018	50,000,000.00	49,993,625.00	49,990,500.00
109170	OLD LINE FUNDING LL	2.4700	01/08/2019	23,900,000.00	23,837,687.39	23,836,904.00
109171	SHEFFIELD RECEIVABL	2.2800	12/04/2018	50,000,000.00	49,990,500.00	49,987,000.00
109172	ATLANTIC ASSET SEC	2.3100	12/04/2018	35,000,000.00	34,993,262.50	34,991,250.00
109173	ATLANTIC ASSET SEC	2.4100	01/02/2019	50,000,000.00	49,892,888.89	49,886,500.00
109175	SHEFFIELD RECEIVABL	2.2800	12/03/2018	40.000.000.00	39.994.933.33	39.992.400.00
109176	JUPITER SEC COMPANY	2.6100	02/13/2019	13.241.000.00	13.169.962.04	13.168.306.91
109181	LA FAYETTE ASSET SE	2.2900	12/03/2018	25.000.000.00	24.996.819.44	24.995.250.00
109182	HSBC USA INC CP	2.3000	12/20/2018	50.000.000.00	49.939.305.55	49.934.000.00
109183	HSBC USA INC CP	2.3400	12/31/2018	50.000.000.00	49.902.500.00	49.897.500.00
109185	CRC FUNDING LLC CP	2.6200	02/25/2019	31.879.000.00	31.679.472.88	31.666.048.28
109186	HSBC USA INC CP	2.3000	12/03/2018	50.000.000.00	49.993.611.11	49.990.500.00
109189	TOYOTA MOTOR CREDIT	2.4000	01/04/2019	50.000.000.00	49.886.666.67	49.887.000.00
109191	THUNDER BAY FUNDING	2.5600	01/31/2019	50.000.000.00	49.783.111.11	49.779.500.00
109192	LA FAYETTE ASSET SE	2.3100	12/20/2018	50.000.000.00	49.939.041.67	49.935.500.00
109193	AUTOBAHN FUNDING CO	2.2800	12/03/2018	30.000.000.00	29.996.200.00	29.994.300.00
109194	ATLANTIC ASSET SEC	2.3200	12/19/2018	35.000.000.00	34.959.400.00	34.956.600.00
109195	LA FAYETTE ASSET SE	2.3000	12/14/2018	25.000.000.00	24.979.236.11	24.977.750.00
109196	LA FAYETTE ASSET SE	2.6200	02/25/2019	34.316.000.00	34.101.219.97	34.091.230.20
109199	HSBC USA INC CP	2.3200	12/20/2018	35.000.000.00	34.957.144.44	34.953.800.00
109200	CANADIAN IMP BK OF	2.4600	01/02/2019	50.000.000.00	49.890.666.66	49.898.000.00
109201	CANADIAN IMP BK OF	2.4600	01/02/2019	50.000.000.00	49.890.666.66	49.898.000.00
109203	CANADIAN IMP BK OF	2.4600	01/04/2019	50.000.000.00	49.883.833.33	49.891.000.00
109204	AUTOBAHN FUNDING CO	2.3000	12/20/2018	40.000.000.00	39.951.444.44	39.948.400.00
109211	ATLANTIC ASSET SEC	2.4200	01/02/2019	50.000.000.00	49.892.444.45	49.886.500.00
109213	LA FAYETTE ASSET SE	2.5500	02/04/2019	42.796.000.00	42.598.960.09	42.593.146.96
109214	AUTOBAHN FUNDING CO	2.3000	12/14/2018	50.000.000.00	49.958.472.22	49.955.500.00
109215	HSBC USA INC CP	2.3200	12/20/2018	50.000.000.00	49.938.777.78	49.934.000.00
109216	LA FAYETTE ASSET SE	2.4200	01/09/2019	25.000.000.00	24.934.458.33	24.932.250.00
109217	ATLANTIC ASSET SEC	2.3000	12/12/2018	50.000.000.00	49.964.861.11	49.962.000.00
109218	CANADIAN IMP BK OF	2.4300	01/07/2019	50.000.000.00	49.875.125.00	49.880.500.00
109219	OLD LINE FUNDING LL	2.4900	01/23/2019	35.000.000.00	34.871.695.83	34.868.050.00
109220	AUTOBAHN FUNDING CO	2.3000	12/20/2018	25.000.000.00	24.969.652.78	24.967.750.00
109221	LA FAYETTE ASSET SE	2.4100	01/02/2019	25.000.000.00	24.946.444.45	24.944.750.00
109222	MONT BLANC CAPITAL	2.6300	02/12/2019	25.648.000.00	25.511.217.79	25.509.244.32
109224	CANADIAN IMP BK OF	2.4500	01/15/2019	50.000.000.00	49.846.875.00	49.851.500.00
109227	AUTOBAHN FUNDING CO	2.2900	12/20/2018	25.000.000.00	24.969.784.72	24.967.750.00
109230	CHARIOT FUNDING LLC	2.6700	03/01/2019	22.645.000.00	22.493.844.63	22.486.032.10

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109233	LA FAYETTE ASSET SE	2.5800	02/05/2019	10,611,000.00	10,560,809.97	10,559,854.98
109235	THUNDER BAY FUNDING	2.6000	02/05/2019	50,000,000.00	49,761,666.67	49,759,000.00
109236	REGENCY MARKETS NO.	2.3300	12/10/2018	50,000,000.00	49,970,875.00	49,968,000.00
109237	AUTOBAHN FUNDING CO	2.3000	12/20/2018	50,000,000.00	49,939,305.55	49,935,500.00
109239	CAFCO LLC CP	2.6200	02/07/2019	25,000,000.00	24,876,277.78	24,878,000.00
109241	REGENCY MARKETS NO.	2.3300	12/10/2018	50,000,000.00	49,970,875.00	49,968,000.00
109243	SHEFFIELD RECEIVABL	2.6200	02/08/2019	31,234,000.00	31,077,153.27	31,073,144.90
109244	CANADIAN IMP BK OF	2.4500	01/08/2019	50,000,000.00	49,870,694.44	49,877,000.00
109245	AUTOBAHN FUNDING CO	2.3000	12/17/2018	50,000,000.00	49,948,888.89	49,945,500.00
109248	CANADIAN IMP BK OF	2.4500	01/09/2019	50,000,000.00	49,867,291.67	49,873,500.00
109249	OLD LINE FUNDING LL	2.4500	01/04/2019	50,000,000.00	49,884,305.55	49,882,500.00
109250	OLD LINE FUNDING LL	2.4500	01/04/2019	20,000,000.00	19,953,722.22	19,953,000.00
109251	CRC FUNDING LLC CP	2.6500	02/06/2019	25,000,000.00	24,876,701.39	24,876,750.00
109252	LA FAYETTE ASSET SE	2.5900	02/05/2019	50,000,000.00	49,762,583.33	49,759,000.00
109254	THUNDER BAY FUNDING	2.6000	02/08/2019	21,845,000.00	21,736,139.09	21,734,245.85
109255	THUNDER BAY FUNDING	2.4500	01/07/2019	50,000,000.00	49,874,097.22	49,871,500.00
109258	AUTOBAHN FUNDING CO	2.3000	12/20/2018	50,000,000.00	49,939,305.56	49,935,500.00
109261	THUNDER BAY FUNDING	2.4700	01/15/2019	28,650,000.00	28,561,543.13	28,559,466.00
109263	AUTOBAHN FUNDING CO	2.3000	12/20/2018	25,000,000.00	24,969,652.78	24,967,750.00
109264	CIESCO LLC CP	2.6300	02/20/2019	50,000,000.00	49,704,125.00	49,695,000.00
109265	THUNDER BAY FUNDING	2.6800	03/11/2019	14,175,000.00	14,069,475.00	14,065,852.50
109266	CANADIAN IMP BK OF	2.4500	01/15/2019	50,000,000.00	49,846,875.00	49,851,500.00
109267	AUTOBAHN FUNDING CO	2.3000	12/20/2018	40,000,000.00	39,951,444.44	39,948,400.00
109268	AUTOBAHN FUNDING CO	2.3600	01/02/2019	15,000,000.00	14,968,533.34	14,966,850.00
109272	SHEFFIELD RECEIVABL	2.5300	01/15/2019	45,000,000.00	44,857,687.50	44,859,150.00
109273	CIESCO LLC CP	2.6600	02/20/2019	15,908,000.00	15,812,790.62	15,810,961.20
109274	THUNDER BAY FUNDING	2.3500	12/20/2018	50,000,000.00	49,937,986.11	49,935,500.00
109275	ATLANTIC ASSET SEC	2.3200	12/17/2018	50,000,000.00	49,948,444.45	49,945,500.00
109276	AUTOBAHN FUNDING CO	2.3900	01/02/2019	50,000,000.00	49,893,777.78	49,889,500.00
109278	CANADIAN IMP BK OF	2.4500	01/18/2019	50.000.000.00	49.836.666.67	49.840.000.00
109280	REGENCY MARKETS NO.	2.3200	12/17/2018	35.341.000.00	35.304.559.50	35.302.478.31
109281	CAFCO LLC CP	2.6500	02/04/2019	31.568.000.00	31.416.955.89	31.422.155.84
109282	ATLANTIC ASSET SEC	2.4100	01/04/2019	50.000.000.00	49.886.194.44	49.879.500.00
109283	ATLANTIC ASSET SEC	2.3300	12/17/2018	50.000.000.00	49.948.222.22	49.945.500.00
109284	ATLANTIC ASSET SEC	2.5000	01/10/2019	50.000.000.00	49.861.111.11	49.857.000.00
109285	SHEFFIELD RECEIVABL	2.5200	01/15/2019	50.000.000.00	49.842.500.00	49.843.500.00
109286	ATLANTIC ASSET SEC	2.5000	01/10/2019	4.250.000.00	4.238.194.44	4.237.845.00
109288	THUNDER BAY FUNDING	2.6300	02/13/2019	40.000.000.00	39.783.755.55	39.780.400.00
109289	THUNDER BAY FUNDING	2.6800	03/06/2019	11.848.000.00	11.764.208.31	11.761.509.60
109290	CAFCO LLC CP	2.4500	01/18/2019	25.000.000.00	24.918.333.34	24.917.000.00
109291	CRC FUNDING LLC CP	2.3000	12/11/2018	27.750.000.00	27.732.270.83	27.730.575.00
109292	CANADIAN IMP BK OF	2.4500	01/18/2019	50.000.000.00	49.836.666.66	49.840.000.00
109293	ATLANTIC ASSET SEC	2.4000	01/04/2019	50.000.000.00	49.886.666.67	49.879.500.00
109294	CIESCO LLC CP	2.6300	02/01/2019	50.000.000.00	49.773.527.77	49.775.500.00
109295	THUNDER BAY FUNDING	2.5700	01/31/2019	50.000.000.00	49.782.263.89	49.779.500.00
109296	THUNDER BAY FUNDING	2.5700	01/31/2019	20.000.000.00	19.912.905.55	19.911.800.00
109297	COCA COLA CO CP	2.4500	01/31/2019	35.000.000.00	34.854.701.39	34.853.350.00
109298	OLD LINE FUNDING LL	2.5800	02/08/2019	26.302.000.00	26.171.936.61	26.168.385.84
109300	REGENCY MARKETS NO.	2.3300	12/19/2018	50.000.000.00	49.941.750.00	49.938.500.00
109301	ATLANTIC ASSET SEC	2.3000	12/20/2018	50.000.000.00	49.939.305.56	49.934.500.00
109306	THUNDER BAY FUNDING	2.5200	01/18/2019	50.000.000.00	49.832.000.00	49.830.500.00
109310	SHEFFIELD RECEIVABL	2.5200	01/22/2019	50.000.000.00	49.818.000.00	49.815.500.00
109312	OLD LINE FUNDING LL	2.5700	01/30/2019	25.000.000.00	24.892.916.66	24.891.750.00
109313	CIESCO LLC CP	2.6500	02/22/2019	40.000.000.00	39.755.611.11	39.748.800.00
109314	CIESCO LLC CP	2.6000	02/01/2019	49.000.000.00	48.780.588.89	48.779.990.00
109315	OLD LINE FUNDING LL	2.6000	02/05/2019	40.000.000.00	39.809.333.34	39.807.200.00
109316	ATLANTIC ASSET SEC	2.2900	12/17/2018	45.343.000.00	45.296.850.90	45.293.576.13
109317	ATLANTIC ASSET SEC	2.3300	12/20/2018	50.000.000.00	49.938.513.89	49.934.500.00
109318	ATLANTIC ASSET SEC	2.3300	12/20/2018	50.000.000.00	49.938.513.89	49.934.500.00
109325	CRC FUNDING LLC CP	2.6700	02/26/2019	50.000.000.00	49.677.375.00	49.661.500.00
109331	OLD LINE FUNDING LL	2.5000	01/15/2019	18.000.000.00	17.943.750.00	17.943.120.00
109332	SHEFFIELD RECEIVABL	2.5000	01/22/2019	50.000.000.00	49.819.444.44	49.815.500.00

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109334	CRC FUNDING LLC CP	2.6900	02/25/2019	25,000,000.00	24,839,347.23	24,833,000.00
109335	THUNDER BAY FUNDING	2.6100	02/08/2019	22,155,000.00	22,044,169.61	22,042,674.15
109336	THUNDER BAY FUNDING	2.6700	02/22/2019	32,400,000.00	32,200,551.00	32,196,528.00
109337	SHEFFIELD RECEIVABL	2.6500	02/08/2019	19,600,000.00	19,500,448.34	19,499,060.00
109338	ATLANTIC ASSET SEC	2.2900	12/17/2018	50,000,000.00	49,949,111.11	49,945,500.00
109339	SHEFFIELD RECEIVABL	2.5100	01/22/2019	30,000,000.00	29,891,233.34	29,889,300.00
109340	CRC FUNDING LLC CP	2.6800	03/01/2019	29,764,000.00	29,564,581.20	29,554,163.80
109346	TORONTO DOMINION BA	2.2800	12/26/2018	50,000,000.00	49,920,833.33	49,919,500.00
109347	LA FAYETTE ASSET SE	2.3600	01/02/2019	25,000,000.00	24,947,555.55	24,944,750.00
109348	AUTOBAHN FUNDING CO	2.2700	12/17/2018	50,000,000.00	49,949,555.56	49,945,500.00
109349	REGENCY MARKETS NO.	2.3500	12/17/2018	17,888,000.00	17,869,316.98	17,868,502.08
109350	LA FAYETTE ASSET SE	2.3000	12/21/2018	25,000,000.00	24,968,055.55	24,966,000.00
109352	ATLANTIC ASSET SEC	2.3500	01/02/2019	30,000,000.00	29,937,333.34	29,931,900.00
109353	LA FAYETTE ASSET SE	2.7100	02/25/2019	25,000,000.00	24,838,152.78	24,836,250.00
109354	LA FAYETTE ASSET SE	2.6500	02/06/2019	18,570,000.00	18,478,413.79	18,479,007.00
109355	OLD LINE FUNDING LL	2.6300	02/15/2019	50,000,000.00	49,722,388.89	49,716,000.00
109356	THUNDER BAY FUNDING	2.6300	02/11/2019	50,000,000.00	49,737,000.00	49,734,000.00
109360	JUPITER SEC COMPANY	2.7200	02/27/2019	41,100,000.00	40,826,730.66	40,823,397.00
109361	TORONTO DOMINION BA	2.2800	12/31/2018	50,000,000.00	49,905,000.00	49,903,000.00
109362	OLD LINE FUNDING LL	2.6300	02/11/2019	30,000,000.00	29,842,200.00	29,840,100.00
109363	ATLANTIC ASSET SEC	2.3500	01/09/2019	50,000,000.00	49,872,708.34	49,861,000.00
109364	SHEFFIELD RECEIVABL	2.6400	02/15/2019	50,000,000.00	49,721,333.34	49,711,000.00
109368	SHEFFIELD RECEIVABL	2.5800	01/31/2019	50,000,000.00	49,781,416.66	49,777,500.00
109369	REGENCY MARKETS NO.	2.3300	12/19/2018	50,000,000.00	49,941,750.00	49,938,500.00
109371	SHEFFIELD RECEIVABL	2.6000	02/07/2019	50,000,000.00	49,754,444.44	49,747,000.00
109372	TORONTO DOMINION BA	2.4700	01/30/2019	49,173,000.00	48,970,571.15	48,964,014.75
109373	CAFCO LLC CP	2.7300	03/04/2019	4,525,000.00	4,493,087.43	4,492,555.75
109380	THUNDER BAY FUNDING	2.6300	02/19/2019	50,000,000.00	49,707,777.77	49,699,500.00
109381	SHEFFIELD RECEIVABL	2.5800	01/31/2019	50,000,000.00	49,781,416.67	49,777,500.00
109382	CRC FUNDING LLC CP	2.7200	03/01/2019	48.736.000.00	48.404.595.20	48.392.411.20
109383	CRC FUNDING LLC CP	2.7000	02/26/2019	50.000.000.00	49.673.750.00	49.661.500.00
109384	THUNDER BAY FUNDING	2.6600	02/26/2019	50.000.000.00	49.678.583.33	49.668.000.00
109386	JUPITER SEC COMPANY	2.2500	12/05/2018	35.691.000.00	35.682.077.25	35.679.578.88
109387	LA FAYETTE ASSET SE	2.5000	01/30/2019	50.000.000.00	49.791.666.67	49.783.500.00
109389	SHEFFIELD RECEIVABL	2.3300	12/13/2018	45.000.000.00	44.965.050.00	44.962.650.00
109390	SHEFFIELD RECEIVABL	2.3600	12/20/2018	19.000.000.00	18.976.334.45	18.975.490.00
109393	MONT BLANC CAPITAL	2.7500	03/05/2019	37.742.000.00	37.470.991.47	37.469.502.76
109394	ATLANTIC ASSET SEC	2.3400	01/02/2019	25.000.000.00	24.948.000.00	24.943.250.00
109395	AUTOBAHN FUNDING CO	2.2400	12/14/2018	45.000.000.00	44.963.600.00	44.959.950.00
109396	SHEFFIELD RECEIVABL	2.6000	02/07/2019	40.000.000.00	39.803.555.56	39.797.600.00
109397	CRC FUNDING LLC CP	2.7300	03/04/2019	18.754.000.00	18.621.737.42	18.617.470.88
109400	TORONTO DOMINION BA	2.2800	12/31/2018	50.000.000.00	49.905.000.00	49.903.000.00
109401	THUNDER BAY FUNDING	2.5100	01/15/2019	22.000.000.00	21.930.975.00	21.930.480.00
109402	CIESCO LLC CP	2.2800	12/14/2018	50.000.000.00	49.958.833.33	49.955.500.00
109403	AUTOBAHN FUNDING CO	2.3000	01/02/2019	15.000.000.00	14.969.333.34	14.966.850.00
109404	OLD LINE FUNDING LL	2.6300	02/12/2019	50.000.000.00	49.733.347.23	49.729.000.00
109405	CAFCO LLC CP	2.7300	03/04/2019	50.000.000.00	49.647.375.00	49.641.500.00
109407	UNILEVER CAPITAL CO	2.3500	01/08/2019	32.940.000.00	32.858.290.50	32.856.003.00
109408	THUNDER BAY FUNDING	2.7000	02/27/2019	50.000.000.00	49.670.000.00	49.663.500.00
109412	CRC FUNDING LLC CP	2.7300	03/04/2019	7.922.000.00	7.866.130.09	7.864.327.84
109415	CANCARA ASSET SEC L	2.2500	12/03/2018	50.000.000.00	49.993.750.00	49.990.500.00
109416	OLD LINE FUNDING LL	2.5200	01/23/2019	20.000.000.00	19.925.800.00	19.924.600.00
109417	ATLANTIC ASSET SEC	2.6900	02/05/2019	50.000.000.00	49.753.416.67	49.754.000.00
109418	THUNDER BAY FUNDING	2.5200	01/23/2019	30.000.000.00	29.888.700.00	29.886.900.00
109419	SHEFFIELD RECEIVABL	2.5800	02/07/2019	50.000.000.00	49.756.333.33	49.747.000.00
109421	CAFCO LLC CP	2.4600	01/18/2019	50.000.000.00	49.836.000.00	49.834.000.00
109422	CRC FUNDING LLC CP	2.4600	01/17/2019	13,099,000.00	13,056,930.38	13,055,642.31
CPD TOTAL				**7,072,386,000.00**	**7,052,236,885.22**	**7,051,730,254.53**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,979,815.30	24,698,000.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,338,886.94	19,233,378.00
BNOT3 TOTAL				**44,660,000.00**	**44,318,702.24**	**43,931,378.00**
108008	TOYOTA MOTOR CREDIT	2.6761	05/15/2019	40,000,000.00	40,000,000.00	39,994,000.00
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**39,994,000.00**
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,919,218.75	49,903,500.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,919,218.75	49,903,500.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,752,777.77	49,720,000.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,752,777.77	49,720,000.00
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,758,340.27	49,720,000.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,758,340.27	49,720,000.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,758,340.27	49,720,000.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,758,340.27	49,720,000.00
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,373,968.74	49,319,500.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,373,968.74	49,319,500.00
108926	UST BILL	2.1150	12/20/2018	50,000,000.00	49,944,187.50	49,949,000.00
108927	UST BILL	2.1150	12/20/2018	50,000,000.00	49,944,187.50	49,949,000.00
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,627,875.00	49,622,500.00
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,627,875.00	49,622,500.00
109144	UST BILL	2.2700	01/24/2019	50,000,000.00	49,829,750.00	49,835,500.00
109145	UST BILL	2.2700	01/24/2019	50,000,000.00	49,829,750.00	49,835,500.00
109146	UST BILL	2.1550	12/18/2018	50,000,000.00	49,949,118.06	49,955,000.00
109147	UST BILL	2.1550	12/18/2018	50,000,000.00	49,949,118.06	49,955,000.00
109155	UST BILL	2.1400	12/20/2018	50,000,000.00	49,943,527.78	49,949,000.00
109156	UST BILL	2.1400	12/20/2018	50,000,000.00	49,943,527.78	49,949,000.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	48,894,936.11	48,891,000.00
109234	UST BILL	2.6350	11/07/2019	50.000.000.00	48.752.034.72	48.773.500.00
109321	UST BILL	2.2400	01/08/2019	50.000.000.00	49.881.777.78	49.887.500.00
109322	UST BILL	2.2400	01/08/2019	50.000.000.00	49.881.777.78	49.887.500.00
109374	UST BILL	2.2700	01/15/2019	50.000.000.00	49.858.125.00	49.865.000.00
109375	UST BILL	2.2700	01/15/2019	50.000.000.00	49.858.125.00	49.865.000.00
US TBILLS TOTAL				**1,300,000,000.00**	**1,292,840,984.67**	**1,292,557,500.00**
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	2.7810	03/27/2020	50.000.000.00	50.000.000.00	50.134.500.00
107422	NORDEA BANK AB NY F	2.7810	03/27/2020	50.000.000.00	50.000.000.00	50.134.500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,269,000.00**
109118	MUFG UNION BANK NA	2.4000	01/02/2019	50.000.000.00	50.000.000.00	50.011.000.00
109151	MUFG UNION BANK NA	2.4100	01/04/2019	50.000.000.00	50.000.000.00	50.010.500.00
109152	MUFG UNION BANK NA	2.4100	01/04/2019	50.000.000.00	50.000.000.00	50.010.500.00
109163	MUFG UNION BANK NA	2.4500	01/15/2019	50.000.000.00	50.000.000.00	50.006.000.00
109307	MUFG UNION BANK NA	2.4300	01/18/2019	50.000.000.00	50.000.000.00	50.002.500.00
109308	MUFG UNION BANK NA	2.4300	01/18/2019	50.000.000.00	50.000.000.00	50.002.500.00
109365	MUFG UNION BANK NA	2.4300	01/18/2019	50.000.000.00	50.000.000.00	50.002.500.00
109366	MUFG UNION BANK NA	2.4300	01/18/2019	50.000.000.00	50.000.000.00	50.002.500.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,048,000.00**

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106357	WESTPAC BANKING COR	1.8800	12/03/2018	50.000.000.00	50.000.027.26	49.998.500.00
108889	TORONTO DOMINION BA	2.3000	12/20/2018	50.000.000.00	50.000.262.35	50.002.000.00
108978	TORONTO DOMINION BA	2.2500	12/03/2018	50.000.000.00	50.000.027.67	50.000.000.00
109000	CREDIT AGRICOLE CIB	2.2500	12/03/2018	50.000.000.00	50.000.027.68	50.000.000.00
109004	TORONTO DOMINION BA	2.3000	12/03/2018	50.000.000.00	50.000.000.00	50.000.500.00
109071	TORONTO DOMINION BA	2.3200	12/20/2018	50.000.000.00	50.000.000.00	50.002.500.00
109079	SOCIETE GENERALE NY	2.3000	12/20/2018	50.000.000.00	50.000.262.85	50.002.000.00
109090	BARCLAYS BANK PLC N	2.3000	12/20/2018	50.000.000.00	50.000.000.00	50.001.500.00
109127	BANK OF MONTREAL CH	2.4700	01/18/2019	50.000.000.00	50.000.000.00	49.998.500.00
109150	BANK OF MONTREAL CH	2.5000	01/24/2019	50.000.000.00	50.000.000.00	49.997.500.00
109165	BANK OF MONTREAL CH	2.5000	01/31/2019	50.000.000.00	50.000.841.75	49.994.000.00
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	50.004.500.00
109240	SVENSKA HANDELSBANK	2.2700	12/20/2018	50.000.000.00	50.000.263.20	50.000.500.00
109259	WESTPAC BANKING COR	2.2600	12/20/2018	50.000.000.00	50.000.000.00	50.001.000.00
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	50.002.500.00
109309	NORDEA BANK ABP NY	2.6100	02/20/2019	50.000.000.00	50.000.000.00	49.999.500.00
109311	WESTPAC BANKING COR	2.2500	12/14/2018	50.000.000.00	50.000.000.00	50.001.000.00
109319	BARCLAYS BANK PLC N	2.2500	12/20/2018	50.000.000.00	50.000.000.00	50.000.500.00
109320	BARCLAYS BANK PLC N	2.2500	12/20/2018	50.000.000.00	50.000.000.00	50.000.500.00
109328	CREDIT AGRICOLE CIB	2.6300	02/20/2019	50.000.000.00	50.001.117.60	50.004.000.00
109341	TORONTO DOMINION BA	2.4700	01/23/2019	50.000.000.00	50.000.000.00	50.001.000.00
109351	AU & NZ BANKING GRP	2.6700	02/25/2019	50.000.000.00	50.000.000.00	49.999.500.00
109367	BARCLAYS BANK PLC N	2.2500	12/24/2018	50.000.000.00	50.000.000.00	50.000.000.00
109370	SVENSKA HANDELSBANK	2.6400	02/25/2019	50.000.000.00	50.000.000.00	49.997.500.00
109391	NORDEA BANK ABP NY	2.7000	02/26/2019	50.000.000.00	50.001.200.26	50.002.000.00
109392	DNB BANK ASA NY CD	2.2600	12/31/2018	50.000.000.00	50.000.000.00	49.998.500.00
109406	NORDEA BANK ABP NY	2.7000	03/01/2019	50.000.000.00	50.000.000.00	49.998.500.00
109409	DNB BANK ASA NY CD	2.4600	01/31/2019	50.000.000.00	50.000.000.00	49.998.000.00
YANKEE CDS TOTAL				**1,500,000,000.00**	**1,500,004,030.62**	**1,500,005,500.00**
NTRD TOTAL				**30,503,119,000.00**	**30,467,099,644.39**	**30,069,626,752.21**
	NTRD HISTORICAL				**30,442,600,149.14**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25.000.000.00	24.965.609.74	24.819.500.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,965,609.74**	**24,819,500.00**
102351	USTN 1.125	1.1250	07/31/2021	50.000.000.00	49.964.282.31	47.820.500.00
103017	USTN 1.125	1.1250	09/30/2021	50.000.000.00	49.639.086.58	47.713.000.00
103018	USTN 1.125	1.1250	09/30/2021	50.000.000.00	49.555.499.02	47.713.000.00
UST NOTE TOTAL				**150,000,000.00**	**149,158,867.91**	**143,246,500.00**
TRADE TOTAL				**175,000,000.00**	**174,124,477.65**	**168,066,000.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**30,678,119,000.00**	**30,641,224,122.04**	**30,237,692,752.21**
	PSI HISTORICAL TOTAL				**30,616,091,071.02**	

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,481,600.00
FHLB				**15,000,000.00**	**15,000,000.00**	**14,481,600.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,481,600.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,323,660.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,251,020.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**14,574,680.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**14,574,680.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
GF TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,594,850.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	456,480.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,386.05	1,231,770.00
FFCB TOTAL				**7,000,000.00**	**6,993,386.05**	**6,283,100.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,481,650.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,484,960.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,618,900.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,767,546.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,353,056.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,444,369.04
FHLM TOTAL				**3,976,000.00**	**3,976,000.00**	**3,444,369.04**
PHHPA TOTAL				**32,176,000.00**	**32,169,386.05**	**28,080,525.04**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,840.79	578,988.00
FHLB TOTAL				**600,000.00**	**599,840.79**	**578,988.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,741,504.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,741,504.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,840.79**	**4,320,492.00**
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,997,700.00
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,997,700.00**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,980,900.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,980,900.00**
SCP61-SCAQMD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,978,600.00**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,961,800.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,800.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,800.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,997,700.00
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,997,700.00**
SCP6F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,997,700.00**

Los Angeles County Treasurer
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For the Period: November 1, 2018 to November 30, 2018
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,998,850.00
NEG CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,998,850.00**
SCP6U-SCAQMD TOTAL				**5,000,000.00**	**5,000,000.00**	**4,998,850.00**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,961,800.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,800.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,961,800.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
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**
SLIM-SCHOOLS LINKED INSURANCE MG						
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**
WASIA-WHITTIER AREA SCHOOLS INS						
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				**163,372,289.95**	**163,365,516.79**	**157,052,336.99**
	SPI HISTORICAL TOTAL				**163,364,489.95**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,668,594.79
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	305,761.99
05/17/00	C.I. 2658M	447,546.95
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$39,423,864.88

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	6,103,883.62
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,021,530.90
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	328,175,655.01
02/09/93	DISNEY PROJECT 1993	7,552,499.65
03/21/12	DISNEY PROJECT, 2012	4,227,983.56
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,048,775.57
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,835,890.99
	U.S. BANK - TRUSTEE TOTAL	$423,976,311.41

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	33,466,181.07
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,252,821.78
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,969,858.26
	ZIONS BANK - TRUSTEE TOTAL	$53,688,861.11

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,253.20
	TREASURER TOTAL	$300,253.20

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 11/30/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.68	05/15/19	40,000,000.00	40,000,000.00	Cpn rate=Qtrly US$LIBOR+6bp.
CORP NT-FR TOTAL				**40,000,000.00**	**40,000,000.00**	
CDS - FR						
107421	NORDEA BANK AB NY FR CD	2.78	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	2.78	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 11/30/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 11/30/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,000,004,030.62	64.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,052,236,885.22	41.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,292,840,984.67	88.00	DAYS	149,158,867.91	1,015.00	DAYS
AGENCIES	20,012,699,041.64	871.00	DAYS	24,965,609.74	471.00	DAYS
MUNICIPALS	25,000,000.00	505.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,318,702.24	366.00	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	$30,467,099,644.39	591.00	DAYS	$174,124,477.65	937.00	DAYS

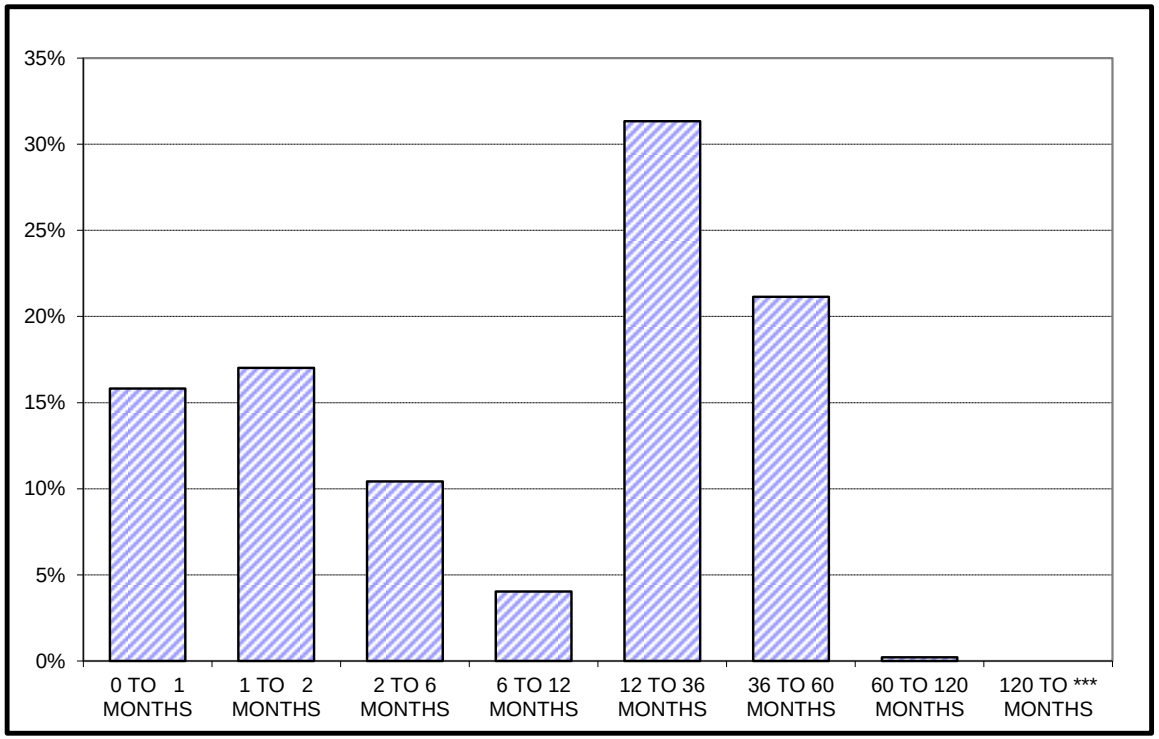
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	12/01/18-12/31/18	$4,846,962,225.02	15.82
1 TO 2 MONTHS	01/01/19-01/31/19	$5,211,179,993.57	17.01
2 TO 3 MONTHS	02/01/19-02/28/19	$2,198,217,280.88	7.17
3 TO 4 MONTHS	03/01/19-03/31/19	$418,651,775.75	1.37
4 TO 5 MONTHS	04/01/19-04/30/19	$115,807,630.54	0.38
5 TO 6 MONTHS	05/01/19-05/31/19	$458,487,347.72	1.50
6 TO 12 MONTHS	06/01/19-11/30/19	$1,236,821,911.92	4.04
12 TO 24 MONTHS	12/01/19-11/30/20	$3,764,516,150.73	12.28
24 TO 36 MONTHS	12/01/20-11/30/21	$5,841,156,551.92	19.06
36 TO 48 MONTHS	12/01/21-11/30/22	$2,770,229,124.81	9.04
48 TO 60 MONTHS	12/01/22-11/30/23	$3,711,969,129.18	12.11
60 TO 120 MONTHS	12/01/23-11/30/28	$67,225,000.00	0.22
120 TO *** MONTHS	12/01/28-	$0.00	0.00
Portfolio Total:		**$30,641,224,122.04**	**100.00**
AVCCD			
36 TO 48 MONTHS	12/01/21-11/30/22	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	12/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	12/01/23-11/30/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120 TO *** MONTHS	12/01/28-	$32,169,386.05	100.00
Portfolio Total:		**$32,169,386.05**	
SANIT			
24 TO 36 MONTHS	12/01/20-11/30/21	$4,499,840.79	100.00
Portfolio Total:		**$4,499,840.79**	
SCAQM			
0 TO 1 MONTHS	12/01/18-12/31/18	$38,333,921.23	100.00
Portfolio Total:		**$38,333,921.23**	
SCP61			
0 TO 1 MONTHS	12/01/18-12/31/18	$10,000,000.00	66.67
6 TO 12 MONTHS	06/01/19-11/30/19	$5,000,000.00	33.33
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	06/01/19-11/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
0 TO 1 MONTHS	12/01/18-12/31/18	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
0 TO 1 MONTHS	12/01/18-12/31/18	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
6 TO 12 MONTHS	06/01/19-11/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
0 TO 1 MONTHS	12/01/18-12/31/18	$3,277,771.70	100.00
Portfolio Total:		**$3,277,771.70**	
WASIA			
0 TO 1 MONTHS	12/01/18-12/31/18	$39,597.02	100.00
Portfolio Total:		**$39,597.02**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 4,846,962	15.82%
1 TO 2 MONTHS	5,211,180	17.01%
2 TO 6 MONTHS	3,191,164	10.42%
6 TO 12 MONTHS	1,236,822	4.04%
12 TO 36 MONTHS	9,605,673	31.34%
36 TO 60 MONTHS	6,482,198	21.15%
60 TO 120 MONTHS	67,225	0.22%
120 TO *** MONTHS	-	0.00%
	$ 30,641,224	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 11/30/18
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)	39,597.02
	LAIF TOTAL	$41,651,289.95

POOLED MONEY INVESTMENT ACCOUNT

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

	October 2018	October 2017	Change
Average Daily Portfolio ($)	**84,964,016**	**70,683,057**	**+14,280,959**
Accrued Earnings ($)	**154,678**	**68,601**	**+86,077**
Effective Yield (%)	**2.144**	**1.143**	**+1.001**
Average Life-Month End (In Days)	**201**	**184**	**+17**
Total Security Transactions			
Amount ($)	**34,738,104**	**30,172,866**	**+4,565,238**
Number	**701**	**604**	**+97**
Total Time Deposit Transactions			
Amount ($)	**2,589,500**	**3,247,500**	**-658,000**
Number	**105**	**107**	**-2**
Average Workday Investment Activity ($)	**1,622,939**	**1,519,108**	**+103,831**
Prescribed Demand Account Balances For Services ($)	**249,400**	**451,800**	**-202,400**

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

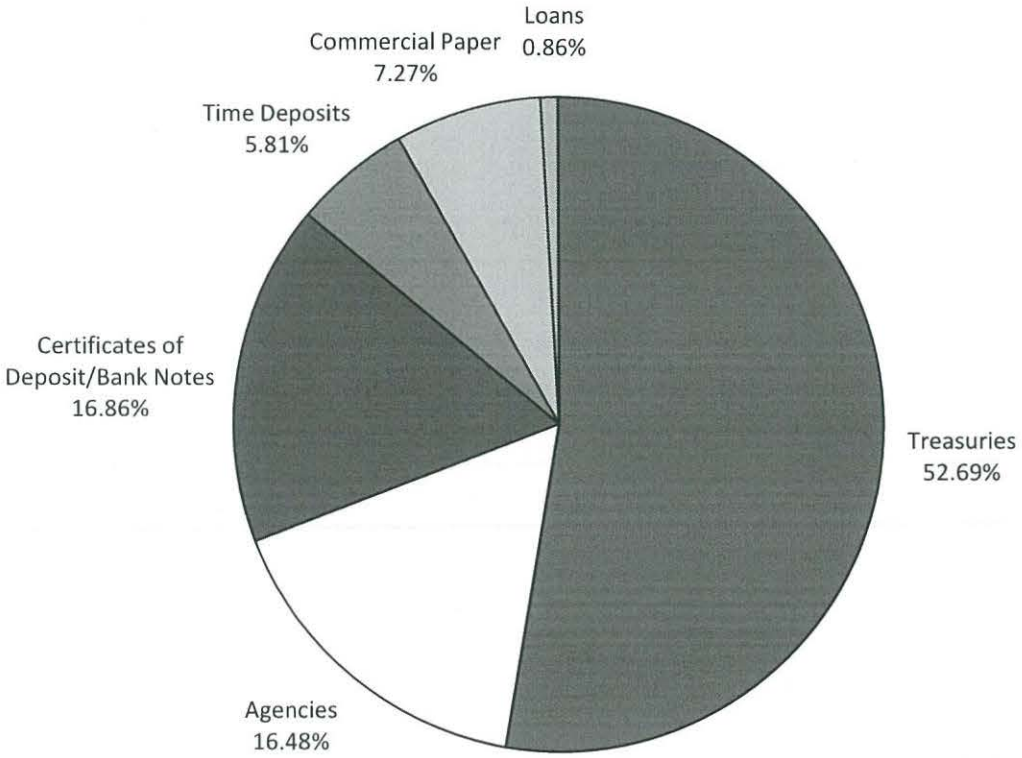
(Dollars In Thousands)

October 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	17,455,024	20.61	+2.30
Bonds	0	0.00	0
Notes	27,165,642	32.08	+0.41
Strips	0	0.00	0
Total Government	44,620,666	52.69	+2.71
Agency Debentures	3,315,793	3.92	-0.34
Certificates of Deposit	13,325,000	15.74	-2.18
Bank Notes	950,000	1.12	-0.01
Repurchases	0	0.00	0
Agency Discount Notes	10,436,589	12.32	-0.30
Time Deposits	4,922,240	5.81	+0.12
GNMAs	0	0.00	0
Commercial Paper	6,157,872	7.27	+0.03
Remics	26,547	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	724,291	0.86	-0.04
GF Loans	0	0.00	0
Other	200,000	0.24	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	84,678,998	100.00	

INVESTMENT ACTIVITY	OCTOBER 2018		SEPTEMBER 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	701	34,738,104	498	24,800,588
Other	9	1,100,871	13	1,096,042
Time Deposits	105	2,589,500	67	1,397,500
Total	815	38,428,475	578	27,294,130
PMIA Monthly Average Effective Yield (%)		2.144	2.063	
Year to Date Yield Last Day of Month (%)		2.036	2.001	

Pooled Money Investment Account
Portfolio Composition
$84.7 billion
10/31/18



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/18	REDEMPTIONS								
	BN	BOFA	2.410	10/01/18	2.410	50,000	182	609,194.44	2.443
	BN	BOFA	2.410	10/01/18	2.410	50,000	182	609,194.44	2.443
	BN	BOFA	2.170	10/01/18	2.170	50,000	222	669,083.33	2.200
	BN	BOFA	2.170	10/01/18	2.170	50,000	222	669,083.33	2.200
	BN	BOFA	2.090	10/01/18	2.090	50,000	229	664,736.11	2.119
	BN	BOFA	2.090	10/01/18	2.090	50,000	229	664,736.11	2.119
	CD	BOWEST	2.350	10/01/18	2.350	50,000	168	548,333.33	2.383
	CD	BOWEST	2.350	10/01/18	2.350	50,000	168	548,333.33	2.383
	CD	US BANK	2.300	10/01/18	2.300	50,000	172	549,444.44	2.332
	CD	US BANK	2.300	10/01/18	2.300	50,000	172	549,444.44	2.332
	CD	BOWEST	2.420	10/01/18	2.420	50,000	178	598,277.78	2.454
	CD	BOWEST	2.420	10/01/18	2.420	50,000	178	598,277.78	2.454
	CP	MUFG BK		10/01/18	2.010	50,000	18	50,250.00	2.040
	CP	MUFG BK		10/01/18	2.010	50,000	18	50,250.00	2.040
	CP	MUFG BK		10/01/18	2.040	50,000	24	68,000.00	2.071
	CP	MUFG BK		10/01/18	2.040	50,000	24	68,000.00	2.071
	CP	GE CO		10/01/18	2.010	50,000	27	75,375.00	2.041
	CP	GE CO		10/01/18	2.010	50,000	27	75,375.00	2.041
	CP	MUFG BK		10/01/18	2.130	50,000	67	198,208.33	2.168
	CP	MUFG BK		10/01/18	2.130	50,000	67	198,208.33	2.168
	CP	COCA COLA		10/01/18	2.170	50,000	110	331,527.78	2.215
	CP	COCA COLA		10/01/18	2.170	50,000	115	346,597.22	2.215
	CP	BNP NY		10/01/18	2.360	50,000	158	517,888.89	2.418
	CP	BNP NY		10/01/18	2.360	50,000	158	517,888.89	2.418
	CP	TOYOTA		10/01/18	2.360	50,000	172	563,777.78	2.420
	CP	TOYOTA		10/01/18	2.360	50,000	172	563,777.78	2.420
	CP	JPM LLC		10/01/18	1.990	50,000	266	735,194.44	2.048
	CP	JPM LLC		10/01/18	1.990	50,000	266	735,194.44	2.048
	DEB	FHLB	0.875	10/01/18	1.939	50,000	166	437,090.28	1.931
	DEB	FHLB	0.875	10/01/18	1.939	50,000	166	437,090.28	1.931
	DEB	FHLB	0.875	10/01/18	1.379	50,000	354	666,181.94	1.380
	DEB	FHLB	0.875	10/01/18	1.379	50,000	354	666,181.94	1.380
	DEB	FHLB	0.875	10/01/18	1.265	50,000	403	695,465.28	1.265
	DEB	FHLB	0.875	10/01/18	1.325	50,000	417	753,479.17	1.326
	DEB	FHLB	0.875	10/01/18	0.900	50,000	763	939,638.89	0.899
	DEB	FHLB	0.875	10/01/18	0.908	25,000	766	475,767.36	0.907
	DEB	FHLB	0.875	10/01/18	0.908	50,000	766	951,534.72	0.907
	DEB	FHLB	0.875	10/01/18	0.908	50,000	766	951,534.72	0.907
	DEB	IBRD	1.005	10/01/18	1.005	50,000	893	1,228,333.33	1.004
	DEB	IBRD	1.005	10/01/18	1.005	50,000	893	1,228,333.33	1.004
	DEB	IBRD	1.005	10/01/18	1.005	50,000	893	1,228,333.33	1.004
	DEB	IBRD	1.005	10/01/18	1.005	50,000	893	1,228,333.33	1.004
	DN	FHLB		10/01/18	1.920	50,000	108	288,000.00	1.958
	DN	FHLB		10/01/18	1.920	50,000	108	288,000.00	1.958
	DN	FHLB		10/01/18	1.860	50,000	143	369,416.67	1.900
	DN	FHLB		10/01/18	1.860	50,000	143	369,416.67	1.900

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/18	REDEMPTIONS (Continued)								
	DN	FHLB		10/01/18	1.885	50,000	154	403,180.56	1.927
	DN	FHLB		10/01/18	1.885	50,000	154	403,180.56	1.927
	DN	IBRD		10/01/18	1.950	50,000	165	446,875.00	1.995
	DN	IBRD		10/01/18	1.950	50,000	165	446,875.00	1.995
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	171	418,000.00	1.799
	DN	FHLB		10/01/18	1.760	50,000	172	420,444.44	1.800
	DN	FHLB		10/01/18	1.760	50,000	172	420,444.44	1.800
	DN	IBRD		10/01/18	1.900	50,000	172	453,888.89	1.944
	DN	IBRD		10/01/18	1.900	50,000	172	453,888.89	1.944
	DN	IBRD		10/01/18	1.910	50,000	182	482,805.56	1.955
	DN	IBRD		10/01/18	1.910	50,000	182	482,805.56	1.955
	DN	IBRD		10/01/18	1.910	50,000	182	482,805.56	1.955
	DN	IBRD		10/01/18	1.910	50,000	182	482,805.56	1.955
	DN	FHLMC		10/01/18	1.550	50,000	272	585,555.56	1.590
	DN	FHLMC		10/01/18	1.550	50,000	272	585,555.56	1.590
	DN	FHLMC		10/01/18	1.550	50,000	272	585,555.56	1.590
	DN	FHLMC		10/01/18	1.550	50,000	272	585,555.56	1.590
	DN	FHLMC		10/01/18	1.490	50,000	300	620,833.33	1.530
	DN	FHLMC		10/01/18	1.490	50,000	300	620,833.33	1.530
	DN	FHLMC		10/01/18	1.355	50,000	340	639,861.11	1.392
	DN	FHLMC		10/01/18	1.355	50,000	340	639,861.11	1.392
	YCD	SUMITOMO	2.000	10/01/18	2.000	50,000	20	55,555.56	2.028
	YCD	SUMITOMO	2.000	10/01/18	2.000	50,000	20	55,555.56	2.028
	YCD	CR AG CIB	2.310	10/01/18	2.310	50,000	109	349,708.33	2.342
	YCD	CR AG CIB	2.310	10/01/18	2.310	50,000	109	349,708.33	2.342
	YCD	BNP	2.390	10/01/18	2.390	50,000	165	547,708.33	2.423
	YCD	BNP	2.390	10/01/18	2.390	50,000	165	547,708.33	2.423
	YCD	MONTREAL	2.280	10/01/18	2.280	50,000	166	525,666.67	2.312
	YCD	MONTREAL	2.280	10/01/18	2.280	50,000	166	525,666.67	2.312
	YCD	CIBC	2.340	10/01/18	2.340	50,000	166	539,500.00	2.373
	YCD	CIBC	2.340	10/01/18	2.340	50,000	166	539,500.00	2.373
	YCD	ANZ	2.300	10/01/18	2.300	50,000	172	549,444.44	2.332
	YCD	ANZ	2.300	10/01/18	2.300	50,000	172	549,444.44	2.332
	YCD	BNP	2.400	10/01/18	2.400	50,000	172	573,333.33	2.433
	YCD	BNP	2.400	10/01/18	2.400	50,000	172	573,333.33	2.433
	YCD	CR AG CIB	2.400	10/01/18	2.400	50,000	172	573,333.33	2.433
	YCD	CR AG CIB	2.400	10/01/18	2.400	50,000	172	573,333.33	2.433
	YCD	RABOBANK	2.340	10/01/18	2.340	50,000	173	562,250.00	2.373
	YCD	RABOBANK	2.340	10/01/18	2.340	50,000	173	562;250.00	2.373
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000	179	601,638.89	2.454
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000	179	601,638.89	2.454
	YCD	SCOTIA	2.420	10/01/18	2.420	50,000	179	601,638.89	2.454

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/18 REDEMPTIONS (Continued)									
	YCD	SVENSKA	2.375	10/01/18	2.375	50,000	180	593,750.00	2.408
	YCD	SVENSKA	2.375	10/01/18	2.375	50,000	180	593,750.00	2.408
	YCD	CIBC	2.020	10/01/18	2.020	50,000	251	704,194.44	2.048
	YCD	CIBC	2.020	10/01/18	2.020	50,000	251	704,194.44	2.048
	YCD	SE BANKEN	1.860	10/01/18	1.860	50,000	272	702,666.67	1.886
	YCD	SE BANKEN	1.860	10/01/18	1.860	50,000	272	702,666.67	1.886
	YCD	MONTREAL	1.940	10/01/18	1.940	50,000	276	743,666.67	1.967
	YCD	MONTREAL	1.940	10/01/18	1.940	50,000	276	743,666.67	1.967
	YCD	NAT AUB	1.860	10/01/18	1.860	50,000	277	715,583.33	1.886
	YCD	NAT AUB	1.860	10/01/18	1.860	50,000	277	715,583.33	1.886
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000	277	730,972.22	1.926
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000	277	730,972.22	1.926
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000	277	730,972.22	1.926
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000	277	734,819.44	1.937
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000	277	734,819.44	1.937
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000	277	734,819.44	1.937
	YCD	RB CANADA	1.900	10/01/18	1.900	50,000	278	733,611.11	1.926
	YCD	RB CANADA	1.900	10/01/18	1.900	50,000	278	733,611.11	1.926
10/01/18 PURCHASES									
	CP	SOC GEN NY		10/23/18	2.220	50,000			
	TR	NOTE	2.750	09/30/20	2.823	50,000			
	TR	NOTE	2.750	09/30/20	2.823	50,000			
	YCD	KBC	2.180	10/09/18	2.180	50,000			
	YCD	KBC	2.180	10/09/18	2.180	50,000			
	YCD	SUMITOMO	2.150	10/22/18	2.150	50,000			
	YCD	SUMITOMO	2.150	10/22/18	2.150	50,000			
10/02/18 REDEMPTIONS									
	CP	CR AG NY		10/02/18	1.910	50,000	39	103,458.33	1.941
	CP	CR AG NY		10/02/18	1.910	50,000	39	103,458.33	1.941
	CP	NISSAN		10/02/18	1.990	50,000	50	138,194.44	2.023
	CP	MIZUHO NY		10/02/18	2.020	50,000	61	171,138.89	2.055
	CP	MIZUHO NY		10/02/18	2.020	50,000	61	171,138.89	2.055
	CP	CRC		10/02/18	2.270	50,000	95	299,513.89	2.315
	CP	CRC		10/02/18	2.270	50,000	95	299,513.89	2.315
	DN	FHLMC		10/02/18	1.760	50,000	168	410,666.67	1.799
	DN	FHLMC		10/02/18	1.760	50,000	168	410,666.67	1.799
	YCD	MONTREAL	2.050	10/02/18	2.050	50,000	14	39,861.11	2.078
	YCD	MONTREAL	2.050	10/02/18	2.050	50,000	14	39,861.11	2.078
	YCD	KBC	2.000	10/02/18	2.000	50,000	33	91,666.67	2.028
	YCD	KBC	2.000	10/02/18	2.000	50,000	33	91,666.67	2.028

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/02/18	**PURCHASES**								
	BN	BOFA	2.590	04/02/19	2.590	50,000			
	BN	BOFA	2.590	04/02/19	2.590	50,000			
	CP	RABO NY		10/19/18	2.170	50,000			
	CP	RABO NY		10/19/18	2.170	50,000			
	YCD	KBC	2.200	11/05/18	2.200	50,000			
	YCD	KBC	2.200	11/05/18	2.200	50,000			
10/03/18	**REDEMPTIONS**								
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000	7	21,000.00	2.190
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000	7	21,000.00	2.190
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000	7	21,000.00	2.190
10/03/18	**PURCHASES**								
	CD	BOWEST	2.590	04/02/19	2.590	50,000			
	CD	BOWEST	2.590	04/02/19	2.590	50,000			
	CP	RABO NY		10/19/18	2.170	50,000			
	CP	RABO NY		10/19/18	2.170	50,000			
	CP	SOC GEN NY		10/23/18	2.210	50,000			
	CP	SOC GEN NY		10/23/18	2.210	50,000			
	CP	MUFG BK		11/09/18	2.260	50,000			
	CP	MUFG BK		11/09/18	2.260	50,000			
	CP	BNP NY		12/03/18	2.200	50,000			
	CP	BNP NY		12/03/18	2.200	50,000			
	DEB	IBRD	2.920	10/01/20	2.920	50,000			
	DEB	IBRD	2.920	10/01/20	2.920	50,000			
	DEB	IBRD	2.920	10/01/20	2.920	50,000			
	DEB	IBRD	2.920	10/01/20	2.920	50,000			
	CP	CR AG NY		11/13/18	2.190	50,000			
	CP	CR AG NY		11/13/18	2.190	50,000			
	CP	CR AG NY		11/13/18	2.190	50,000			
	CP	LIBERTY		01/02/19	2.400	50,000			
	DN	FHLB		03/27/19	2.270	50,000			
	DN	FHLB		03/27/19	2.270	50,000			
	DN	FHLMC		06/03/19	2.360	50,000			
	DN	FHLMC		06/03/19	2.360	50,000			
	DN	FHLMC		06/03/19	2.360	50,000			
	DN	FHLMC		06/03/19	2.360	50,000			
	TR	NOTE	2.750	09/30/20	2.835	50,000			
	TR	NOTE	2.750	09/30/20	2.835	50,000			
	TR	NOTE	2.750	09/30/20	2.835	50,000			
	TR	NOTE	2.750	09/30/20	2.835	50,000			
	YCD	KBC	2.200	11/06/18	2.200	50,000			
	YCD	KBC	2.200	11/06/18	2.200	50,000			
	YCD	FORTIS	2.510	03/29/19	2.510	50,000			
	YCD	FORTIS	2.510	03/29/19	2.510	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/04/18	**NO REDEMPTIONS**								
10/04/18	**PURCHASES**								
	CP	RABO NY		10/24/18	2.170	50,000			
	CP	RABO NY		10/24/18	2.170	50,000			
	CP	COCA COLA		01/29/19	2.260	50,000			
	CP	TOYOTA		01/29/19	2.400	50,000			
	CP	TOYOTA		01/29/19	2.400	50,000			
	CP	TOYOTA		01/29/19	2.400	50,000			
	TR	NOTE	2.750	09/30/20	2.872	50,000			
	TR	NOTE	2.750	09/30/20	2.872	50,000			
	YCD	SWEDBANK	2.160	11/16/18	2.160	50,000			
	YCD	SWEDBANK	2.160	11/16/18	2.160	50,000			
10/05/18	**REDEMPTIONS**								
	CP	MUFG BK		10/05/18	2.100	50,000	10	29,166.67	2.130
	CP	MUFG BK		10/05/18	2.100	50,000	10	29,166.67	2.130
	CP	CR AG NY		10/05/18	1.920	50,000	15	40,000.00	1.948
	CP	CR AG NY		10/05/18	1.920	50,000	15	40,000.00	1.948
10/05/18	**NO PURCHASES**								
10/08/18	**NO REDEMPTIONS**								
10/08/18	**NO PURCHASES**								
10/09/18	**REDEMPTIONS**								
	CP	NISSAN		10/09/18	1.990	50,000	41	113,319.44	2.022
	CP	GE CTS		10/09/18	2.090	50,000	74	214,805.56	2.128
	CP	GE CTS		10/09/18	2.090	50,000	74	214,805.56	2.128
	CP	GE CO		10/09/18	2.230	50,000	84	260,166.67	2.273
	CP	GE CO		10/09/18	2.230	50,000	84	260,166.67	2.273
	CP	BNP NY		10/09/18	2.240	50,000	96	298,666.67	2.285
	CP	BNP NY		10/09/18	2.240	50,000	96	298,666.67	2.285
	CP	TOYOTA		10/09/18	2.280	50,000	132	418,000.00	2.331
	YCD	KBC	2.180	10/09/18	2.180	50,000	8	24,222.22	2.210
	YCD	KBC	2.180	10/09/18	2.180	50,000	8	24,222.22	2.210
	YCD	MUFG BK	2.170	10/09/18	2.170	50,000	12	36,166.67	2.200
	YCD	MUFG BK	2.170	10/09/18	2.170	50,000	12	36,166.67	2.200
	YCD	DNB	2.110	10/09/18	2.110	50,000	14	41,027.78	2.139
	YCD	DNB	2.110	10/09/18	2.110	50,000	14	41,027.78	2.139
	YCD	DNB	2.110	10/09/18	2.110	50,000	14	41,027.78	2.139
	YCD	CR AG CIB	2.000	10/09/18	2.000	50,000	42	116,666.67	2.028
	YCD	CR AG CIB	2.260	10/09/18	2.260	50,000	85	266,805.56	2.291
	YCD	CR AG CIB	2.260	10/09/18	2.260	50,000	85	266,805.56	2.291

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/09/18	**PURCHASES**								
	CP	MUFG BK		10/22/18	2.230	50,000			
	CP	MUFG BK		10/22/18	2.230	50,000			
	CP	RABO NY		10/24/18	2.160	50,000			
	CP	RABO NY		10/24/18	2.160	50,000			
	YCD	KBC	2.190	10/23/18	2.190	50,000			
	YCD	KBC	2.190	10/23/18	2.190	50,000			
	YCD	CR AG CIB	2.170	10/24/18	2.170	50,000			
	YCD	CR AG CIB	2.170	10/24/18	2.170	50,000			
	YCD	NORINCHUK	2.250	11/13/18	2.250	50,000			
	YCD	NORINCHUK	2.250	11/13/18	2.250	50,000			
10/10/18	**NO REDEMPTIONS**								
10/10/18	**PURCHASES**								
	CP	CR AG NY		10/11/18	2.150	50,000			
	CP	CR AG NY		10/11/18	2.150	50,000			
	CP	BNP NY		10/11/18	2.160	50,000			
	CP	BNP NY		10/11/18	2.160	50,000			
	CP	SOC GEN NY		10/29/18	2.210	50,000			
	CP	SOC GEN NY		10/29/18	2.210	50,000			
	CP	TOYOTA		03/01/19	2.450	50,000			
	CP	TOYOTA		03/01/19	2.450	50,000			
	DN	FHLB		03/01/19	2.250	50,000			
	DN	FHLB		03/01/19	2.250	50,000			
	DN	FHLB		07/01/19	2.440	50,000			
	DN	FHLB		07/01/19	2.440	50,000			
	TR	NOTE	2.750	09/30/20	2.889	50,000			
	TR	NOTE	2.750	09/30/20	2.889	50,000			
	TR	NOTE	2.750	09/30/20	2.889	50,000			
	TR	NOTE	2.750	09/30/20	2.889	50,000			
	YCD	SUMITOMO	2.140	10/24/18	2.140	50,000			
	YCD	SUMITOMO	2.140	10/24/18	2.140	50,000			
	YCD	MONTREAL	2.350	01/09/19	2.350	50,000			
	YCD	MONTREAL	2.350	01/09/19	2.350	50,000			
	YCD	FORTIS	2.510	03/29/19	2.510	50,000			
	YCD	FORTIS	2.510	03/29/19	2.510	50,000			
10/11/18	**REDEMPTIONS**								
	CP	CR AG NY		10/11/18	2.150	50,000	1	2,986.11	2.180
	CP	CR AG NY		10/11/18	2.150	50,000	1	2,986.11	2.180
	CP	BNP NY		10/11/18	2.160	50,000	1	3,000.00	2.190
	CP	BNP NY		10/11/18	2.160	50,000	1	3,000.00	2.190
	TR	BILL		10/11/18	1.635	50,000	293	665,354.17	1.680
	TR	BILL		10/11/18	1.635	50,000	293	665,354.17	1.680
	TR	BILL		10/11/18	1.635	50,000	293	665,354.17	1.680

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/11/18	**REDEMPTIONS (Continued)**								
	TR	BILL		10/11/18	1.376	50,000	359	686,088.89	1.415
	TR	BILL		10/11/18	1.376	50,000	359	686,088.89	1.415
	TR	BILL		10/11/18	1.378	50,000	359	686,836.81	1.416
	TR	BILL		10/11/18	1.378	50,000	359	686,836.81	1.416
	TR	BILL		10/11/18	1.356	50,000	364	685,533.33	1.394
	TR	BILL		10/11/18	1.356	50,000	364	685,533.33	1.394
	TR	BILL		10/11/18	1.365	50,000	364	690,083.33	1.403
	TR	BILL		10/11/18	1.365	50,000	364	690,083.33	1.403
	TR	BILL		10/11/18	1.366	50,000	364	690,588.89	1.404
	TR	BILL		10/11/18	1.366	50,000	364	690,588.89	1.404
	YCD FR	NB CANADA	1.398	10/11/18	1.398	50,000	548	1,475,672.48	1.966
	YCD FR	NB CANADA	1.398	10/11/18	1.398	50,000	548	1,475,672.48	1.966
10/11/18	**PURCHASES**								
	CP	SOC GEN NY		12/12/18	2.210	50,000			
	CP	SOC GEN NY		12/12/18	2.210	50,000			
	DEB	FHLB	2.625	10/01/20	2.911	25,000			
	DEB	FHLB	2.625	10/01/20	2.925	20,000			
	DN	FHLB		07/01/19	2.440	50,000			
	DN	FHLB		07/01/19	2.440	50,000			
	TR	BILL		04/11/19	2.385	50,000			
	TR	BILL		04/11/19	2.385	50,000			
	TR	BILL		04/11/19	2.385	50,000			
	TR	BILL		04/11/19	2.385	50,000			
	TR	BILL		04/11/19	2.385	50,000			
	TR	BILL		04/11/19	2.386	50,000			
	TR	BILL		04/11/19	2.386	50,000			
	TR	BILL		10/10/19	2.578	50,000			
	TR	BILL		10/10/19	2.578	50,000			
	TR	BILL		10/10/19	2.581	50,000			
	TR	BILL		10/10/19	2.581	50,000			
	YCD	DNB	2.180	10/23/18	2.180	50,000			
	YCD	DNB	2.180	10/23/18	2.180	50,000			
	YCD	NORINCHUK	2.280	11/28/18	2.280	50,000			
	YCD	NORINCHUK	2.280	11/28/18	2.280	50,000			
	YCD	BNP	2.440	03/01/19	2.440	50,000			
	YCD	BNP	2.440	03/01/19	2.440	50,000			
	YCD	SVENSKA	2.500	03/29/19	2.500	50,000			
	YCD	SVENSKA	2.500	03/29/19	2.500	50,000			
10/12/18	**REDEMPTIONS**								
	YCD FR	MONTREAL	1.408	10/12/18	1.408	50,000	541	1,470,926.14	1.985
	YCD FR	MONTREAL	1.408	10/12/18	1.408	50,000	541	1,470,926.14	1.985

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/12/18	**PURCHASES**								
	CP	MUFG BK		11/13/18	2.270	50,000			
	CP	MUFG BK		11/13/18	2.270	50,000			
	DN	FHLB		10/01/19	2.600	50,000			
	DN	FHLB		10/01/19	2.600	50,000			
10/15/18	**REDEMPTIONS**								
	TR	NOTE	0.875	10/15/18	1.982	50,000	180	484,695.18	1.976
	TR	NOTE	0.875	10/15/18	1.982	50,000	180	484,695.18	1.976
	TR	NOTE	0.875	10/15/18	1.982	50,000	180	484,695.18	1.976
	TR	NOTE	0.875	10/15/18	1.982	50,000	180	484,695.18	1.976
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	TR	NOTE	0.875	10/15/18	1.960	50,000	181	481,984.29	1.954
	YCD	KBC	2.150	10/15/18	2.150	50,000	27	80,625.00	2.180
	YCD	KBC	2.150	10/15/18	2.150	50,000	27	80,625.00	2.180
	YCD	KBC	2.150	10/15/18	2.150	50,000	27	80,625.00	2.180
	YCD	NORINCHUK	2.050	10/15/18	2.050	50,000	34	96,805.56	2.078
	YCD	NORINCHUK	2.050	10/15/18	2.050	50,000	34	96,805.56	2.078
10/15/18	**PURCHASES**								
	CP	TOYOTA		03/27/19	2.520	50,000			
	CP	TOYOTA		03/27/19	2.520	50,000			
	CP	TOYOTA		03/27/19	2.520	50,000			
	DN	FHLB		07/01/19	2.440	50,000			
	DN	FHLB		07/01/19	2.440	50,000			
	DN	FHLB		10/01/19	2.600	50,000			
	DN	FHLB		10/01/19	2.600	50,000			
	TR	BILL		11/01/18	2.100	50,000			
	TR	BILL		11/01/18	2.100	50,000			
	TR	BILL		11/01/18	2.100	50,000			
	TR	BILL		04/11/19	2.391	50,000			
	TR	BILL		04/11/19	2.391	50,000			
	TR	BILL		04/11/19	2.391	50,000			
	TR	BILL		04/11/19	2.391	50,000			
	TR	BILL		04/11/19	2.393	50,000			
	TR	BILL		04/11/19	2.393	50,000			
	YCD	KBC	2.200	11/16/18	2.200	50,000			
	YCD	KBC	2.200	11/16/18	2.200	50,000			
	YCD	NORINCHUK	2.260	11/19/18	2.260	50,000			
	YCD	NORINCHUK	2.260	11/19/18	2.260	50,000			
	YCD	SWEDBANK	2.160	11/27/18	2.160	50,000			
	YCD	SWEDBANK	2.160	11/27/18	2.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/15/18	**PURCHASES (Continued)**								
	YCD	MUFG BK	2.300	12/17/18	2.300	50,000			
	YCD	MUFG BK	2.300	12/17/18	2.300	50,000			
	YCD	BARCLAYS	2.300	12/21/18	2.300	50,000			
	YCD	BARCLAYS	2.300	12/21/18	2.300	50,000			
	YCD	CR AG CIB	2.420	01/22/19	2.420	50,000			
	YCD	CR AG CIB	2.420	01/22/19	2.420	50,000			
	YCD	NAT AUB	2.470	03/29/19	2.470	50,000			
	YCD	NAT AUB	2.470	03/29/19	2.470	50,000			
10/16/18	**NO REDEMPTIONS**								
10/16/18	**PURCHASES**								
	BN	BOFA	2.630	04/09/19	2.630	50,000			
	CP	RABO NY		10/22/18	2.170	50,000			
	CP	RABO NY		10/22/18	2.170	50,000			
	CP	MUFG BK		11/28/18	2.290	50,000			
	CP	MUFG BK		11/28/18	2.290	50,000			
	CP	SOC GEN NY		12/21/18	2.240	50,000			
	CP	SOC GEN NY		12/21/18	2.240	50,000			
	DN	FNMA		01/02/19	2.205	50,000			
	DN	FNMA		01/02/19	2.205	50,000			
	TR	BILL		10/10/19	2.568	50,000			
	TR	BILL		10/10/19	2.568	50,000			
	TR	BILL		10/10/19	2.568	50,000			
	TR	BILL		10/10/19	2.568	50,000			
	TR	BILL		10/10/19	2.568	50,000			
10/16/18	**PURCHASES c/**								
	TR	NOTE	0.875	06/15/19	2.200	50,000			
	TR	NOTE	0.875	06/15/19	2.200	50,000			
	TR	NOTE	0.875	06/15/19	2.200	2,901			
10/17/18	**REDEMPTIONS**								
	DEB	FFCB	0.940	10/17/18	0.940	50,000	730	940,000.00	0.940
10/17/18	**REDEMPTIONS c/**								
	TR	NOTE	0.875	06/15/19	2.200	50,000	1	2,969.41	2.230
	TR	NOTE	0.875	06/15/19	2.200	50,000	1	2,969.41	2.230
	TR	NOTE	0.875	06/15/19	2.200	2,901	1	172.29	2.230

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/17/18	**PURCHASES**								
	BN	BOFA	2.650	04/09/19	2.650	50,000			
	BN	BOFA	2.650	04/09/19	2.650	50,000			
	CP	CR AG NY		01/22/19	2.420	50,000			
	CP	CR AG NY		01/22/19	2.420	50,000			
	CP	SOC GEN NY		01/23/19	2.340	50,000			
	CP	SOC GEN NY		01/23/19	2.340	50,000			
	DN	FHLB		01/22/19	2.285	50,000			
	DN	FHLB		01/22/19	2.285	50,000			
	DN	FHLB		06/28/19	2.450	50,000			
	DN	FHLB		06/28/19	2.450	50,000			
	YCD	NORDEA ABP	2.290	01/29/19	2.290	50,000			
	YCD	NORDEA ABP	2.290	01/29/19	2.290	50,000			
10/18/18	**REDEMPTIONS**								
	DN	FHLB		10/18/18	2.015	50,000	41	114,743.06	2.048
	DN	FHLB		10/18/18	2.015	50,000	41	114,743.06	2.048
10/18/18	**PURCHASES**								
	CP	RABO NY		10/24/18	2.170	50,000			
	CP	RABO NY		10/24/18	2.170	50,000			
	CP	SOC GEN NY		10/24/18	2.180	50,000			
	CP	SOC GEN NY		10/24/18	2.180	50,000			
	CP	APPLE		02/04/19	2.320	50,000			
	CP	SCOTIA NY		06/28/19	2.750	50,000			
	CP	SCOTIA NY		06/28/19	2.750	50,000			
	DN	FHLB		03/29/19	2.340	50,000			
	DN	FHLB		03/29/19	2.340	50,000			
	DN	FHLB		03/29/19	2.340	50,000			
	DN	FHLB		03/29/19	2.340	50,000			
	TR	NOTE	2.750	09/30/20	2.899	50,000			
	TR	NOTE	2.750	09/30/20	2.899	50,000			
	TR	NOTE	2.750	09/30/20	2.899	50,000			
	TR	NOTE	2.750	09/30/20	2.899	50,000			
	YCD	KBC	2.190	10/29/18	2.190	50,000			
	YCD	KBC	2.190	10/29/18	2.190	50,000			
	YCD	NORINCHUK	2.270	11/19/18	2.270	50,000			
	YCD	NORINCHUK	2.270	11/19/18	2.270	50,000			
	YCD	MIZUHO	2.520	01/22/19	2.520	50,000			
	YCD	MIZUHO	2.520	01/22/19	2.520	50,000			
	YCD	CIBC	2.830	06/28/19	2.830	50,000			
	YCD	CIBC	2.830	06/28/19	2.830	50,000			
	YCD	WESTPAC	2.970	10/01/19	2.970	50,000			
	YCD	WESTPAC	2.970	10/01/19	2.970	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/19/18	**REDEMPTIONS**								
	CD	FIRST REP	2.170	10/19/18	2.170	50,000	36	108,500.00	2.200
	CD	FIRST REP	2.170	10/19/18	2.170	50,000	36	108,500.00	2.200
	CP	RABO NY		10/19/18	2.170	50,000	16	48,222.22	2.202
	CP	RABO NY		10/19/18	2.170	50,000	16	48,222.22	2.202
	CP	RABO NY		10/19/18	2.170	50,000	17	51,236.11	2.202
	CP	RABO NY		10/19/18	2.170	50,000	17	51,236.11	2.202
	CP	SOC GEN NY		10/19/18	1.940	50,000	30	80,833.33	1.970
	CP	SOC GEN NY		10/19/18	1.940	50,000	30	80,833.33	1.970
10/19/18	**PURCHASES**								
	CP	BNP NY		10/22/18	2.170	50,000			
	CP	BNP NY		10/22/18	2.170	50,000			
	CP	BNP NY		10/22/18	2.170	50,000			
	CP	RABO NY		10/24/18	2.170	50,000			
10/22/18	**REDEMPTIONS**								
	CD	MUFG UNION	2.060	10/22/18	2.060	50,000	53	151,638.89	2.089
	CD	MUFG UNION	2.060	10/22/18	2.060	50,000	53	151,638.89	2.089
	CD	MUFG UNION	2.150	10/22/18	2.150	50,000	84	250,833.33	2.180
	CD	MUFG UNION	2.150	10/22/18	2.150	50,000	84	250,833.33	2.180
	CD	BOWEST	2.290	10/22/18	2.290	50,000	117	372,125.00	2.322
	CD	BOWEST	2.290	10/22/18	2.290	50,000	117	372,125.00	2.322
	CD	BOWEST	2.290	10/22/18	2.290	50,000	117	372,125.00	2.322
	CD	MUFG UNION	2.180	10/22/18	2.180	50,000	123	372,416.67	2.210
	CD	MUFG UNION	2.180	10/22/18	2.180	50,000	123	372,416.67	2.210
	CP	BNP NY		10/22/18	2.170	50,000	3	9,041.67	2.201
	CP	BNP NY		10/22/18	2.170	50,000	3	9,041.67	2.201
	CP	BNP NY		10/22/18	2.170	50,000	3	9,041.67	2.201
	CP	RABO NY		10/22/18	2.170	50,000	6	18,083.33	2.201
	CP	RABO NY		10/22/18	2.170	50,000	6	18,083.33	2.201
	CP	MUFG BK		10/22/18	2.230	50,000	13	40,263.89	2.263
	CP	MUFG BK		10/22/18	2.230	50,000	13	40,263.89	2.263
	CP	TOYOTA		10/22/18	2.080	50,000	33	95,333.33	2.113
	CP	TOYOTA		10/22/18	2.080	50,000	33	95,333.33	2.113
	CP	CR AG NY		10/22/18	2.050	50,000	67	190,763.89	2.086
	CP	CR AG NY		10/22/18	2.050	50,000	67	190,763.89	2.086
	CP	AM HONDA		10/22/18	2.200	40,000	88	215,111.11	2.243
	CP	MIZUHO NY		10/22/18	2.210	50,000	98	300,805.56	2.254
	CP	MIZUHO NY		10/22/18	2.210	50,000	98	300,805.56	2.254
	CP	OLD LINE		10/22/18	2.300	50,000	123	392,916.67	2.350
	CP	JPM LLC		10/22/18	2.350	50,000	124	404,722.22	2.402
	CP	JPM LLC		10/22/18	2.350	50,000	124	404,722.22	2.402
	DN	IBRD		10/22/18	2.000	50,000	122	338,888.89	2.042
	DN	IBRD		10/22/18	2.000	50,000	122	338,888.89	2.042

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/22/18	**REDEMPTIONS (Continued)**								
	DN	FHLB		10/22/18	1.940	50,000	130	350,277.78	1.981
	DN	FHLB		10/22/18	1.940	50,000	130	350,277.78	1.981
	YCD	SUMITOMO	2.150	10/22/18	2.150	50,000	21	62,708.33	2.180
	YCD	SUMITOMO	2.150	10/22/18	2.150	50,000	21	62,708.33	2.180
	YCD	MUFG BK	2.130	10/22/18	2.130	50,000	70	207,083.33	2.160
	YCD	MUFG BK	2.130	10/22/18	2.130	50,000	70	207,083.33	2.160
	YCD	MONTREAL	2.240	10/22/18	2.240	50,000	95	295,555.56	2.271
	YCD	MONTREAL	2.240	10/22/18	2.240	50,000	95	295,555.56	2.271
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000	96	301,333.33	2.291
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000	96	301,333.33	2.291
	YCD	SOC GEN	2.260	10/22/18	2.260	50,000	96	301,333.33	2.291
	YCD	SVENSKA	2.220	10/22/18	2.220	50,000	101	311,416.67	2.251
	YCD	SVENSKA	2.220	10/22/18	2.220	50,000	101	311,416.67	2.251
	YCD	TORONTO	2.270	10/22/18	2.270	50,000	116	365,722.22	2.302
	YCD	TORONTO	2.270	10/22/18	2.270	50,000	116	365,722.22	2.302
10/22/18	**PURCHASES**								
	CP	CR AG NY		11/27/18	2.180	50,000			
	CP	CR AG NY		11/27/18	2.180	50,000			
	CP	APPLE		11/27/18	2.220	50,000			
	YCD	MUFG BK	2.240	11/13/18	2.240	50,000			
	YCD	MUFG BK	2.240	11/13/18	2.240	50,000			
	YCD FR	RB CANADA	2.589	07/22/19	2.589	50,000			
	YCD FR	RB CANADA	2.589	07/22/19	2.589	50,000			
10/23/18	**REDEMPTIONS**								
	CP	SOC GEN NY		10/23/18	2.210	50,000	20	61,388.89	2.243
	CP	SOC GEN NY		10/23/18	2.210	50,000	20	61,388.89	2.243
	CP	SOC GEN NY		10/23/18	2.220	50,000	22	67,833.33	2.254
	CP	GE CO		10/23/18	2.080	50,000	46	132,888.89	2.115
	CP	GE CO		10/23/18	2.100	50,000	61	177,916.67	2.137
	CP	MUFG BK		10/23/18	2.180	50,000	77	233,138.89	2.221
	CP	MUFG BK		10/23/18	2.180	50,000	77	233,138.89	2.221
	CP	TOYOTA		10/23/18	2.400	50,000	180	600,000.00	2.463
	DN	FHLMC		10/23/18	1.940	50,000	165	444,583.33	1.985
	DN	FHLMC		10/23/18	1.940	50,000	165	444,583.33	1.985
	DN	FHLB		10/23/18	1.880	50,000	168	438,666.67	1.923
	DN	FHLB		10/23/18	1.880	50,000	168	438,666.67	1.923
	DN	FHLB		10/23/18	1.880	50,000	172	449,111.11	1.923
	DN	FHLB		10/23/18	1.880	50,000	172	449,111.11	1.923
	YCD	DNB	2.180	10/23/18	2.180	50,000	12	36,333.33	2.210
	YCD	DNB	2.180	10/23/18	2.180	50,000	12	36,333.33	2.210
	YCD	KBC	2.190	10/23/18	2.190	50,000	14	42,583.33	2.220
	YCD	KBC	2.190	10/23/18	2.190	50,000	14	42,583.33	2.220

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/23/18	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	2.150	10/23/18	2.150	50,000	70	209,027.78	2.180
	YCD	SUMITOMO	2.150	10/23/18	2.150	50,000	70	209,027.78	2.180
	YCD	NAT AUB	2.280	10/23/18	2.280	50,000	159	503,500.00	2.312
	YCD	NAT AUB	2.280	10/23/18	2.280	50,000	159	503,500.00	2.312
	YCD	BNP	2.420	10/23/18	2.420	50,000	181	608,361.11	2.454
	YCD	BNP	2.420	10/23/18	2.420	50,000	181	608,361.11	2.454
	YCD	NB CANADA	2.410	10/23/18	2.410	50,000	188	629,277.78	2.443
	YCD	NB CANADA	2.410	10/23/18	2.410	50,000	188	629,277.78	2.443
10/23/18	**PURCHASES**								
	YCD	SUMITOMO	2.240	11/28/18	2.240	50,000			
	YCD	SUMITOMO	2.240	11/28/18	2.240	50,000			
10/23/18	**PURCHASES c/**								
	TR	NOTE	1.000	09/30/19	2.120	50,000			
	TR	NOTE	1.000	09/30/19	2.120	50,000			
	TR	NOTE	1.000	09/30/19	2.120	3,553			
10/24/18	**REDEMPTIONS**								
	CD	FIRST REP	2.150	10/24/18	2.150	50,000	55	164,236.11	2.180
	CD	FIRST REP	2.150	10/24/18	2.150	50,000	55	164,236.11	2.180
	CP	RABO NY		10/24/18	2.170	50,000	5	15,069.44	2.201
	CP	RABO NY		10/24/18	2.170	50,000	6	18,083.33	2.201
	CP	RABO NY		10/24/18	2.170	50,000	6	18,083.33	2.201
	CP	SOC GEN NY		10/24/18	2.180	50,000	6	18,166.67	2.211
	CP	SOC GEN NY		10/24/18	2.180	50,000	6	18,166.67	2.211
	CP	RABO NY		10/24/18	2.160	50,000	15	45,000.00	2.192
	CP	RABO NY		10/24/18	2.160	50,000	15	45,000.00	2.192
	CP	RABO NY		10/24/18	2.170	50,000	20	60,277.78	2.203
	CP	RABO NY		10/24/18	2.170	50,000	20	60,277.78	2.203
	CP	CIBC HLD		10/24/18	2.150	50,000	30	89,583.33	2.184
	CP	CIBC HLD		10/24/18	2.150	50,000	30	89,583.33	2.184
	CP	GE CO		10/24/18	2.100	50,000	65	189,583.33	2.137
	CP	GE CO		10/24/18	2.100	50,000	65	189,583.33	2.137
	YCD	SUMITOMO	2.140	10/24/18	2.140	50,000	14	41,611.11	2.170
	YCD	SUMITOMO	2.140	10/24/18	2.140	50,000	14	41,611.11	2.170
	YCD	CR AG CIB	2.170	10/24/18	2.170	50,000	15	45,208.33	2.200
	YCD	CR AG CIB	2.170	10/24/18	2.170	50,000	15	45,208.33	2.200
	YCD	MIZUHO	2.010	10/24/18	2.010	50,000	72	201,000.00	2.038
	YCD	MIZUHO	2.010	10/24/18	2.010	50,000	72	201,000.00	2.038
	YCD	SUMITOMO	2.160	10/24/18	2.160	50,000	78	234,000.00	2.190
	YCD	SUMITOMO	2.160	10/24/18	2.160	50,000	78	234,000.00	2.190

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/24/18	**REDEMPTIONS (Continued)**								
	YCD	SWEDBANK	2.190	10/24/18	2.190	50,000	89	270,708.33	2.220
	YCD	SWEDBANK	2.190	10/24/18	2.190	50,000	89	270,708.33	2.220
	YCD	SWEDBANK	2.230	10/24/18	2.230	50,000	93	288,041.67	2.261
	YCD	SWEDBANK	2.230	10/24/18	2.230	50,000	93	288,041.67	2.261
10/24/18	**REDEMPTIONS c/**								
	TR	NOTE	1.000	09/30/19	2.120	50,000	1	2,843.42	2.149
	TR	NOTE	1.000	09/30/19	2.120	50,000	1	2,843.42	2.149
	TR	NOTE	1.000	09/30/19	2.120	3,553	1	202.05	2.149
10/24/18	**PURCHASES**								
	CD	MUFG UNION	2.440	01/25/19	2.440	50,000			
	CD	MUFG UNION	2.440	01/25/19	2.440	50,000			
	CP	RABO NY		10/26/18	2.160	50,000			
	CP	RABO NY		10/26/18	2.160	50,000			
	CP	MUFG BK		11/29/18	2.320	50,000			
	CP	MUFG BK		11/29/18	2.320	50,000			
	TR	BILL		04/11/19	2.380	50,000			
	TR	BILL		04/11/19	2.380	50,000			
	YCD	DNB	2.230	11/27/18	2.230	50,000			
	YCD	DNB	2.230	11/27/18	2.230	50,000			
	YCD	NORINCHUK	2.450	01/24/19	2.450	50,000			
	YCD	NORINCHUK	2.450	01/24/19	2.450	50,000			
10/25/18	**NO REDEMPTIONS**								
10/25/18	**PURCHASES**								
	CD	US BANK	2.940	08/30/19	2.940	50,000			
	CD	US BANK	2.940	08/30/19	2.940	50,000			
	CP	MUFG BK		11/05/18	2.240	50,000			
	CP	MUFG BK		11/05/18	2.240	50,000			
	CP	COCA COLA		01/09/19	2.340	50,000			
	CP	APPLE		01/24/19	2.330	50,000			
	CP	GOTHAM		01/24/19	2.500	50,000			
	CP	GOTHAM		01/24/19	2.500	50,000			
	CP	MIZUHO NY		01/25/19	2.570	50,000			
	CP	MIZUHO NY		01/25/19	2.570	50,000			
	CP	SCOTIA NY		04/26/19	2.720	50,000			
	CP	SCOTIA NY		04/26/19	2.720	50,000			
	DEB FR	IADB	2.470	10/25/21	2.470	50,000			
	DN	FHLMC		05/29/19	2.430	50,000			
	DN	FHLMC		05/29/19	2.430	50,000			
	DN	FHLMC		06/03/19	2.450	50,000			
	DN	FHLMC		06/03/19	2.450	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/25/18	**PURCHASES (Continued)**								
	DN	FHLB		06/28/19	2.460	50,000			
	DN	FHLB		06/28/19	2.460	50,000			
	TR	BILL		01/24/19	2.287	50,000			
	TR	BILL		01/24/19	2.287	50,000			
	TR	BILL		01/24/19	2.290	50,000			
	TR	BILL		01/24/19	2.290	50,000			
	YCD	SUMITOMO	2.170	11/02/18	2.170	50,000			
	YCD	KBC	2.190	11/02/18	2.190	50,000			
	YCD	KBC	2.190	11/02/18	2.190	50,000			
	YCD	SWEDBANK	2.220	12/21/18	2.220	50,000			
	YCD	SWEDBANK	2.220	12/21/18	2.220	50,000			
	YCD	MONTREAL	2.470	01/29/19	2.470	50,000			
	YCD	MONTREAL	2.470	01/29/19	2.470	50,000			
	YCD	NAT AUB	2.640	04/26/19	2.640	50,000			
	YCD	NAT AUB	2.640	04/26/19	2.640	50,000			
10/26/18	**REDEMPTIONS**								
	CD	FIRST REP	2.140	10/26/18	2.140	50,000	64	190,222.22	2.170
	CD	FIRST REP	2.140	10/26/18	2.140	50,000	64	190,222.22	2.170
	CD	FIRST REP	2.160	10/26/18	2.160	50,000	67	201,000.00	2.190
	CD	FIRST REP	2.160	10/26/18	2.160	50,000	67	201,000.00	2.190
	CP	RABO NY		10/26/18	2.160	50,000	2	6,000.00	2.190
	CP	RABO NY		10/26/18	2.160	50,000	2	6,000.00	2.190
	YCD	KBC	2.220	10/26/18	2.220	50,000	30	92,500.00	2.251
	YCD	CIBC	2.210	10/26/18	2.210	50,000	36	110,500.00	2.241
	YCD	CIBC	2.210	10/26/18	2.210	50,000	36	110,500.00	2.241
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000	72	212,000.00	2.149
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000	72	212,000.00	2.149
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000	72	212,000.00	2.149
	YCD	SUMITOMO	2.260	10/26/18	2.260	50,000	88	276,222.22	2.291
	YCD	SUMITOMO	2.260	10/26/18	2.260	50,000	88	276,222.22	2.291
	YCD	SE BANKEN	2.190	10/26/18	2.190	50,000	91	276,791.67	2.220
	YCD	SE BANKEN	2.190	10/26/18	2.190	50,000	91	276,791.67	2.220
10/26/18	**PURCHASES**								
	CP	RABO NY		10/29/18	2.160	50,000			
	CP	RABO NY		10/29/18	2.160	50,000			
	CP	SOC GEN NY		11/01/18	2.140	50,000			
	YCD	SUMITOMO	2.260	12/03/18	2.260	50,000			
	YCD	SUMITOMO	2.260	12/03/18	2.260	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/29/18	REDEMPTIONS								
	CD	BOWEST	2.300	10/29/18	2.300	50,000	88	281,111.11	2.332
	CD	BOWEST	2.300	10/29/18	2.300	50,000	88	281,111.11	2.332
	CD	BOWEST	2.300	10/29/18	2.300	50,000	88	281,111.11	2.332
	CD	CITIBANK	2.330	10/29/18	2.330	50,000	130	420,694.44	2.362
	CD	CITIBANK	2.330	10/29/18	2.330	50,000	130	420,694.44	2.362
	CD	CITIBANK	2.330	10/29/18	2.330	50,000	130	420,694.44	2.362
	CD	CITIBANK	2.330	10/29/18	2.330	50,000	130	420,694.44	2.362
	CD	FIRST REP	2.220	10/29/18	2.220	50,000	136	419,333.33	2.251
	CD	FIRST REP	2.220	10/29/18	2.220	50,000	136	419,333.33	2.251
	CP	RABO NY		10/29/18	2.160	50,000	3	9,000.00	2.190
	CP	RABO NY		10/29/18	2.160	50,000	3	9,000.00	2.190
	CP	SOC GEN NY		10/29/18	2.210	50,000	19	58,319.44	2.243
	CP	SOC GEN NY		10/29/18	2.210	50,000	19	58,319.44	2.243
	CP	MIZUHO NY		10/29/18	2.040	50,000	62	175,666.67	2.076
	CP	MIZUHO NY		10/29/18	2.040	50,000	62	175,666.67	2.076
	CP	MUFG BK		10/29/18	2.310	50,000	98	314,416.67	2.357
	CP	MUFG BK		10/29/18	2.310	50,000	98	314,416.67	2.357
	CP	CR AG NY		10/29/18	2.260	50,000	102	320,166.67	2.306
	CP	CR AG NY		10/29/18	2.260	50,000	102	320,166.67	2.306
	CP	TOYOTA		10/29/18	2.300	50,000	152	485,555.56	2.355
	CP	TOYOTA		10/29/18	2.370	50,000	178	585,916.67	2.431
	CP	TOYOTA		10/29/18	2.370	50,000	178	585,916.67	2.431
	DN	FHLMC		10/29/18	1.950	50,000	161	436,041.67	1.994
	DN	FHLMC		10/29/18	1.950	50,000	161	436,041.67	1.994
	DN	FHLMC		10/29/18	1.950	50,000	161	436,041.67	1.994
	DN	FHLMC		10/29/18	1.950	50,000	161	436,041.67	1.994
	DN	FHLB		10/29/18	1.950	50,000	167	452,291.67	1.995
	DN	FHLB		10/29/18	1.950	50,000	167	452,291.67	1.995
	DN	FHLMC		10/29/18	1.940	50,000	168	452,666.67	1.985
	DN	FHLMC		10/29/18	1.940	50,000	168	452,666.67	1.985
	DN	FHLMC		10/29/18	1.840	50,000	181	462,555.56	1.883
	DN	FHLMC		10/29/18	1.840	50,000	181	462,555.56	1.883
	DN	FHLMC		10/29/18	1.760	50,000	207	506,000.00	1.803
	DN	FHLMC		10/29/18	1.760	50,000	207	506,000.00	1.803
	YCD	KBC	2.190	10/29/18	2.190	50,000	11	33,458.33	2.220
	YCD	KBC	2.190	10/29/18	2.190	50,000	11	33,458.33	2.220
	YCD	DNB	2.170	10/29/18	2.170	50,000	33	99,458.33	2.200
	YCD	DNB	2.170	10/29/18	2.170	50,000	33	99,458.33	2.200
	YCD	SUMITOMO	2.150	10/29/18	2.150	50,000	74	220,972.22	2.180
	YCD	SUMITOMO	2.150	10/29/18	2.150	50,000	74	220,972.22	2.180
	YCD	SWEDBANK	2.170	10/29/18	2.170	50,000	90	271,250.00	2.200
	YCD	SWEDBANK	2.170	10/29/18	2.170	50,000	90	271,250.00	2.200
	YCD	MONTREAL	2.150	10/29/18	2.150	50,000	91	271,736.11	2.180
	YCD	MONTREAL	2.150	10/29/18	2.150	50,000	91	271,736.11	2.180
	YCD	MIZUHO	2.270	10/29/18	2.270	50,000	94	296,361.11	2.302
	YCD	MIZUHO	2.270	10/29/18	2.270	50,000	94	296,361.11	2.302

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/29/18	**REDEMPTIONS (Continued)**								
	YCD	DNB	2.260	10/29/18	2.260	50,000	158	495,944.44	2.291
	YCD	DNB	2.260	10/29/18	2.260	50,000	158	495,944.44	2.291
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000	368	879,111.11	1.744
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000	368	879,111.11	1.744
10/29/18	**PURCHASES**								
	CD	BOWEST	2.520	01/29/19	2.520	50,000			
	CD	BOWEST	2.520	01/29/19	2.520	50,000			
	CD	US BANK	2.530	03/01/19	2.530	50,000			
	CD	US BANK	2.530	03/01/19	2.530	50,000			
	CP	APPLE		01/25/19	2.340	50,000			
	CP	TOYOTA		02/04/19	2.520	50,000			
	CP	TOYOTA		02/04/19	2.520	50,000			
	YCD	SWEDBANK	2.180	11/05/18	2.180	50,000			
	YCD	SWEDBANK	2.180	11/05/18	2.180	50,000			
	YCD	SUMITOMO	2.200	11/13/18	2.200	50,000			
	YCD	SUMITOMO	2.200	11/13/18	2.200	50,000			
10/30/18	**NO REDEMPTIONS**								
10/30/18	**PURCHASES**								
	CP	SOC GEN NY		11/02/18	2.170	50,000			
	CP	SOC GEN NY		11/02/18	2.170	50,000			
	CP	MUFG BK		11/16/18	2.270	50,000			
	CP	MUFG BK		11/16/18	2.270	50,000			
	DN	FHLB		06/28/19	2.470	50,000			
	DN	FHLB		06/28/19	2.470	50,000			
	YCD	MIZUHO	2.610	01/29/19	2.610	50,000			
	YCD	MIZUHO	2.610	01/29/19	2.610	50,000			
	YCD	FORTIS	2.600	03/01/19	2.600	50,000			
	YCD	FORTIS	2.600	03/01/19	2.600	50,000			
	YCD	RABOBANK	2.600	03/01/19	2.600	50,000			
10/31/18	**REDEMPTIONS**								
	TR	NOTE	0.750	10/31/18	0.902	50,000	720	888,078.38	0.903
	TR	NOTE	0.750	10/31/18	0.902	50,000	720	888,078.38	0.903
	TR	NOTE	0.750	10/31/18	0.809	50,000	727	805,486.02	0.810
	TR	NOTE	0.750	10/31/18	0.809	50,000	727	805,486.02	0.810
	TR	NOTE	0.750	10/31/18	0.809	50,000	727	805,486.02	0.810
	TR	NOTE	0.750	10/31/18	0.809	50,000	727	805,486.02	0.810
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/31/18	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845
	TR	NOTE	0.750	10/31/18	0.845	50,000	730	843,750.00	0.845
	TR	NOTE	0.750	10/31/18	0.849	50,000	730	847,656.25	0.849
	TR	NOTE	0.750	10/31/18	0.849	50,000	730	847,656.25	0.849
	TR	NOTE	0.750	10/31/18	0.872	50,000	730	871,093.75	0.873
	TR	NOTE	0.750	10/31/18	0.872	50,000	730	871,093.75	0.873
10/31/18	**PURCHASES**								
	CD	MUFG UNION	2.450	01/22/19	2.450	50,000			
	CD	MUFG UNION	2.450	01/22/19	2.450	50,000			
	CD	FIRST REP	2.480	01/25/19	2.480	50,000			
	CD	FIRST REP	2.480	01/25/19	2.480	50,000			
	CD	BOWEST	2.700	03/27/19	2.700	50,000			
	CD	BOWEST	2.700	03/27/19	2.700	50,000			
	CP	BNP NY		11/01/18	2.170	50,000			
	CP	BNP NY		11/01/18	2.170	50,000			
	CP	CR AG NY		11/02/18	2.160	50,000			
	CP	CR AG NY		11/02/18	2.160	50,000			
	CP	CR AG NY		11/02/18	2.160	50,000			
	DN	FNMA		01/02/19	2.215	50,000			
	DN	FNMA		01/02/19	2.215	50,000			
	DN	FHLB		03/29/19	2.350	50,000			
	DN	FHLB		03/29/19	2.350	50,000			
	DN	FHLMC		05/01/19	2.410	50,000			
	DN	FHLMC		05/01/19	2.410	50,000			
	TR	BILL		01/24/19	2.240	50,000			
	TR	BILL		01/24/19	2.240	50,000			
	TR	BILL		01/24/19	2.240	50,000			
	TR	BILL		01/24/19	2.240	50,000			
	TR	BILL		03/21/19	2.320	50,000			
	TR	BILL		03/21/19	2.320	50,000			
	TR	BILL		03/21/19	2.320	50,000			
	TR	BILL		03/21/19	2.320	50,000			
	TR	NOTE	2.875	10/31/20	2.877	50,000			
	TR	NOTE	2.875	10/31/20	2.877	50,000			
	TR	NOTE	2.875	10/31/20	2.877	50,000			
	TR	NOTE	2.875	10/31/20	2.877	50,000			
	YCD	DNB	2.200	11/13/18	2.200	50,000			
	YCD	DNB	2.200	11/13/18	2.200	50,000			
	YCD	MUFG BK	2.440	01/09/19	2.440	50,000			
	YCD	MUFG BK	2.440	01/09/19	2.440	50,000			
	YCD	SVENSKA	2.670	03/29/19	2.670	50,000			
	YCD	SVENSKA	2.670	03/29/19	2.670	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	05/31/18	2.010	3,000,000.00	11/29/18
New Omni Bank, NA	05/31/18	2.010	13,000,000.00	11/29/18
New Omni Bank, NA	06/13/18	2.070	8,000,000.00	12/12/18
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
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	05/17/18	2.060	50,000,000.00	11/15/18
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
BUENA PARK				
Uniti Bank	08/10/18	2.040	3,000,000.00	11/09/18
Uniti Bank	09/05/18	2.090	2,000,000.00	12/05/18
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	08/03/18	2.030	8,000,000.00	11/02/18
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	05/18/18	2.060	25,000,000.00	11/16/18
Cathay Bank	08/24/18	2.070	50,000,000.00	11/16/18
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	06/01/18	2.070	5,000,000.00	11/30/18
SAFE Credit Union	07/11/18	2.110	20,000,000.00	01/09/19
GARDEN GROVE				
US Metro Bank	05/23/18	2.060	5,000,000.00	11/14/18
US Metro Bank	06/13/18	2.050	10,000,000.00	12/12/18
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
GARDENA				
Northrop Grumman Federal Credit Union	08/09/18	2.070	25,000,000.00	11/08/18
GOLETA				
Community West Bank	05/16/18	2.050	13,000,000.00	11/14/18
Community West Bank	08/30/18	2.130	14,000,000.00	11/29/18
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
HUNTINGTON BEACH				
Nuvision Federal Credit Union	08/09/18	2.080	25,000,000.00	11/08/18
IRVINE				
Banc of California, NA	05/24/18	2.140	50,000,000.00	11/15/18
Banc of California, NA	06/07/18	2.140	50,000,000.00	12/06/18
Banc of California, NA	06/20/18	2.110	100,000,000.00	12/13/18
Banc of California, NA	07/19/18	2.190	100,000,000.00	01/17/19
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	08/30/18	2.150	47,000,000.00	11/29/18
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
Pacific Enterprise Bank	08/30/18	2.260	25,000,000.00	02/28/19
Pacific Premier Bank	05/17/18	2.060	10,000,000.00	11/15/18
Pacific Premier Bank	06/07/18	2.100	25,000,000.00	12/06/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bk Cen CA	07/11/18	2.110	60,000,000.00	01/09/19
LOS ANGELES				
Bank of Hope	05/30/18	2.060	90,000,000.00	11/28/18
Bank of Hope	06/08/18	2.120	75,000,000.00	12/07/18
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
Commonwealth Business Bank	08/09/18	2.040	5,000,000.00	11/08/18
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
CTBC Bank Corp. (USA)	05/30/18	2.060	25,000,000.00	11/28/18
CTBC Bank Corp. (USA)	07/26/18	2.160	60,000,000.00	01/24/19
Hanmi Bank	05/16/18	2.030	50,000,000.00	11/14/18
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
Manufacturers Bank	05/10/18	2.050	35,000,000.00	11/08/18
Manufacturers Bank	06/07/18	2.120	50,000,000.00	12/06/18
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
Open Bank	08/08/18	2.000	10,000,000.00	11/07/18
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
Opus Bank	10/26/18	2.350	10,000,000.00	01/25/19
Pacific City Bank	08/08/18	2.000	40,000,000.00	11/07/18
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
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	08/08/18	2.020	5,000,000.00	11/07/18
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
Community Bank of the Bay	08/31/18	2.130	5,000,000.00	11/30/18
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	DATE	YIELD (%)	AMOUNT ($)	DATE
PALOS VERDES ESTATES				
Malaga Bank	08/02/18	2.020	10,000,000.00	11/01/18
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
PASADENA				
American Plus Bank, NA	08/16/18	2.060	4,240,000.00	11/15/18
American Plus Bank, NA	08/29/18	2.090	1,500,000.00	11/28/18
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
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	08/15/18	2.010	10,000,000.00	11/14/18
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	08/16/18	2.090	50,000,000.00	11/15/18
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
PORTERVILLE				
Bank of the Sierra	08/02/18	2.040	20,000,000.00	11/01/18
Bank of the Sierra	08/24/18	2.090	20,000,000.00	11/16/18
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
RANCHO CORDOVA				
American River Bank	05/03/18	2.040	2,500,000.00	11/01/18
American River Bank	05/17/18	2.090	6,500,000.00	11/15/18
American River Bank	06/07/18	2.130	7,500,000.00	12/06/18
American River Bank	06/14/18	2.100	2,500,000.00	12/13/18
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
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	05/16/18	2.030	20,000,000.00	11/14/18
Provident Credit Union	05/31/18	2.010	20,000,000.00	11/29/18
Provident Credit Union	06/08/18	2.120	20,000,000.00	12/07/18
Provident Credit Union	06/13/18	2.090	20,000,000.00	12/12/18
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
RICHMOND				
Mechanics Bank	08/09/18	2.070	20,000,000.00	11/08/18
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
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	05/31/18	2.010	25,000,000.00	11/29/18
Five Star Bank	06/13/18	2.070	18,000,000.00	12/12/18
Five Star Bank	07/05/18	2.060	7,000,000.00	12/13/18
ROSEMEAD				
Pacific Alliance Bank	10/10/18	2.200	4,000,000.00	01/09/19
SACRAMENTO				
Merchants National Bank of Sacramento	05/30/18	2.060	6,000,000.00	11/28/18
Merchants National Bank of Sacramento	10/31/18	2.290	4,000,000.00	01/16/19
River City Bank	05/10/18	2.050	20,000,000.00	11/08/18
River City Bank	05/18/18	2.080	35,000,000.00	11/16/18
River City Bank	06/01/18	2.070	15,000,000.00	11/30/18
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	09/12/18	2.290	25,000,000.00	03/13/19
Schools Financial Credit Union	08/29/18	2.090	30,000,000.00	11/28/18
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
Bofl Federal Bank	09/05/18	2.070	25,000,000.00	12/05/18
Bofl Federal Bank	09/12/18	2.120	25,000,000.00	12/12/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
California Coast Credit Union	05/30/18	2.040	25,000,000.00	11/28/18
California Coast Credit Union	06/06/18	2.070	25,000,000.00	12/05/18
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
California Coast Credit Union	08/29/18	2.220	25,000,000.00	02/27/19
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	08/15/18	2.010	50,000,000.00	11/14/18
San Diego County Credit Union	08/30/18	2.090	50,000,000.00	11/29/18
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	08/23/18	2.060	50,000,000.00	11/29/18
SANTA CLARITA				
Bank of Santa Clarita	05/11/18	2.050	5,000,000.00	11/09/18
Bank of Santa Clarita	07/06/18	2.120	15,000,000.00	01/04/19
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	08/31/18	2.130	12,000,000.00	11/30/18
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
VACAVILLE				
Travis Credit Union	08/10/18	2.040	25,000,000.00	11/09/18
Travis Credit Union	08/24/18	2.070	50,000,000.00	11/16/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WATSONVILLE				
Santa Cruz County Bank	08/16/18	2.060	10,000,000.00	11/15/18
Santa Cruz County Bank	10/12/18	2.250	10,000,000.00	01/11/19
TOTAL TIME DEPOSITS OCTOBER 2018			**4,922,240,000.00**	

BANK DEMAND DEPOSITS
OCTOBER 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 197,414	$ 2,105,087
2	392,597	1,072,998
3	188,226	1,707,937
4	262,213	1,902,459
5	417,917	1,359,179
6	417,917	1,359,179
7	417,917	1,359,179
8	417,917	1,549,831
9	438,513	1,471,414
10	376,290	1,186,878
11	220,739	1,686,834
12	297,923	2,027,961
13	297,923	2,027,961
14	297,923	2,027,961
15	342,616	1,783,144
16	537,164	1,536,173
17	304,586	3,369,937
18	255,117	2,444,563
19	300,285	4,110,355
20	300,285	3,280,452
21	300,285	3,280,452
22	275,738	3,280,452
23	336,161	1,884,101
24	283,040	2,365,574
25	234,079	2,067,729
26	298,627	2,064,180
27	298,627	2,064,180
28	298,627	2,064,180
29	292,007	1,838,009
30	337,098	1,844,391
31	433,697	2,225,859

AVERAGE DOLLAR DAYS $324,822 a/

a/ The prescribed bank balance for October was $307,297. This consisted of $249,384 in compensating balances for services, balances for uncollected funds of $59,197 and a deduction of $1,284 for October delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on October 17, 2018, has determined and designated the amount of money available for deposit and investment as of October 10, 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: 249,400,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	10/15/2108	10/19/2108	$ 2,290,200,000	$ (2,632,500,000)	$ 4,922,700,000	$ 2,290,200,000
(2)	10/22/2108	10/26/2108	$ (1,972,600,000)	$ (4,605,100,000)	$ 4,922,700,000	$ 317,600,000
(3)	10/29/2108	11/2/2108	$ (3,430,500,000)	$ (8,035,600,000)	$ 4,922,700,000	$ (3,112,900,000)
(4)	11/5/2108	11/9/2108	$ (573,800,000)	$ (8,609,400,000)	$ 4,922,700,000	$ (3,686,700,000)
(5)	11/12/2108	11/16/2108	$ 333,300,000	$ (8,276,100,000)	$ 4,922,700,000	$ (3,353,400,000)
(6)	11/19/2108	11/23/2108	$ 474,600,000	$ (7,801,500,000)	$ 4,922,700,000	$ (2,878,800,000)
(7)	11/26/2108	11/30/2108	$ (1,403,500,000)	$ (9,205,000,000)	$ 4,922,700,000	$ (4,282,300,000)
(8)	12/3/2108	12/7/2108	$ (1,074,500,000)	$ (10,279,500,000)	$ 4,922,700,000	$ (5,356,800,000)
(9)	12/10/2108	12/14/2108	$ 276,800,000	$ (10,002,700,000)	$ 4,922,700,000	$ (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 249,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: October 17, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 11/30/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
12/17/18	FEDERAL HOME LOAN MTG	109359	FHLMC 3.30 (CALLABLE)	3.300	06/17/22	100.000	$25,000,000.00	$25,000,000.00	0.00
12/03/18	CAFCO LLC	109414	CAFCO LLC CP	2.460	01/18/19	99.686	$50,000,000.00	$49,842,833.33	0.00
12/03/18	CRC FUNDING LLC	109420	CRC FUNDING LLC CP	2.460	01/17/19	99.693	$50,000,000.00	$49,846,250.00	0.00
12/03/18	SVENSKA HANDELSBANKEN	109423	SVENSKA HANDELSBANKEN NY CD	2.680	03/01/19	100.002	$50,000,000.00	$50,001,214.30	0.00
						PSI Non-Trading Total	**$175,000,000.00**	**$174,690,297.63**	**0.00**
						Totals	**$175,000,000.00**	**$174,690,297.63**	**0.00**