



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

November 30, 2018

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

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of October 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 October 2018 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

http://ttc.lacounty.gov/Proptax/investor_info.asp.

Should you have any questions, please contact me directly or your staff may contact Ms. Nai-len Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

JK:NI:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2018

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/18		
At Cost	\$ 27,793,065,555	\$ 163,365,481
At Market	\$ 27,324,715,496	\$ 156,356,081
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	5.40%	30.61%
United States Government and Agency Obligations	73.83%	41.42%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	20.38%	0.00%
Municipal Obligations	0.09%	2.48%
Corporate and Deposit Notes	0.30%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.49%
1-60 days	29.88%	40.80%
61 days-1 year	12.88%	15.30%
Over 1 year	57.24%	43.90%
Weighted Average Days to Maturity	648	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	20.38%
Corporate and Deposit Notes	A-1+	P-1	F1	0.14%
	AA-	A1	AA-	0.16%
Los Angeles County Securities	AA+	Aa1	AA	0.09%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.04%
	AA-	Aa3	AA-	0.36%
U.S. Agency Securities	AA+	Aaa	AAA	69.18%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.54%
U.S. Treasury Bills	AA+	Aaa	AAA	4.11%
				100.00%
 <u>SPI</u>				
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
OCTOBER 31, 2018

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/18	\$ 27,793,065,555
Market Value at 10/31/18	\$ 27,324,715,496
Average Daily Balance	\$ 26,621,092,657
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	\$ 43,444,508
Earnings for the Past 12 Months	\$ 532,178,017
Earnings Rate for the Month	1.91%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 89,859,692.85
Bank of the West - Concentration	\$ 76,209,788.91 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 104,215,125.13 (B)
Union Bank- Concentration	\$ 3,305,897.27
Wells Fargo - Concentration	<u>\$ 1,964,668.53</u>
Total Ledger Balance for all Banks	<u><u>\$ 275,555,172.69</u></u>

(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 OCTOBER 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 October 2018

Total Deposits	\$ 5,219,157,269.11
Total Disbursements	\$ 4,908,443,595.10
Discretionary Funds Liquidity Withdrawal Ratio: As of October 31, 2018	1.52

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
November	\$ 5,637,750,000.00	\$ 6,225,200,000.00	\$ 4,261,400,000.00	\$ 7,601,550,000.00
December	\$ 2,673,656,000.00	\$ 9,609,600,000.00	\$ 6,214,300,000.00	\$ 13,670,506,000.00
January	\$ 1,409,866,000.00	\$ 4,005,000,000.00	\$ 6,303,000,000.00	\$ 12,782,372,000.00
February	\$ 395,120,000.00	\$ 3,386,400,000.00	\$ 4,627,500,000.00	\$ 11,936,392,000.00
March	\$ 125,000,000.00	\$ 5,254,600,000.00	\$ 4,989,800,000.00	\$ 12,326,192,000.00
April	\$ 115,820,000.00	\$ 8,441,300,000.00	\$ 5,886,100,000.00	\$ 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 October 2018, the Treasurer placed \$79.13 million in the Bank of the West Money Market Plus Account and \$150 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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

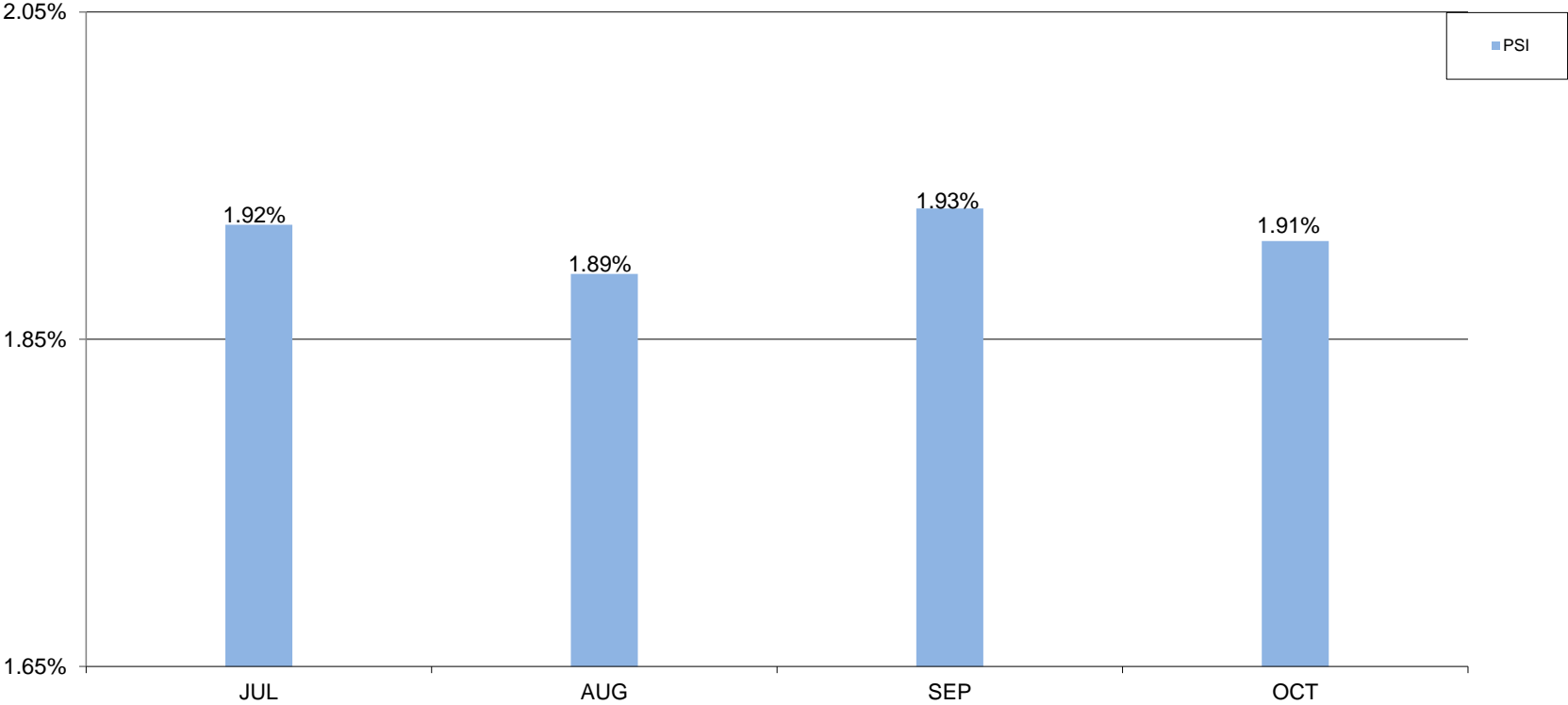
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 10/31/2018
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
10/1/2018	\$	26,989,025,156.88		\$163,140,366.78
10/2/2018		26,928,256,337.68		163,140,366.78
10/3/2018		26,867,242,005.20		163,140,366.78
10/4/2018		26,654,766,461.17		163,140,366.78
10/5/2018		26,115,180,593.29		163,140,366.78
10/6/2018		26,115,180,593.29		163,140,366.78
10/7/2018		26,115,180,593.29		163,140,366.78
10/8/2018		26,115,180,593.29		163,140,366.78
10/9/2018		26,022,995,694.30		163,140,366.78
10/10/2018		25,931,539,162.43		163,140,366.78
10/11/2018		26,477,707,938.46		163,140,366.78
10/12/2018		26,462,632,171.41		163,140,366.78
10/13/2018		26,462,632,171.41		163,140,366.78
10/14/2018		26,462,632,171.41		163,140,366.78
10/15/2018		26,077,653,099.22		163,365,444.14
10/16/2018		26,165,088,491.65		163,365,444.14
10/17/2018		26,358,506,516.23		163,365,444.14
10/18/2018		26,400,720,865.46		163,365,444.14
10/19/2018		26,446,365,508.52		163,365,444.14
10/20/2018		26,446,365,508.52		163,365,444.14
10/21/2018		26,446,365,508.52		163,365,444.14
10/22/2018		26,378,252,271.96		163,365,444.14
10/23/2018		26,561,124,802.08		163,365,444.14
10/24/2018		26,726,781,324.42		163,365,444.14
10/25/2018		26,696,790,838.58		163,365,444.14
10/26/2018		27,008,477,965.61		163,365,444.14
10/27/2018		27,008,477,965.61		163,365,444.14
10/28/2018		27,008,477,965.61		163,365,444.14
10/29/2018		28,072,071,013.30		163,365,444.14
10/30/2018		27,939,135,524.82		163,365,444.14
10/31/2018		27,793,065,555.47		163,365,481.06
		\$ 26,621,092,657.07		\$ 163,263,797.49

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



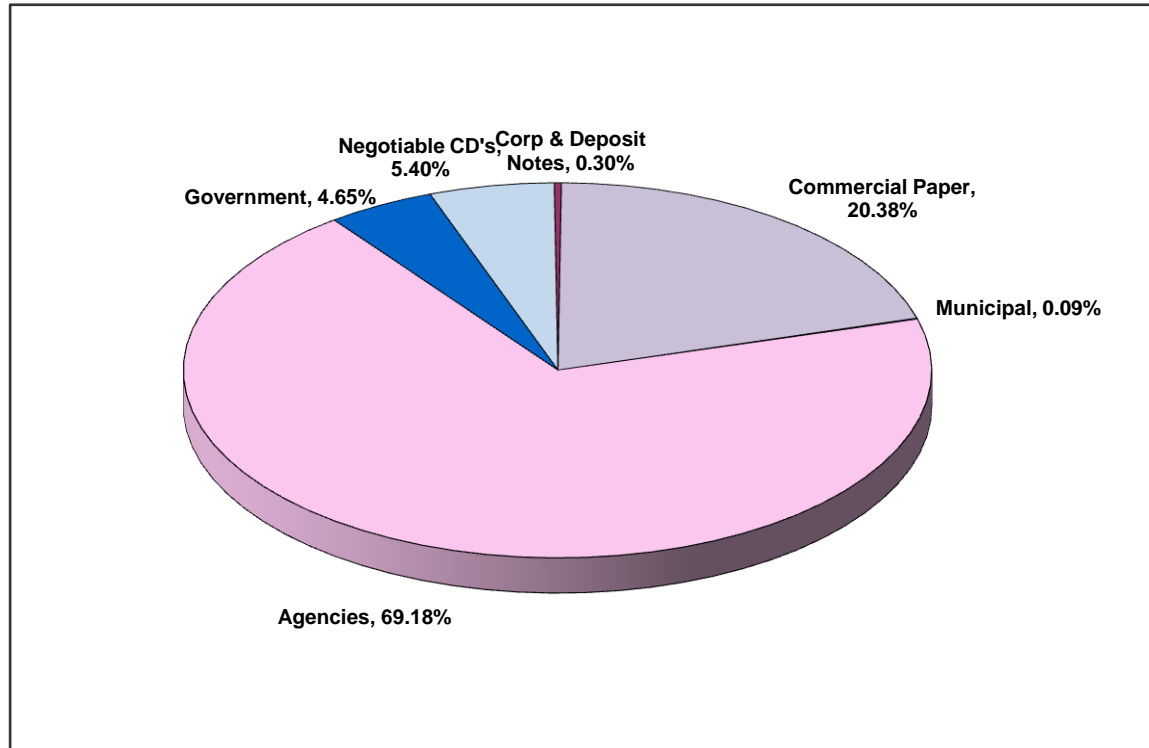
Note: Earnings rate is gross of any management fees.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	52.18%	
Los Angeles County and Related Entities	38.21%	
Consolidated Sanitation Districts		2.98%
Metropolitan Transportation Authority		1.46%
Miscellaneous Agencies Pooled Investments		2.01%
South Coast Air Quality Management District		2.65%
Miscellaneous		0.02%
Subtotal	<u>90.39%</u>	<u>9.12%</u>
County Bond Proceeds and Repayment Funds		0.49%
Grand Total	<u>90.39%</u>	<u>9.61%</u>

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



	<u>In Thousands</u>
Negotiable CD's	1,500,005
Corp & Deposit Notes	84,304
Bankers Acceptance	-
Commercial Paper	5,663,740
Municipal	25,000
Agencies	19,228,150
Other	-
Government	1,291,867
Total	<u><u>\$ 27,793,066</u></u>

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109086	FFCB 3.46 (CALLABLE	10/24/18	10/24/23	3.46	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109104	FFCB 3.46 (CALLABLE	10/24/18	10/24/23	3.46	8,095,000.00	8,080,186.15	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
		FFCB TOTAL				33,095,000.00	33,080,186.15			
NTRD	108989	FHLB 3.43 (CALLABLE	10/30/18	10/30/23	3.43	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108994	FHLB 3.45 (CALLABLE	10/30/18	10/30/23	3.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	108995	FHLB 3.45 (CALLABLE	10/30/18	10/30/23	3.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108996	FHLB 3.50 (CALLABLE	10/30/18	10/30/23	3.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	108998	FHLB 3.45 (CALLABLE	10/30/18	10/30/23	3.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	109006	FHLB 3.50 (CALLABLE	10/30/18	10/30/23	3.50	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	109031	FHLB 3.20 (CALLABLE	10/29/18	10/29/21	3.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	109080	FHLB 3.17 (CALLABLE	10/25/18	10/25/21	3.17	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
		FHLB TOTAL				200,000,000.00	200,000,000.00	-		
NTRD	109022	FHLB D-N	10/11/18	11/05/18	2.18	50,000,000.00	49,924,305.56	-	CITIBANK	MFR SEC- INC
NTRD	109023	FHLB D-N	10/11/18	11/05/18	2.18	50,000,000.00	49,924,305.56	-	CITIBANK	MFR SEC- INC
NTRD	109148	FHLB D-N	10/29/18	01/14/19	2.26	50,000,000.00	49,758,305.56	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
		FHLB DISC TOTAL				150,000,000.00	149,606,916.68	-		
NTRD	108826	FHLMC 3.33 (CALLABL	10/04/18	10/04/23	3.33	25,000,000.00	25,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108977	FHLMC 3.42 (CALLABL	10/24/18	10/24/23	3.42	25,000,000.00	25,000,000.00	-	CITIBANK	BLAYLOCK VAN- LLC
		FHLMC TOTAL				50,000,000.00	50,000,000.00	-		
NTRD	109149	FHLMC D-N	10/29/18	01/18/19	2.27	50,000,000.00	49,744,625.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
		FHLMC D/N				50,000,000.00	49,744,625.00	-		
NTRD	109032	FHLB 10.00 (CALLABL	10/30/18	10/30/23	10.00	25,000,000.00	25,000,000.00	-	CITIBANK	MFR SEC- INC
		MCPN TOTAL				25,000,000.00	25,000,000.00	-		
NTRD	108973	JUPITER SEC COMPANY	10/01/18	11/05/18	2.25	50,000,000.00	49,890,625.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108974	SHEFFIELD RECEIVABL	10/01/18	11/01/18	2.20	50,000,000.00	49,905,277.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108975	JUPITER SEC COMPANY	10/01/18	11/01/18	2.26	40,000,000.00	39,922,155.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108976	LA FAYETTE ASSET SE	10/01/18	12/03/18	2.32	13,306,000.00	13,251,977.64	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108979	CIESCO LLC CP	10/02/18	10/15/18	2.20	45,000,000.00	44,964,250.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108980	CRC FUNDING LLC CP	10/02/18	10/23/18	2.19	50,000,000.00	49,936,125.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108981	LA FAYETTE ASSET SE	10/02/18	10/03/18	2.17	40,000,000.00	39,997,588.89	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108982	ATLANTIC ASSET SEC	10/02/18	10/29/18	2.23	9,585,000.00	9,568,969.09	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108983	OLD LINE FUNDING LL	10/03/18	11/07/18	2.26	50,000,000.00	49,890,138.89	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108984	LA FAYETTE ASSET SE	10/03/18	10/04/18	2.17	50,000,000.00	49,996,986.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108985	AUTOBAHN FUNDING CO	10/03/18	10/17/18	2.19	50,000,000.00	49,957,416.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108986	MONT BLANC CAPITAL	10/03/18	10/23/18	2.25	37,328,000.00	37,281,340.00	-	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	108988	ATLANTIC ASSET SEC	10/03/18	10/30/18	2.24	28,554,000.00	28,506,029.28	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108990	LA FAYETTE ASSET SE	10/04/18	10/05/18	2.17	50,000,000.00	49,996,986.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108991	NATIXIS NY BRANCH C	10/04/18	10/05/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108993	CRC FUNDING LLC CP	10/04/18	11/09/18	2.23	7,483,000.00	7,466,312.91	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108997	LA FAYETTE ASSET SE	10/04/18	10/05/18	2.17	25,000,000.00	24,998,493.06	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108999	AUTOBAHN FUNDING CO	10/05/18	11/06/18	2.24	25,000,000.00	24,950,222.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109001	SHEFFIELD RECEIVABL	10/05/18	11/05/18	2.28	3,495,000.00	3,488,138.15	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109002	LA FAYETTE ASSET SE	10/05/18	10/31/18	2.22	10,144,000.00	10,127,735.79	-	CITIBANK	BARCLAYS CAP INC
NTRD	109003	SHEFFIELD RECEIVABL	10/05/18	11/15/18	2.25	26,829,000.00	26,760,250.69	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109005	LA FAYETTE ASSET SE	10/09/18	11/02/18	2.23	30,000,000.00	29,955,400.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109007	REGENCY MARKETS NO.	10/09/18	11/08/18	2.27	50,000,000.00	49,905,416.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109008	ATLANTIC ASSET SEC	10/09/18	11/07/18	2.21	41,396,000.00	41,322,303.62	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109009	AUTOBAHN FUNDING CO	10/09/18	11/01/18	2.19	25,000,000.00	24,965,020.83	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109010	AUTOBAHN FUNDING CO	10/09/18	11/06/18	2.23	50,000,000.00	49,913,277.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109011	LA FAYETTE ASSET SE	10/09/18	11/13/18	2.24	38,450,000.00	38,366,264.44	-	CITIBANK	MFR SEC- INC
NTRD	109012	AUTOBAHN FUNDING CO	10/09/18	11/08/18	2.24	40,000,000.00	39,925,333.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109013	TORONTO DOMINION BA	10/09/18	12/10/18	2.28	25,723,000.00	25,621,994.35	-	CITIBANK	MFR SEC- INC
NTRD	109014	ATLANTIC ASSET SEC	10/10/18	11/05/18	2.21	25,000,000.00	24,960,097.22	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109015	AUTOBAHN FUNDING CO	10/10/18	11/05/18	2.23	25,000,000.00	24,959,736.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109016	SHEFFIELD RECEIVABL	10/10/18	11/09/18	2.25	20,000,000.00	19,962,500.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109017	SHEFFIELD RECEIVABL	10/10/18	11/07/18	2.23	50,000,000.00	49,913,277.78	-	CITIBANK	MFR SEC- INC
NTRD	109018	CANCARA ASSET SEC L	10/10/18	10/30/18	2.21	40,000,000.00	39,950,888.89	-	CITIBANK	GREAT PACIFIC SEC
NTRD	109019	ATLANTIC ASSET SEC	10/10/18	11/05/18	2.21	25,000,000.00	24,960,097.22	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109020	REGENCY MARKETS NO.	10/10/18	10/23/18	2.22	7,160,000.00	7,154,260.07	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109024	EXXON MOBIL CORP CP	10/11/18	11/05/18	2.19	50,000,000.00	49,923,958.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109025	EXXON MOBIL CORP CP	10/11/18	11/05/18	2.19	50,000,000.00	49,923,958.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109026	EMERSON ELECTRIC CO	10/11/18	10/31/18	2.18	50,000,000.00	49,939,444.44	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109027	SHEFFIELD RECEIVABL	10/11/18	11/09/18	2.25	50,000,000.00	49,909,375.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109028	REGENCY MARKETS NO.	10/11/18	11/07/18	2.26	50,000,000.00	49,915,250.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109029	REGENCY MARKETS NO.	10/11/18	11/07/18	2.26	50,000,000.00	49,915,250.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109030	REGENCY MARKETS NO.	10/11/18	11/07/18	2.26	32,210,000.00	32,155,404.05	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109033	SHEFFIELD RECEIVABL	10/11/18	11/15/18	2.25	50,000,000.00	49,890,625.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109034	AUTOBAHN FUNDING CO	10/11/18	11/13/18	2.25	50,000,000.00	49,896,875.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109035	LA FAYETTE ASSET SE	10/11/18	10/12/18	2.17	50,000,000.00	49,996,986.11	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109036	LA FAYETTE ASSET SE	10/11/18	10/12/18	2.17	12,000,000.00	11,999,276.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109037	SHEFFIELD RECEIVABL	10/11/18	11/15/18	2.25	50,000,000.00	49,890,625.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109038	EXXON MOBIL CORP CP	10/11/18	11/06/18	2.19	50,000,000.00	49,920,916.67	-	CITIBANK	MFR SEC- INC
NTRD	109039	NATIXIS NY BRANCH C	10/11/18	11/01/18	2.18	50,000,000.00	49,936,416.67	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109040	AUTOBAHN FUNDING CO	10/11/18	11/14/18	2.25	50,000,000.00	49,893,750.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109041	LA FAYETTE ASSET SE	10/11/18	11/06/18	2.22	25,000,000.00	24,959,916.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109042	LA FAYETTE ASSET SE	10/11/18	11/02/18	2.21	25,000,000.00	24,966,236.11	-	CITIBANK	MORGAN STANLEY & CO INC

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NTRD	109043	REGENCY MARKETS NO.	10/11/18	11/07/18	2.27	32,650,000.00	32,594,413.38	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109044	SHEFFIELD RECEIVABL	10/11/18	12/03/18	2.26	25,644,000.00	25,558,676.71	-	CITIBANK	MFR SEC- INC
NTRD	109045	NATIXIS NY BRANCH C	10/12/18	10/15/18	2.16	50,000,000.00	49,991,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109046	EMERSON ELECTRIC CO	10/12/18	11/08/18	2.22	25,000,000.00	24,958,375.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109047	ATLANTIC ASSET SEC	10/12/18	11/02/18	2.21	25,000,000.00	24,967,770.83	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109048	AUTOBAHN FUNDING CO	10/12/18	11/01/18	2.23	50,000,000.00	49,938,055.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109049	AUTOBAHN FUNDING CO	10/12/18	11/02/18	2.23	40,000,000.00	39,947,966.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109050	OLD LINE FUNDING LL	10/12/18	11/14/18	2.25	29,219,000.00	29,158,735.81	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109051	REGENCY MARKETS NO.	10/12/18	11/08/18	2.27	9,442,000.00	9,425,925.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109052	NATIXIS NY BRANCH C	10/12/18	12/07/18	2.32	18,469,000.00	18,402,347.43	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109053	REGENCY MARKETS NO.	10/15/18	11/15/18	2.26	44,073,000.00	43,987,229.05	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109054	ATLANTIC ASSET SEC	10/15/18	11/15/18	2.28	50,000,000.00	49,901,833.33	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109055	SANTANDER UK PLC CP	10/15/18	11/09/18	2.33	36,900,000.00	36,840,293.75	-	CITIBANK	BARCLAYS CAP INC
NTRD	109057	NATIXIS NY BRANCH C	10/15/18	10/16/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109058	NATIXIS NY BRANCH C	10/15/18	10/16/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109059	EXXON MOBIL CORP CP	10/15/18	11/06/18	2.21	25,000,000.00	24,966,236.11	-	CITIBANK	MFR SEC- INC
NTRD	109060	SHEFFIELD RECEIVABL	10/15/18	12/03/18	2.26	30,000,000.00	29,907,716.67	-	CITIBANK	MFR SEC- INC
NTRD	109061	NATIXIS NY BRANCH C	10/15/18	12/07/18	2.30	3,867,000.00	3,853,905.91	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109062	ATLANTIC ASSET SEC	10/17/18	11/20/18	2.31	50,000,000.00	49,890,916.67	-	CITIBANK	BARCLAYS CAP INC
NTRD	109063	ATLANTIC ASSET SEC	10/16/18	11/09/18	2.23	30,000,000.00	29,955,400.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109064	SHEFFIELD RECEIVABL	10/16/18	11/14/18	2.25	50,000,000.00	49,909,375.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109065	ATLANTIC ASSET SEC	10/16/18	11/15/18	2.28	28,000,000.00	27,946,800.00	-	CITIBANK	MFR SEC- INC
NTRD	109066	AUTOBAHN FUNDING CO	10/16/18	11/13/18	2.26	50,000,000.00	49,912,111.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109067	SANTANDER UK PLC CP	10/16/18	11/21/18	2.34	50,000,000.00	49,883,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109068	LA FAYETTE ASSET SE	10/16/18	11/16/18	2.28	25,000,000.00	24,950,916.67	-	CITIBANK	MFR SEC- INC
NTRD	109069	REGENCY MARKETS NO.	10/16/18	11/16/18	2.28	34,309,000.00	34,241,640.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109070	REGENCY MARKETS NO.	10/17/18	11/16/18	2.28	7,359,000.00	7,345,017.90	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109072	LA FAYETTE ASSET SE	10/17/18	10/18/18	2.20	50,000,000.00	49,996,944.44	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109073	LA FAYETTE ASSET SE	10/17/18	10/18/18	2.20	40,655,000.00	40,652,515.53	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109074	ATLANTIC ASSET SEC	10/17/18	11/20/18	2.28	21,500,000.00	21,453,703.33	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109075	SHEFFIELD RECEIVABL	10/17/18	12/03/18	2.28	50,000,000.00	49,851,166.67	-	CITIBANK	MFR SEC- INC
NTRD	109076	SHEFFIELD RECEIVABL	10/17/18	11/19/18	2.25	50,000,000.00	49,896,875.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109077	AUTOBAHN FUNDING CO	10/17/18	11/13/18	2.25	25,000,000.00	24,957,812.50	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109078	NATIXIS NY BRANCH C	10/17/18	12/18/18	2.35	16,364,000.00	16,297,771.26	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109081	EXXON MOBIL CORP CP	10/18/18	11/06/18	2.22	50,000,000.00	49,941,416.67	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109082	TORONTO DOMINION BA	10/18/18	11/20/18	2.28	50,000,000.00	49,895,500.00	-	CITIBANK	MFR SEC- INC
NTRD	109083	SHEFFIELD RECEIVABL	10/18/18	11/20/18	2.27	50,000,000.00	49,895,958.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109084	SHEFFIELD RECEIVABL	10/18/18	11/19/18	2.26	50,000,000.00	49,899,555.56	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109085	SHEFFIELD RECEIVABL	10/18/18	12/17/18	2.37	21,237,000.00	21,153,113.85	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109088	AUTOBAHN FUNDING CO	10/19/18	11/20/18	2.25	20,000,000.00	19,960,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109089	REGENCY MARKETS NO.	10/19/18	11/19/18	2.30	50,000,000.00	49,900,972.22	-	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	109091	SHEFFIELD RECEIVABL	10/19/18	11/20/18	2.27	50,000,000.00	49,899,111.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109092	TORONTO DOMINION BA	10/19/18	11/26/18	2.28	50,000,000.00	49,879,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109093	SHEFFIELD RECEIVABL	10/19/18	11/19/18	2.27	30,000,000.00	29,941,358.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109094	ATLANTIC ASSET SEC	10/19/18	11/07/18	2.30	14,817,000.00	14,799,013.81	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109095	ATLANTIC ASSET SEC	10/22/18	11/21/18	2.29	50,000,000.00	49,904,583.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109096	ATLANTIC ASSET SEC	10/22/18	11/07/18	2.30	15,183,000.00	15,167,479.60	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109097	ATLANTIC ASSET SEC	10/22/18	11/20/18	2.30	50,000,000.00	49,907,361.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109098	AUTOBAHN FUNDING CO	10/22/18	11/05/18	2.22	50,000,000.00	49,956,833.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109099	AUTOBAHN FUNDING CO	10/22/18	11/14/18	2.24	50,000,000.00	49,928,444.44	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109100	AUTOBAHN FUNDING CO	10/22/18	11/26/18	2.26	40,000,000.00	39,912,111.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109101	ATLANTIC ASSET SEC	10/22/18	11/20/18	2.32	50,000,000.00	49,906,555.56	-	CITIBANK	MFR SEC- INC
NTRD	109102	TORONTO DOMINION BA	10/22/18	11/26/18	2.28	25,000,000.00	24,944,583.33	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109103	LA FAYETTE ASSET SE	10/22/18	01/07/19	2.43	14,714,000.00	14,637,523.99	-	CITIBANK	MFR SEC- INC
NTRD	109105	REGENCY MARKETS NO.	10/23/18	11/09/18	2.25	32,786,000.00	32,751,164.88	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109106	ATLANTIC ASSET SEC	10/23/18	11/20/18	2.33	50,000,000.00	49,909,388.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109108	TORONTO DOMINION BA	10/23/18	11/30/18	2.28	50,000,000.00	49,879,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109109	ATLANTIC ASSET SEC	10/23/18	11/30/18	2.30	50,000,000.00	49,878,611.11	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109111	ATLANTIC ASSET SEC	10/23/18	11/21/18	2.32	50,000,000.00	49,906,555.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109112	CANCARA ASSET SEC L	10/23/18	12/20/18	2.32	40,000,000.00	39,850,488.89	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109113	ATLANTIC ASSET SEC	10/23/18	11/20/18	2.33	45,000,000.00	44,918,450.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109114	CAFCO LLC CP	10/23/18	01/11/19	2.43	2,439,000.00	2,425,829.40	-	CITIBANK	MFR SEC- INC
NTRD	109116	AUTOBAHN FUNDING CO	10/24/18	12/03/18	2.27	30,000,000.00	29,924,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109117	TORONTO DOMINION BA	10/24/18	11/30/18	2.28	50,000,000.00	49,882,833.33	-	CITIBANK	MFR SEC- INC
NTRD	109119	NATIXIS NY BRANCH C	10/24/18	12/03/18	2.32	21,500,000.00	21,444,577.78	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109120	ATLANTIC ASSET SEC	10/24/18	11/20/18	2.33	31,309,000.00	31,254,287.52	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109122	OLD LINE FUNDING LL	10/24/18	01/16/19	2.45	30,000,000.00	29,828,500.00	-	CITIBANK	MFR SEC- INC
NTRD	109123	CRC FUNDING LLC CP	10/24/18	01/22/19	2.52	25,225,000.00	25,066,082.50	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109124	OLD LINE FUNDING LL	10/25/18	11/09/18	2.25	25,000,000.00	24,976,562.50	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109125	SANTANDER UK PLC CP	10/25/18	11/09/18	2.27	50,000,000.00	49,952,708.33	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109126	REGENCY MARKETS NO.	10/25/18	11/26/18	2.30	38,263,000.00	38,184,733.42	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109128	THUNDER BAY FUNDING	10/25/18	01/17/19	2.53	4,100,000.00	4,075,796.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109129	ATLANTIC ASSET SEC	10/25/18	12/17/18	2.37	10,199,000.00	10,163,413.99	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109130	ATLANTIC ASSET SEC	10/26/18	12/17/18	2.37	3,186,000.00	3,175,093.26	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109131	OLD LINE FUNDING LL	10/29/18	01/11/19	2.46	50,000,000.00	49,747,166.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109132	REGENCY MARKETS NO.	10/26/18	11/08/18	2.26	36,000,000.00	35,970,620.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109133	AUTOBAHN FUNDING CO	10/26/18	11/02/18	2.20	34,000,000.00	33,985,455.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109134	EXXON MOBIL CORP CP	10/26/18	11/16/18	2.23	50,000,000.00	49,934,958.33	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109135	CRC FUNDING LLC CP	10/26/18	01/18/19	2.50	50,000,000.00	49,708,333.33	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109136	CIESCO LLC CP	10/26/18	01/14/19	2.52	45,179,000.00	44,925,997.60	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109138	REGENCY MARKETS NO.	10/26/18	12/20/18	2.35	12,900,000.00	12,853,685.42	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109139	SANTANDER UK PLC CP	10/26/18	11/09/18	2.28	50,000,000.00	49,955,666.67	-	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	109140	SANTANDER UK PLC CP	10/26/18	11/09/18	2.28	20,000,000.00	19,982,266.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109141	NATIXIS NY BRANCH C	10/26/18	12/21/18	2.30	50,000,000.00	49,821,111.11	-	CITIBANK	GREAT PACIFIC SEC
NTRD	109142	OLD LINE FUNDING LL	10/26/18	01/16/19	2.47	50,000,000.00	49,718,694.44	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109143	CANCARA ASSET SEC L	10/26/18	12/13/18	2.33	11,469,000.00	11,433,369.64	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109153	OLD LINE FUNDING LL	10/29/18	01/18/19	2.47	50,000,000.00	49,722,125.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109157	NATIXIS NY BRANCH C	10/29/18	10/30/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109158	NATIXIS NY BRANCH C	10/29/18	10/30/18	2.16	50,000,000.00	49,997,000.00	-	CITIBANK	UBS SEC LLC
NTRD	109159	ATLANTIC ASSET SEC	10/29/18	11/21/18	2.33	22,500,000.00	22,466,506.25	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109160	OLD LINE FUNDING LL	10/29/18	12/14/18	2.34	25,077,000.00	25,002,019.77	-	CITIBANK	RBC CAP MKTS LLC
NTRD	109161	TORONTO DOMINION BA	10/29/18	01/07/19	2.48	35,000,000.00	34,831,222.22	-	CITIBANK	MFR SEC- INC
NTRD	109162	ATLANTIC ASSET SEC	10/29/18	12/03/18	2.30	50,000,000.00	49,888,194.44	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109164	ATLANTIC ASSET SEC	10/29/18	12/04/18	2.31	50,000,000.00	49,884,500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109166	CANCARA ASSET SEC L	10/29/18	12/13/18	2.33	14,031,000.00	13,990,134.71	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109167	COCA COLA CO CP	10/29/18	01/09/19	2.33	4,309,000.00	4,288,920.06	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109168	HSBC USA INC CP	10/30/18	12/03/18	2.30	50,000,000.00	49,891,625.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109169	HSBC USA INC CP	10/30/18	12/03/18	2.30	50,000,000.00	49,891,625.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109170	OLD LINE FUNDING LL	10/30/18	01/08/19	2.47	23,900,000.00	23,785,213.61	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109171	SHEFFIELD RECEIVABL	10/30/18	12/04/18	2.28	50,000,000.00	49,889,166.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109172	ATLANTIC ASSET SEC	10/30/18	12/04/18	2.31	35,000,000.00	34,921,395.83	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109173	ATLANTIC ASSET SEC	10/30/18	01/02/19	2.41	50,000,000.00	49,785,777.78	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109175	SHEFFIELD RECEIVABL	10/30/18	12/03/18	2.28	40,000,000.00	39,913,866.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109176	JUPITER SEC COMPANY	10/30/18	02/13/19	2.61	13,241,000.00	13,139,242.92	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109180	LA FAYETTE ASSET SE	10/31/18	11/26/18	2.28	50,000,000.00	49,917,666.67	-	CITIBANK	MFR SEC- INC
NTRD	109181	LA FAYETTE ASSET SE	10/31/18	12/03/18	2.29	25,000,000.00	24,947,520.83	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109182	HSBC USA INC CP	10/31/18	12/20/18	2.30	50,000,000.00	49,840,277.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109183	HSBC USA INC CP	10/31/18	12/31/18	2.34	50,000,000.00	49,801,750.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109184	LA FAYETTE ASSET SE	10/31/18	11/30/18	2.30	50,000,000.00	49,904,166.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109185	CRC FUNDING LLC CP	10/31/18	02/25/19	2.62	31,879,000.00	31,607,550.32	-	CITIBANK	MFR SEC- INC
CPD TOTAL						5,921,557,000.00	5,909,482,652.17	-		
NTRD	109144	UST BILL	10/29/18	01/24/19	2.27	50,000,000.00	49,725,708.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109145	UST BILL	10/29/18	01/24/19	2.27	50,000,000.00	49,725,708.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	109146	UST BILL	10/29/18	12/18/18	2.16	50,000,000.00	49,850,347.22	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109147	UST BILL	10/29/18	12/18/18	2.16	50,000,000.00	49,850,347.22	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109155	UST BILL	10/29/18	12/20/18	2.14	50,000,000.00	49,845,444.44	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109156	UST BILL	10/29/18	12/20/18	2.14	50,000,000.00	49,845,444.44	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109174	UST BILL	10/30/18	10/10/19	2.54	50,000,000.00	48,781,958.33	-	CITIBANK	MFR SEC- INC
US TBILLS TOTAL						350,000,000.00	347,624,958.31	-		
NTRD	109118	MUFG UNION BANK NA	10/24/18	01/02/19	2.40	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109151	MUFG UNION BANK NA	10/29/18	01/04/19	2.41	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA

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NTRD	109152	MUFG UNION BANK NA	10/29/18	01/04/19	2.41	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109163	MUFG UNION BANK NA	10/29/18	01/15/19	2.45	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
NCD1 TOTAL						200,000,000.00	200,000,000.00	-		
NTRD	108978	TORONTO DOMINION BA	10/02/18	12/03/18	2.25	50,000,000.00	50,000,857.80	-	CITIBANK	MFR SEC- INC
NTRD	108987	BANK OF MONTREAL CH	10/03/18	11/05/18	2.20	50,000,000.00	50,000,457.42	-	CITIBANK	MFR SEC- INC
NTRD	108992	DNB BANK ASA NY CD	10/04/18	11/05/18	2.20	50,000,000.00	50,000,000.00	-	CITIBANK	MFR SEC- INC
NTRD	109000	CREDIT AGRICOLE CIB	10/05/18	12/03/18	2.25	50,000,000.00	50,000,816.45	-	CITIBANK	MFR SEC- INC
NTRD	109004	TORONTO DOMINION BA	10/05/18	12/03/18	2.30	50,000,000.00	50,000,000.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	109021	DNB BANK ASA NY CD	10/10/18	11/09/18	2.20	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109071	TORONTO DOMINION BA	10/17/18	12/20/18	2.32	50,000,000.00	50,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109079	SOCIETE GENERALE NY	10/19/18	12/20/18	2.30	50,000,000.00	50,000,857.73	-	CITIBANK	MFR SEC- INC
NTRD	109090	BARCLAYS BANK PLC N	10/19/18	12/20/18	2.30	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109107	SVENSKA HANDELSBANK	10/23/18	11/30/18	2.22	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109110	BARCLAYS BANK PLC N	10/23/18	11/30/18	2.26	50,000,000.00	50,000,000.00	-	CITIBANK	BARCLAYS CAP INC
NTRD	109121	DNB BANK ASA NY CD	10/24/18	11/26/18	2.22	50,000,000.00	50,000,000.00	-	CITIBANK	MIZUHO SEC INC
NTRD	109127	BANK OF MONTREAL CH	10/25/18	01/18/19	2.47	50,000,000.00	50,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	109137	DNB BANK ASA NY CD	10/26/18	11/30/18	2.22	50,000,000.00	50,000,000.00	-	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109150	BANK OF MONTREAL CH	10/29/18	01/24/19	2.50	50,000,000.00	50,000,000.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	109165	BANK OF MONTREAL CH	10/29/18	01/31/19	2.50	50,000,000.00	50,001,297.12	-	CITIBANK	MFR SEC- INC
YANK1 TOTAL						800,000,000.00	800,004,286.52	-		
NTRD-PSI NON-TRADING TOTAL						7,779,652,000.00	7,764,543,624.83	-		
PSI TOTAL						7,779,652,000.00	7,764,543,624.83	-		

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ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	10/15/18	12/31/18	-	207,150.32	207,150.32	-	LAIF-STATE OF CALIFORNIA	NONE
		SCAQM - SOUTH COAST AIR QUALITY TOTAL				207,150.32	207,150.32	-		
SLIM	106825	S OF C LAIF	10/15/18	12/31/18	-	17,713.06	17,713.06	-	LAIF-STATE OF CALIFORNIA	NONE
		SLIM - SCHOOLS LINKED INSURANCE TOTAL				17,713.06	17,713.06	-		
WASIA	106826	S OF C LAIF	10/15/18	12/31/18	-	213.98	213.98	-	LAIF-STATE OF CALIFORNIA	NONE
		WASIA - WHITTIER AREA SCHOOLS TOTAL				213.98	213.98	-		
		SPI Total				225,077.36	225,077.36	-		

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 Comparison of Investment Cost to Market Value
 As of October 31, 2018
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	1,500,005,060.05	1,500,252,053.90	\$246,993.85	50,000,000.00	49,886,590.25	(\$113,409.75)
Euro CD's	0.00	\$0.00	\$0.00	0.00	0.00	\$0.00
Bankers Acceptances	0.00	\$0.00	\$0.00	0.00	0.00	\$0.00
Commercial Paper	5,663,739,873.00	5,663,345,020.21	(\$394,852.79)	0.00	0.00	\$0.00
Governments	1,291,866,973.65	1,284,740,149.00	(\$7,126,824.65)	0.00	0.00	\$0.00
Agencies	19,228,149,979.02	18,767,505,900.61	(\$460,644,078.41)	67,669,191.11	60,773,200.80	(\$6,895,990.31)
Municipals	25,000,000.00	25,000,000.00	\$0.00	4,045,000.00	4,045,000.00	\$0.00
Corp. & Deposit Notes	84,303,669.75	83,872,372.65	(\$431,297.10)	0.00	0.00	\$0.00
Repurchase Agreements	0.00	0.00	\$0.00	0.00	0.00	\$0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	\$0.00
Other	0.00	0.00	0.00	41,651,289.95	41,651,289.95	\$0.00
TOTAL	<u>\$27,793,065,555.47</u>	<u>\$27,324,715,496.37</u>	<u>(\$468,350,059.10)</u>	<u>\$163,365,481.06</u>	<u>\$156,356,081.00</u>	<u>(\$7,009,400.06)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.09% of the PSI Portfolio.

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Market Pricing Exceptions
As of October 31, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	98.516000
109012	AUTOBAHN FUNDING CO LLC CP	99.950222
109050	OLD LINE FUNDING LLC CP	99.911722
109180	LA FAYETTE ASSET SEC LLC CP	99.833889
108976	LA FAYETTE ASSET SEC LLC CP	99.787333
109181	LA FAYETTE ASSET SEC LLC CP	99.787333
109183	HSBC USA INC CP	99.589944
108588	SVENSKA HANDELSBANKEN NY CD	100.000019
108589	SVENSKA HANDELSBANKEN NY CD	100.000019
108628	BARCLAYS BANK PLC NY CD	100.000243

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>NTRD-PSI NON-TRADING</u>						
91752	FFCB 1.19 (CALLABLE)	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,976,175.00
93104	FFCB 1.30 (CALLABLE)	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,296,385.03
93106	FFCB 1.29 (CALLABLE)	1.2900	05/01/2019	25,000,000.00	24,998,802.16	24,854,075.00
93107	FFCB 1.29 (CALLABLE)	1.2900	05/01/2019	43,500,000.00	43,497,879.80	43,246,090.50
93130	FFCB 1.10 (CALLABLE)	1.1000	11/06/2018	25,000,000.00	25,000,000.00	24,996,275.00
93187	FFCB 1.30 (CALLABLE)	1.3000	05/15/2019	25,000,000.00	24,996,106.23	24,840,725.00
93188	FFCB 1.30 (CALLABLE)	1.3000	05/15/2019	25,000,000.00	24,996,106.23	24,840,725.00
93189	FFCB 1.30 (CALLABLE)	1.3000	05/15/2019	25,000,000.00	24,996,106.23	24,840,725.00
99727	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	24,987,645.46	24,655,950.00
99781	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,655,950.00
99784	FFCB 1.36 (CALLABLE)	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,655,950.00
100019	FFCB 1.34 (CALLABLE)	1.3400	11/30/2018	25,000,000.00	25,000,000.00	24,982,825.00
100218	FFCB 1.375 (CALLABL)	1.3750	12/21/2018	25,000,000.00	24,999,429.74	24,969,925.00
100464	FFCB 1.53 (CALLABLE)	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,686,008.00
100465	FFCB 1.53 (CALLABLE)	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,686,008.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,486,100.00
100535	FFCB 1.27 (CALLABLE)	1.2700	01/28/2019	25,000,000.00	24,997,791.98	24,937,575.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,557,525.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,557,525.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,522,127.00
100666	FFCB 1.40 (CALLABLE)	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,811,064.15
100680	FFCB 1.62 (CALLABLE)	1.6200	02/17/2021	50,000,000.00	49,977,013.70	48,502,100.00
100686	FFCB 1.35 (CALLABLE)	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,640,550.00
100725	FFCB 1.40 (CALLABLE)	1.4000	02/24/2020	25,000,000.00	24,993,839.82	24,557,525.00
100817	FFCB 1.65 (CALLABLE)	1.6500	03/01/2021	12,390,000.00	12,387,112.83	12,020,740.83
100818	FFCB 1.65 (CALLABLE)	1.6500	03/01/2021	19,410,000.00	19,405,477.03	18,831,523.77
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,586,525.00
101149	FFCB 1.41 (CALLABLE)	1.4100	01/07/2020	50,000,000.00	49,992,116.78	49,223,700.00
101151	FFCB 1.41 (CALLABLE)	1.4100	01/07/2020	47,540,000.00	47,532,504.63	46,801,893.96
101152	FFCB 1.62 (CALLABLE)	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,394,400.00
101154	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,010,750.00
101156	FFCB 1.62 (CALLABLE)	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,197,200.00
101159	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	49,991,050.66	49,010,750.00
101210	FFCB 1.40 (CALLABLE)	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,010,750.00
101277	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	25,000,000.00	24,987,773.82	24,231,525.00
101295	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,498,350.00
101296	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,498,350.00
101300	FFCB 1.40 (CALLABLE)	1.4000	04/13/2020	50,000,000.00	50,000,000.00	48,996,700.00
101324	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	33,600,000.00	33,586,832.77	32,567,169.60
101325	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	35,500,000.00	35,478,262.80	34,408,765.50
101349	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	50,000,000.00	49,980,262.85	48,265,950.00
101354	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	25,000,000.00	24,987,664.29	24,132,975.00
101356	FFCB 1.68 (CALLABLE)	1.6800	04/12/2021	26,440,000.00	26,427,026.95	25,627,260.84
101400	FFCB 1.62 (CALLABLE)	1.6200	04/20/2021	30,000,000.00	29,980,745.78	28,959,570.00
101408	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,489,100.00
101410	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,677,247.60
101411	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,489,100.00
101412	FFCB 1.42 (CALLABLE)	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,489,100.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,489,100.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,610,941.74	45,709,021.43
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,987,486.31	24,224,575.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,987,486.31	24,224,575.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,684,283.76	19,991,756.49
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,977,837.69	24,187,675.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,001,350.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,500,675.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,500,675.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,001,040.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,995,396.43	26,325,702.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,989,449.11	24,375,650.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,986,579.25	29,250,780.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,594,288.51	23,175,554.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,638,387.28	44,038,965.85
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,980,941.97	24,117,725.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,984,897.04	24,229,800.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,987,064.40	24,229,800.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,987,071.87	24,229,800.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,984,767.42	29,075,760.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,478,675.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,991,033.96	48,081,446.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,265,250.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,984,294.33	32,030,130.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,738,748.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,496,953.65	40,722,041.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,871,650.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,415,675.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,415,675.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,293,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,435,825.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,315,596.71
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,415,675.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,493,192.00	34,868,632.50
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,782,303.90	27,025,575.40
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,016,750.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,008,375.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,611,725.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,225.09	27,072,441.75
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,992,914.84	23,943,400.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,106,460.18	30,768,165.56
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,985,080.30	23,943,400.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,989,475.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,989,475.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,989,475.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	23,989,475.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,985,743.80	23,943,400.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,162,226.82	10,702,699.80
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,352.16	22,497,894.33

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102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,077,716.44	31,156,160.16
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,985,369.88	47,753,850.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,985,379.89	48,491,750.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,961,971.52	41,196,193.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,987,074.21	24,504,675.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,111,492.56	25,607,385.38
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	47,847,050.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,224,025.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,993,797.05	24,224,025.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,994,032.84	47,847,050.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,283.16	21,784,761.87
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	47,902,550.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,179,566.03
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,974,948.67	24,226,550.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,899,394.80	37,707,174.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,933,183.64	24,180,375.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	48,483,150.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	48,497,850.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,988,657.78	49,079,600.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,996,370.46	15,705,472.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,544,945.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,738,600.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	9,845,724.60
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,815,307.33	48,637,800.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,778,575.67	5,641,984.80
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,733,872.86	32,989,676.61
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,951,504.40	13,618,584.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,246,950.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,246,950.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,411,140.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,411,140.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,411,140.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,977,466.05	41,389,257.44
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,756,046.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,652,925.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,084,640.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	38,688,080.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,335,811.83
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,194,350.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,355,480.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,516,610.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	38,856,960.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	40,998,949.92
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,364,770.22	21,615,790.14
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,425,650.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,425,650.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,970,781.64	38,999,600.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,503,290.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,627,700.02	23,080,815.45

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105839	FFCB 1.81 (CALLABLE)	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,568,760.00
106068	FFCB 2.14 (CALLABLE)	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,322,575.00
106071	FFCB 2.14 (CALLABLE)	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,322,575.00
106132	FFCB 2.23 (CALLABLE)	2.2300	11/01/2022	24,360,000.00	24,341,576.54	23,494,269.96
106196	FFCB 2.54 (CALLABLE)	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,002,625.00
106215	FFCB 2.55 (CALLABLE)	2.5500	11/08/2023	10,899,000.00	10,897,166.32	10,445,656.10
106232	FFCB 2.32 (CALLABLE)	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,154,500.00
106263	FFCB 2.32 (CALLABLE)	2.3200	11/28/2022	21,350,000.00	21,350,000.00	20,627,943.00
106608	FFCB 2.39 (CALLABLE)	2.3900	12/27/2022	28,865,000.00	28,817,039.21	28,049,130.78
106649	FFCB 2.47 (CALLABLE)	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,434,920.00
106650	FFCB 2.47 (CALLABLE)	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,434,920.00
106652	FFCB 2.47 (CALLABLE)	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,717,460.00
106772	FFCB 2.68 (CALLABLE)	2.6800	09/05/2023	10,000,000.00	9,991,433.41	9,731,540.00
106832	FFCB 2.77 (CALLABLE)	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,285,175.00
107050	FFCB 2.92 (CALLABLE)	2.9200	02/21/2023	25,000,000.00	25,000,000.00	24,758,275.00
107428	FFCB 3.17 (CALLABLE)	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,198,879.72
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	33,562,964.00
107677	FFCB 3.04 (CALLABLE)	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,572,724.00
107900	FFCB 3.47 (CALLABLE)	3.4700	05/07/2024	25,000,000.00	25,000,000.00	24,719,075.00
107996	FFCB 3.00 (CALLABLE)	3.0000	05/17/2022	25,000,000.00	25,000,000.00	24,874,350.00
108027	FFCB 3.00 (CALLABLE)	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,417,173.26
108071	FFCB 3.23 (CALLABLE)	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,739,598.77
108113	FFCB 3.50 (CALLABLE)	3.5000	05/29/2024	17,225,000.00	17,225,000.00	16,991,342.88
108646	FFCB 3.24 (CALLABLE)	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,915,300.00
108647	FFCB 3.24 (CALLABLE)	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,915,300.00
108648	FFCB 3.24 (CALLABLE)	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,915,300.00
108649	FFCB 3.24 (CALLABLE)	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,915,300.00
108659	FFCB 3.24 (CALLABLE)	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,543,476.25
109086	FFCB 3.46 (CALLABLE)	3.4600	10/24/2023	25,000,000.00	25,000,000.00	24,960,200.00
109104	FFCB 3.46 (CALLABLE)	3.4600	10/24/2023	8,095,000.00	8,080,251.05	8,082,112.76
FFCB TOTAL				4,884,654,000.00	4,883,296,330.28	4,761,792,180.71
91731	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	45,200,000.00	45,199,793.70	45,140,697.60
91806	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	50,000,000.00	49,999,771.79	49,934,400.00
91821	FHLB 1.15 (CALLABLE)	1.1500	12/11/2018	28,000,000.00	27,999,744.41	27,963,264.00
91914	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	45,900,000.00	45,898,897.14	45,823,806.00
91915	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	50,000,000.00	49,998,798.62	49,917,000.00
91933	FHLB 1.15 (CALLABLE)	1.1500	12/21/2018	37,945,000.00	37,944,131.69	37,882,011.30
99488	FHLB 1.45 (CALLABLE)	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,720,475.00
99751	FHLB 1.57 (CALLABLE)	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,535,050.00
100765	FHLB 1.69 (CALLABLE)	1.6900	02/26/2021	6,000,000.00	5,999,163.16	5,833,578.00
100766	FHLB 1.69 (CALLABLE)	1.6900	02/26/2021	1,200,000.00	1,199,832.64	1,166,715.60
101232	FHLB 1.70 (CALLABLE)	1.7000	04/26/2021	34,500,000.00	34,493,145.34	33,360,603.00
101261	FHLB 1.55 (CALLABLE)	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,301,125.00
101316	FHLB 1.55 (CALLABLE)	1.5500	10/26/2020	50,000,000.00	49,988,968.36	48,602,250.00
101329	FHLB 1.70 (CALLABLE)	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,174,350.00
101892	FHLB 1.45 (CALLABLE)	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,500,121.60
101994	FHLB 1.50 (CALLABLE)	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,083,600.00
102008	FHLB 1.50 (CALLABLE)	1.5000	06/30/2021	29,000,000.00	29,000,000.00	27,936,976.00

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102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,328,680.80
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,135,250.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,690,971.00	28,526,650.23
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,084,952.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,985,829.68	24,049,575.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,038,625.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	39,784,888.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	47,993,200.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,797,812.50
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,244,025.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,244,025.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,040,650.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	48,333,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,147,050.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,154,975.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,183,300.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,183,300.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,385,186.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,494,950.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,184,350.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,861,352.75	48,406,650.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,861,352.75	48,406,650.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,930,676.36	24,203,325.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,907,362.64	48,406,650.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,907,362.64	48,406,650.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,377,575.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,497,836.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,344,850.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	17,893,632.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,993,388.98	19,515,760.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,305,500.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,129,141.50
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,029,125.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,447,020.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,106,800.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,091,125.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,636,450.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,160,425.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,312,425.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,315,850.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,152,250.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,140,550.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,172,650.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,215,875.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,218,875.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,214,850.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,217,950.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,378,475.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,214,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2018 to October 31, 2018
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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	24,219,525.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,217,375.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,222,025.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,225,875.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,497,025.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,497,025.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,515,000.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,284,025.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,293,200.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,287,375.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,295,525.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,300,075.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,805,674.99	39,373,123.35
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,320,025.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,299,300.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,294,175.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,298,625.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,512,700.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,509,450.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,312,650.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,587,800.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,307,825.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,447,900.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,796,516.20
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	24,653,175.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	24,664,550.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,665,200.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,661,875.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	24,675,150.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,649,925.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,675,625.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	24,602,675.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,653,750.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	24,744,500.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,569,675.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	24,638,175.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	24,688,350.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25,000,000.00	25,000,000.00	24,679,775.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,300,250.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	24,658,125.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21,150,000.00	21,150,000.00	20,860,773.75
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,332,950.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,326,600.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,583,800.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	49,397,200.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,326,500.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,331,700.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25,000,000.00	25,000,000.00	24,857,900.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15,000,000.00	14,986,036.49	14,790,660.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25,000,000.00	25,000,000.00	24,857,475.00
108989	FHLB 3.43 (CALLABLE	3.4300	10/30/2023	25,000,000.00	25,000,000.00	24,988,425.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	24,949,475.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	24,949,475.00
108996	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,004,450.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	24,949,475.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	24,945,950.00
109031	FHLB 3.20 (CALLABLE	3.2000	10/29/2021	25,000,000.00	25,000,000.00	24,987,075.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	24,970,675.00
FHLB TOTAL				3,501,765,000.00	3,501,002,255.13	3,421,635,705.43
108933	FHLB D-N	2.1500	11/15/2018	50,000,000.00	49,958,194.44	49,957,600.00
108934	FHLB D-N	2.1500	11/15/2018	50,000,000.00	49,958,194.44	49,957,600.00
109022	FHLB D-N	2.1800	11/05/2018	50,000,000.00	49,987,888.89	49,987,900.00
109023	FHLB D-N	2.1800	11/05/2018	50,000,000.00	49,987,888.89	49,987,900.00
109148	FHLB D-N	2.2600	01/14/2019	50,000,000.00	49,767,722.23	49,763,600.00
FHLD TOTAL				250,000,000.00	249,659,888.89	249,654,600.00
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,951,053.42	49,322,350.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,951,053.42	49,322,350.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,969,129.70	49,322,350.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,969,129.70	49,322,350.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,977,620.04	49,322,350.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,977,620.04	49,322,350.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,902,105.03	49,475,650.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,902,105.03	49,475,650.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,860,325.26	44,390,115.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,853,636.04	49,322,350.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,589,600.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,608,750.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,608,750.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,341,453.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,994,589.65	48,679,050.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	48,999,650.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	48,667,950.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,499,325.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,590,554.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,996,902.84	24,360,000.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,467,900.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,372,750.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,475,350.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,749,100.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,475,450.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,363,500.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,436,100.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,253,350.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,253,350.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,126,675.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,253,350.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,275,200.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,456,800.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	48,493,900.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,253,350.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,253,350.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,121,100.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,234,400.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,071,325.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,332,475.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,308,450.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,328,275.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,067,650.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,067,650.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,954,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,952,600.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,954,000.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,954,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,954,050.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	47,952,600.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	47,986,700.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,028,900.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,021,425.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,973,800.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,003,900.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,023,250.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,001,250.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,143.81	24,148,475.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,034,250.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,511,750.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,971,307.36	49,294,400.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,993,113.78	11,830,656.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	21,932,047.84
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,303,350.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,293,450.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,260,325.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,260,275.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,281,550.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,248,675.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,002,317.50
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,235,500.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,086,573.18
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	11,949,747.04
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,082,480.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,145,700.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,223,775.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,139,575.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	48,238,050.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,143,900.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,194,700.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,098,675.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,101,250.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,104,600.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,097,175.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,152,350.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,128,750.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,124,450.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,128,600.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,374,425.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,164,725.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,160,975.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,169,025.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,159,750.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,140,950.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,137,450.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,095,225.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,143,150.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,180,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,190,175.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,184,775.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,190,550.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,187,350.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,193,700.00
106332	FHLMC 2.45 (CALLABL	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,199,850.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,230,100.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,234,600.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,208,875.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,289,925.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,276,800.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,313,825.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,278,125.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,428,145.44	48,132,300.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,561,616.73	48,132,300.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,678,850.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,381,100.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,378,900.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,377,050.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	49,558,000.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,778,100.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25,000,000.00	25,000,000.00	24,674,950.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	24,818,375.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	24,801,925.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	24,801,925.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25,000,000.00	25,000,000.00	24,863,700.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	24,835,325.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	24,786,325.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15,000,000.00	14,959,144.73	14,804,970.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	24,824,625.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	24,736,150.00

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108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25,000,000.00	25,000,000.00	24,743,350.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/2023	25,000,000.00	25,000,000.00	24,801,800.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	24,799,875.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/2023	25,000,000.00	25,000,000.00	24,791,475.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17,615,000.00	17,615,000.00	17,434,640.02
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,314.97	9,951,537.34
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	24,721,200.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25,000,000.00	25,000,000.00	24,745,275.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25,000,000.00	25,000,000.00	24,775,450.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25,000,000.00	25,000,000.00	24,792,450.00
108826	FHLMC 3.33 (CALLABL	3.3300	10/04/2023	25,000,000.00	25,000,000.00	24,729,500.00
108977	FHLMC 3.42 (CALLABL	3.4200	10/24/2023	25,000,000.00	25,000,000.00	24,921,775.00
FHLM TOTAL				4,512,221,000.00	4,510,431,056.99	4,394,849,365.92
109149	FHLMC D-N	2.2700	01/18/2019	50,000,000.00	49,754,083.33	49,750,850.00
FHLM D TOTAL				50,000,000.00	49,754,083.33	49,750,850.00
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,929,900.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,931,050.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20,900,000.00	20,899,532.58	20,867,751.30
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50,000,000.00	50,000,000.00	49,930,550.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,910,150.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,911,750.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50,000,000.00	50,000,000.00	49,907,900.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,909,450.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,911,750.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15,000,000.00	15,000,000.00	14,973,525.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50,000,000.00	50,000,000.00	49,913,300.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,599,761.31	36,532,839.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,977,975.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25,000,000.00	24,999,708.34	24,987,675.00
94799	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,974,150.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,974,150.00
94801	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,974,150.00
94990	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	49,994,060.97	49,974,150.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,656,675.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,330,140.05	31,154,798.54
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,995,718.36	49,975,550.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,995,718.36	49,975,550.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,106,565.27	40,090,386.21
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,408,900.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,455,775.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,069,100.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,643,225.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,117,777.15	30,675,886.48
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,892,550.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,994,537.82	49,808,150.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,000,850.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,613,950.00

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101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,397,275.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,486.16	24,193,600.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,482,450.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	23,999,300.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,455,975.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,393,525.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	48,870,450.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,347,650.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	48,580,500.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,448,625.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,448,625.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,736,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,368,000.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,802,540.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	47,923,750.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,210,600.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	23,883,850.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,137,075.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	47,769,850.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	23,884,925.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,137,025.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,149,650.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	23,932,600.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	23,871,675.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	23,925,075.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	23,905,375.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	23,736,175.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,470,275.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,009,375.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,994,529.01	24,009,375.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	23,827,175.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,064,850.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	47,734,450.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,205,546.53	44,270,079.34
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	23,936,225.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	23,914,950.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,332,275.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	23,866,425.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,732,850.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	47,663,150.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,997,960.57	33,329,660.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,679,250.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,375,500.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,991,881.03	49,340,600.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,687,750.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,992,902.71	47,679,250.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,992,902.71	47,679,250.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,002.84	13,416,940.95
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,994,025.18	47,574,700.00

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102856	FNMA 1.56 (CALLABLE)	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,595,300.00
102857	FNMA 1.56 (CALLABLE)	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,595,300.00
103027	FNMA 1.85 (CALLABLE)	1.8500	11/26/2021	50,000,000.00	50,000,000.00	47,800,700.00
103029	FNMA 1.85 (CALLABLE)	1.8500	11/26/2021	25,000,000.00	25,000,000.00	23,984,575.00
103040	FNMA 1.95 (CALLABLE)	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,007,550.00
103230	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	50,000,000.00	49,875,340.59	49,240,600.00
103231	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	50,000,000.00	49,875,340.59	49,240,600.00
103232	FNMA 1.20 (CALLABLE)	1.2000	10/28/2019	10,451,000.00	10,424,943.68	10,292,270.21
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,801,648.35	48,593,400.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,926,454.85	48,917,250.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,926,454.85	48,917,250.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,963,227.42	24,458,625.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,543,046.60	48,287,200.00
103757	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	50,000,000.00	49,977,296.82	49,309,700.00
103758	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	50,000,000.00	49,977,296.82	49,309,700.00
103759	FNMA 1.70 (CALLABLE)	1.7000	01/27/2020	17,000,000.00	16,992,280.93	16,765,298.00
104341	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,096,175.00
104343	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,096,175.00
104350	FNMA 2.25 (CALLABLE)	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,096,175.00
106668	FNMA 2.20 (CALLABLE)	2.2000	10/13/2022	32,735,000.00	32,498,576.28	31,581,058.52
FNMA TOTAL				3,585,543,000.00	3,584,050,664.73	3,497,684,908.55
91953	FHLB 1.75 (CALLABLE)	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,878,450.00
91977	FHLB 1.75 (CALLABLE)	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,878,450.00
91978	FHLB 2.00 (CALLABLE)	0.7300	12/28/2018	50,000,000.00	50,000,000.00	49,872,900.00
92020	FHLB 2.00 (CALLABLE)	0.8000	01/08/2019	50,000,000.00	50,000,000.00	49,856,100.00
92035	FHLB 2.25 (CALLABLE)	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,900,000.00
92161	FHLB 2.50 (CALLABLE)	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,817,050.00
92162	FHLB 2.50 (CALLABLE)	0.8500	01/25/2019	50,000,000.00	50,000,000.00	49,822,700.00
92163	FHLB 2.85 (CALLABLE)	0.8500	01/28/2019	50,000,000.00	50,000,000.00	49,815,850.00
92164	FHLB 2.50 (CALLABLE)	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,817,050.00
92177	FHLB 3.00 (CALLABLE)	0.8750	01/28/2019	50,000,000.00	50,000,000.00	49,818,900.00
92788	FHLB 3.00 (CALLABLE)	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,828,375.00
92814	FHLB 3.50 (CALLABLE)	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,815,500.00
93057	FHLB 3.50 (CALLABLE)	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,767,925.00
93058	FHLB 3.50 (CALLABLE)	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,767,925.00
93059	FHLB 2.50 (CALLABLE)	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,766,350.00
93060	FHLB 2.50 (CALLABLE)	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,766,350.00
93063	FHLB 3.50 (CALLABLE)	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,767,925.00
93064	FHLB 3.75 (CALLABLE)	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,758,000.00
93178	FHLB 3.50 (CALLABLE)	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,749,775.00
93208	FHLB 4.00 (CALLABLE)	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,516,000.00
93209	FHLB 4.00 (CALLABLE)	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,758,000.00
93210	FHLB 4.00 (CALLABLE)	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,758,000.00
93335	FHLB 6.00 (CALLABLE)	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,472,000.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,722,600.00
96727	FHLB 7.35 (CALLABLE)	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,629,000.00
97963	FHLB 7.75 (CALLABLE)	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,464,900.00
98031	FHLB 6.50 (CALLABLE)	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,450,675.00

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98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,450,675.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,448,200.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,379,825.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,379,825.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,339,900.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,365,300.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	47,322,400.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,464,480.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,691,850.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	23,619,175.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,992,285.05	23,850,475.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,075,025.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	23,876,475.00
104788	FHLMC 4.65 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	23,789,250.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	23,782,200.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	23,707,600.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	23,826,350.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,731,400.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/2022	25,000,000.00	25,000,000.00	23,820,275.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15,000,000.00	15,000,000.00	14,531,085.00
107615	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,532,650.00
107618	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,530,900.00
107620	FHLB 6.50 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,540,400.00
107632	FHLB 6.75 (CALLABLE	4.0000	05/01/2023	25,000,000.00	25,000,000.00	24,280,900.00
107642	FHLMC 6.75 (CALLABL	4.0000	05/01/2023	25,000,000.00	25,000,000.00	24,279,175.00
107695	FHLB 7.25 (CALLABLE	4.0000	05/02/2023	50,000,000.00	50,000,000.00	48,537,550.00
107725	FHLB 7.25 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	48,566,150.00
107800	FHLMC 7.75 (CALLABL	3.1250	04/26/2023	50,000,000.00	50,000,000.00	48,740,950.00
107911	FHLMC 8.00 (CALLABL	4.7500	05/23/2023	50,000,000.00	50,000,000.00	48,655,750.00
107977	FHLMC 8.00 (CALLABL	5.0000	05/23/2023	25,000,000.00	25,000,000.00	24,385,175.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	24,302,625.00
108824	FHLB 9.00 (CALLABLE	9.0000	09/27/2023	25,000,000.00	25,000,000.00	24,628,975.00
109032	FHLB 10.00 (CALLABL	10.0000	10/30/2023	25,000,000.00	25,000,000.00	25,028,650.00
MCPN TOTAL				1,975,000,000.00	1,974,992,285.05	1,934,698,365.00
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	47,938,400.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,702,575.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,592,150.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25,000,000.00	25,000,000.00	24,558,850.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50,000,000.00	50,000,000.00	47,988,950.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/2021	50,000,000.00	50,000,000.00	47,549,500.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50,000,000.00	50,000,000.00	47,409,250.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	23,995,175.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	23,884,325.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	23,885,625.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	23,816,700.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25,000,000.00	25,000,000.00	24,691,525.00
107574	FHLB 6.00 (CALLABLE	3.2500	04/26/2023	50,000,000.00	50,000,000.00	49,641,150.00
MCSA TOTAL				450,000,000.00	450,000,000.00	432,654,175.00

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108489	ATLANTIC ASSET SEC	2.3200	11/15/2018	8,612,000.00	8,604,230.06	8,603,818.60
108585	DANSKE CORP CP	2.2300	11/05/2018	50,000,000.00	49,987,611.11	49,984,271.00
108605	SHEFFIELD RECEIVABL	2.2700	11/01/2018	20,000,000.00	20,000,000.00	19,998,752.80
108606	DANSKE CORP CP	2.2300	11/02/2018	11,975,000.00	11,974,258.22	11,973,498.45
108607	SANTANDER UK PLC CP	2.2600	11/30/2018	6,710,000.00	6,697,784.07	6,697,195.11
108624	LA FAYETTE ASSET SE	2.2600	11/13/2018	6,806,000.00	6,800,872.81	6,800,408.67
108633	LA FAYETTE ASSET SE	2.2600	11/13/2018	5,244,000.00	5,240,049.52	5,239,691.90
108638	ATLANTIC ASSET SEC	2.2300	11/09/2018	21,433,000.00	21,422,378.76	21,420,943.94
108642	CANCARA ASSET SEC L	2.2500	11/07/2018	9,500,000.00	9,496,437.50	9,495,825.32
108669	SANTANDER UK PLC CP	2.2200	11/23/2018	25,000,000.00	24,966,083.33	24,963,950.75
108670	LA FAYETTE ASSET SE	2.2500	11/13/2018	6,531,000.00	6,526,101.75	6,525,634.59
108688	LA FAYETTE ASSET SE	2.2600	11/13/2018	15,005,000.00	14,993,696.23	14,992,672.94
108689	CAFCO LLC CP	2.2400	11/19/2018	4,655,000.00	4,649,786.40	4,649,312.47
108710	SHEFFIELD RECEIVABL	2.2300	11/15/2018	20,108,000.00	20,090,561.90	20,088,897.40
108718	THUNDER BAY FUNDING	2.1500	11/01/2018	5,386,000.00	5,386,000.00	5,385,664.13
108790	CAFCO LLC CP	2.2300	12/04/2018	13,539,000.00	13,511,324.03	13,509,385.74
108797	SHEFFIELD RECEIVABL	2.2300	12/03/2018	9,729,000.00	9,709,714.96	9,708,532.62
108804	MONT BLANC CAPITAL	2.2900	12/05/2018	5,675,000.00	5,662,726.24	5,662,188.69
108813	MONT BLANC CAPITAL	2.2900	12/05/2018	20,545,000.00	20,500,565.73	20,498,619.66
108821	SANTANDER UK PLC CP	2.1000	11/05/2018	18,748,000.00	18,743,625.47	18,742,349.54
108839	CAFCO LLC CP	2.2300	12/12/2018	5,532,000.00	5,517,950.26	5,516,846.03
108845	SANTANDER UK PLC CP	2.1100	11/09/2018	22,656,000.00	22,645,376.85	22,643,595.84
108853	SANTANDER UK PLC CP	2.1200	11/15/2018	50,000,000.00	49,958,777.78	49,953,791.50
108861	SANTANDER UK PLC CP	2.1100	11/14/2018	34,896,000.00	34,869,411.19	34,865,968.15
108862	CIESCO LLC CP	2.2500	12/10/2018	5,091,000.00	5,078,590.68	5,077,803.01
108867	SANTANDER UK PLC CP	2.1200	11/15/2018	21,890,000.00	21,871,952.91	21,869,769.92
108874	CAFCO LLC CP	2.2600	12/17/2018	5,578,000.00	5,561,891.98	5,560,777.14
108880	LA FAYETTE ASSET SE	2.1600	11/01/2018	12,983,000.00	12,983,000.00	12,982,190.38
108886	LA FAYETTE ASSET SE	2.1700	11/01/2018	20,406,000.00	20,406,000.00	20,404,727.48
108892	ATLANTIC ASSET SEC	2.3000	12/17/2018	5,450,000.00	5,433,983.05	5,432,873.54
108899	SHEFFIELD RECEIVABL	2.1800	11/09/2018	7,842,000.00	7,838,200.99	7,837,559.47
108903	SANTANDER UK PLC CP	2.1300	11/01/2018	50,000,000.00	50,000,000.00	49,997,012.50
108914	SANTANDER UK PLC CP	2.1400	11/15/2018	36,619,000.00	36,588,524.85	36,585,157.82
108923	SANTANDER UK PLC CP	2.1600	11/20/2018	12,744,000.00	12,729,471.84	12,728,126.58
108949	ATLANTIC ASSET SEC	2.1800	11/02/2018	45,618,000.00	45,615,237.58	45,612,386.25
108951	EMERSON ELECTRIC CO	2.1900	11/19/2018	6,541,000.00	6,533,837.61	6,533,204.96
108966	SHEFFIELD RECEIVABL	2.2000	11/01/2018	35,000,000.00	35,000,000.00	34,997,817.40
108971	SHEFFIELD RECEIVABL	2.2300	11/30/2018	31,559,000.00	31,502,307.76	31,498,775.01
108973	JUPITER SEC COMPANY	2.2500	11/05/2018	50,000,000.00	49,987,500.00	49,984,340.50
108974	SHEFFIELD RECEIVABL	2.2000	11/01/2018	50,000,000.00	50,000,000.00	49,996,882.00
108975	JUPITER SEC COMPANY	2.2600	11/01/2018	40,000,000.00	40,000,000.00	39,997,505.60
108976	LA FAYETTE ASSET SE	2.3200	12/03/2018	13,306,000.00	13,278,560.07	13,277,702.57
108983	OLD LINE FUNDING LL	2.2600	11/07/2018	50,000,000.00	49,981,166.67	49,978,028.00
108993	CRC FUNDING LLC CP	2.2300	11/09/2018	7,483,000.00	7,479,291.76	7,478,762.75
108999	AUTOBAHN FUNDING CO	2.2400	11/06/2018	25,000,000.00	24,992,222.22	24,990,591.75
109001	SHEFFIELD RECEIVABL	2.2800	11/05/2018	3,495,000.00	3,494,114.60	3,493,905.40
109003	SHEFFIELD RECEIVABL	2.2500	11/15/2018	26,829,000.00	26,805,524.63	26,803,512.45
109005	LA FAYETTE ASSET SE	2.2300	11/02/2018	30,000,000.00	29,998,141.67	29,996,255.10

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109007	REGENCY MARKETS NO.	2.2700	11/08/2018	50,000,000.00	49,977,930.56	49,974,866.50
109008	ATLANTIC ASSET SEC	2.2100	11/07/2018	41,396,000.00	41,380,752.47	41,377,969.56
109009	AUTOBAHN FUNDING CO	2.1900	11/01/2018	25,000,000.00	25,000,000.00	24,998,441.00
109010	AUTOBAHN FUNDING CO	2.2300	11/06/2018	50,000,000.00	49,984,513.89	49,981,183.50
109011	LA FAYETTE ASSET SE	2.2400	11/13/2018	38,450,000.00	38,421,290.67	38,418,412.17
109012	AUTOBAHN FUNDING CO	2.2400	11/08/2018	40,000,000.00	39,982,577.78	39,980,088.88
109013	TORONTO DOMINION BA	2.2800	12/10/2018	25,723,000.00	25,659,464.19	25,658,120.93
109014	ATLANTIC ASSET SEC	2.2100	11/05/2018	25,000,000.00	24,993,861.11	24,992,257.00
109015	AUTOBAHN FUNDING CO	2.2300	11/05/2018	25,000,000.00	24,993,805.56	24,992,170.25
109016	SHEFFIELD RECEIVABL	2.2500	11/09/2018	20,000,000.00	19,990,000.00	19,988,675.00
109017	SHEFFIELD RECEIVABL	2.2300	11/07/2018	50,000,000.00	49,981,416.67	49,978,028.00
109019	ATLANTIC ASSET SEC	2.2100	11/05/2018	25,000,000.00	24,993,861.11	24,992,257.00
109024	EXXON MOBIL CORP CP	2.1900	11/05/2018	50,000,000.00	49,987,833.33	49,984,930.50
109025	EXXON MOBIL CORP CP	2.1900	11/05/2018	50,000,000.00	49,987,833.33	49,984,930.50
109027	SHEFFIELD RECEIVABL	2.2500	11/09/2018	50,000,000.00	49,975,000.00	49,971,687.50
109028	REGENCY MARKETS NO.	2.2600	11/07/2018	50,000,000.00	49,981,166.67	49,978,028.00
109029	REGENCY MARKETS NO.	2.2600	11/07/2018	50,000,000.00	49,981,166.67	49,978,028.00
109030	REGENCY MARKETS NO.	2.2600	11/07/2018	32,210,000.00	32,197,867.57	32,195,845.64
109033	SHEFFIELD RECEIVABL	2.2500	11/15/2018	50,000,000.00	49,956,250.00	49,952,500.00
109034	AUTOBAHN FUNDING CO	2.2500	11/13/2018	50,000,000.00	49,962,500.00	49,958,923.50
109037	SHEFFIELD RECEIVABL	2.2500	11/15/2018	50,000,000.00	49,956,250.00	49,952,500.00
109038	EXXON MOBIL CORP CP	2.1900	11/06/2018	50,000,000.00	49,984,791.67	49,981,875.00
109039	NATIXIS NY BRANCH C	2.1800	11/01/2018	50,000,000.00	50,000,000.00	49,996,965.50
109040	AUTOBAHN FUNDING CO	2.2500	11/14/2018	50,000,000.00	49,959,375.00	49,955,705.50
109041	LA FAYETTE ASSET SE	2.2200	11/06/2018	25,000,000.00	24,992,291.67	24,990,591.75
109042	LA FAYETTE ASSET SE	2.2100	11/02/2018	25,000,000.00	24,998,465.28	24,996,879.25
109043	REGENCY MARKETS NO.	2.2700	11/07/2018	32,650,000.00	32,637,647.42	32,635,652.28
109044	SHEFFIELD RECEIVABL	2.2600	12/03/2018	25,644,000.00	25,592,484.05	25,590,051.44
109046	EMERSON ELECTRIC CO	2.2200	11/08/2018	25,000,000.00	24,989,208.33	24,987,594.50
109047	ATLANTIC ASSET SEC	2.2100	11/02/2018	25,000,000.00	24,998,465.28	24,996,923.50
109048	AUTOBAHN FUNDING CO	2.2300	11/01/2018	50,000,000.00	50,000,000.00	49,996,882.00
109049	AUTOBAHN FUNDING CO	2.2300	11/02/2018	40,000,000.00	39,997,522.22	39,995,006.80
109050	OLD LINE FUNDING LL	2.2500	11/14/2018	29,219,000.00	29,195,259.56	29,193,206.11
109051	REGENCY MARKETS NO.	2.2700	11/08/2018	9,442,000.00	9,437,832.41	9,437,253.79
109052	NATIXIS NY BRANCH C	2.3200	12/07/2018	18,469,000.00	18,426,151.92	18,426,556.21
109053	REGENCY MARKETS NO.	2.2600	11/15/2018	44,073,000.00	44,034,264.73	44,031,130.65
109054	ATLANTIC ASSET SEC	2.2800	11/15/2018	50,000,000.00	49,955,666.67	49,952,500.00
109055	SANTANDER UK PLC CP	2.3300	11/09/2018	36,900,000.00	36,880,894.00	36,879,797.25
109059	EXXON MOBIL CORP CP	2.2100	11/06/2018	25,000,000.00	24,992,326.39	24,990,937.50
109060	SHEFFIELD RECEIVABL	2.2600	12/03/2018	30,000,000.00	29,939,733.34	29,936,887.50
109061	NATIXIS NY BRANCH C	2.3000	12/07/2018	3,867,000.00	3,858,105.90	3,858,113.21
109062	ATLANTIC ASSET SEC	2.3100	11/20/2018	50,000,000.00	49,939,041.67	49,935,694.50
109063	ATLANTIC ASSET SEC	2.2300	11/09/2018	30,000,000.00	29,985,133.33	29,983,125.00
109064	SHEFFIELD RECEIVABL	2.2500	11/14/2018	50,000,000.00	49,959,375.00	49,955,705.50
109065	ATLANTIC ASSET SEC	2.2800	11/15/2018	28,000,000.00	27,975,173.33	27,973,400.00
109066	AUTOBAHN FUNDING CO	2.2600	11/13/2018	50,000,000.00	49,962,333.33	49,958,923.50
109067	SANTANDER UK PLC CP	2.3400	11/21/2018	50,000,000.00	49,935,000.00	49,934,462.50
109068	LA FAYETTE ASSET SE	2.2800	11/16/2018	25,000,000.00	24,976,250.00	24,974,644.50
109069	REGENCY MARKETS NO.	2.2800	11/16/2018	34,309,000.00	34,276,406.45	34,274,203.13

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109070	REGENCY MARKETS NO.	2.2800	11/16/2018	7,359,000.00	7,352,008.95	7,351,536.36
109074	ATLANTIC ASSET SEC	2.2800	11/20/2018	21,500,000.00	21,474,128.33	21,472,348.64
109075	SHEFFIELD RECEIVABL	2.2800	12/03/2018	50,000,000.00	49,898,666.67	49,894,812.50
109076	SHEFFIELD RECEIVABL	2.2500	11/19/2018	50,000,000.00	49,943,750.00	49,939,622.00
109077	AUTOBAHN FUNDING CO	2.2500	11/13/2018	25,000,000.00	24,981,250.00	24,979,461.75
109078	NATIXIS NY BRANCH C	2.3500	12/18/2018	16,364,000.00	16,313,794.34	16,314,340.66
109081	EXXON MOBIL CORP CP	2.2200	11/06/2018	50,000,000.00	49,984,583.33	49,981,875.00
109082	TORONTO DOMINION BA	2.2800	11/20/2018	50,000,000.00	49,939,833.33	49,938,833.50
109083	SHEFFIELD RECEIVABL	2.2700	11/20/2018	50,000,000.00	49,940,097.22	49,936,389.00
109084	SHEFFIELD RECEIVABL	2.2600	11/19/2018	50,000,000.00	49,943,500.00	49,939,622.00
109085	SHEFFIELD RECEIVABL	2.3700	12/17/2018	21,237,000.00	21,172,687.29	21,172,509.18
109088	AUTOBAHN FUNDING CO	2.2500	11/20/2018	20,000,000.00	19,976,250.00	19,974,555.60
109089	REGENCY MARKETS NO.	2.3000	11/19/2018	50,000,000.00	49,942,500.00	49,939,622.00
109091	SHEFFIELD RECEIVABL	2.2700	11/20/2018	50,000,000.00	49,940,097.22	49,936,389.00
109092	TORONTO DOMINION BA	2.2800	11/26/2018	50,000,000.00	49,920,833.34	49,920,086.00
109093	SHEFFIELD RECEIVABL	2.2700	11/19/2018	30,000,000.00	29,965,950.00	29,963,773.20
109094	ATLANTIC ASSET SEC	2.3000	11/07/2018	14,817,000.00	14,811,320.15	14,810,546.31
109095	ATLANTIC ASSET SEC	2.2900	11/21/2018	50,000,000.00	49,936,388.89	49,932,275.00
109096	ATLANTIC ASSET SEC	2.3000	11/07/2018	15,183,000.00	15,177,179.85	15,176,386.89
109097	ATLANTIC ASSET SEC	2.3000	11/20/2018	50,000,000.00	49,939,305.55	49,935,694.50
109098	AUTOBAHN FUNDING CO	2.2200	11/05/2018	50,000,000.00	49,987,666.67	49,984,340.50
109099	AUTOBAHN FUNDING CO	2.2400	11/14/2018	50,000,000.00	49,959,555.55	49,955,705.50
109100	AUTOBAHN FUNDING CO	2.2600	11/26/2018	40,000,000.00	39,937,222.22	39,933,497.60
109101	ATLANTIC ASSET SEC	2.3200	11/20/2018	50,000,000.00	49,938,777.78	49,935,694.50
109102	TORONTO DOMINION BA	2.2800	11/26/2018	25,000,000.00	24,960,416.66	24,960,043.00
109103	LA FAYETTE ASSET SE	2.4300	01/07/2019	14,714,000.00	14,647,455.94	14,646,657.26
109105	REGENCY MARKETS NO.	2.2500	11/09/2018	32,786,000.00	32,769,607.00	32,767,434.93
109106	ATLANTIC ASSET SEC	2.3300	11/20/2018	50,000,000.00	49,938,513.89	49,935,694.50
109108	TORONTO DOMINION BA	2.2800	11/30/2018	50,000,000.00	49,908,166.67	49,907,500.00
109109	ATLANTIC ASSET SEC	2.3000	11/30/2018	50,000,000.00	49,907,361.11	49,900,833.50
109111	ATLANTIC ASSET SEC	2.3200	11/21/2018	50,000,000.00	49,935,555.56	49,932,275.00
109112	CANCARA ASSET SEC L	2.3200	12/20/2018	40,000,000.00	39,873,688.89	39,868,166.80
109113	ATLANTIC ASSET SEC	2.3300	11/20/2018	45,000,000.00	44,944,662.50	44,942,125.05
109114	CAFCO LLC CP	2.4300	01/11/2019	2,439,000.00	2,427,311.09	2,426,922.07
109116	AUTOBAHN FUNDING CO	2.2700	12/03/2018	30,000,000.00	29,939,466.66	29,936,282.40
109117	TORONTO DOMINION BA	2.2800	11/30/2018	50,000,000.00	49,908,166.66	49,907,500.00
109119	NATIXIS NY BRANCH C	2.3200	12/03/2018	21,500,000.00	21,455,662.22	21,456,227.72
109120	ATLANTIC ASSET SEC	2.3300	11/20/2018	31,309,000.00	31,270,498.63	31,268,733.18
109122	OLD LINE FUNDING LL	2.4500	01/16/2019	30,000,000.00	29,844,833.33	29,841,123.30
109123	CRC FUNDING LLC CP	2.5200	01/22/2019	25,225,000.00	25,080,208.50	25,076,756.21
109124	OLD LINE FUNDING LL	2.2500	11/09/2018	25,000,000.00	24,987,500.00	24,985,843.75
109125	SANTANDER UK PLC CP	2.2700	11/09/2018	50,000,000.00	49,974,777.78	49,972,625.00
109126	REGENCY MARKETS NO.	2.3000	11/26/2018	38,263,000.00	38,201,885.48	38,199,385.47
109128	THUNDER BAY FUNDING	2.5300	01/17/2019	4,100,000.00	4,077,813.30	4,078,324.65
109129	ATLANTIC ASSET SEC	2.3700	12/17/2018	10,199,000.00	10,168,114.03	10,166,949.95
109130	ATLANTIC ASSET SEC	2.3700	12/17/2018	3,186,000.00	3,176,351.73	3,175,988.09
109131	OLD LINE FUNDING LL	2.4600	01/11/2019	50,000,000.00	49,757,416.67	49,755,200.00
109132	REGENCY MARKETS NO.	2.2600	11/08/2018	36,000,000.00	35,984,180.00	35,981,903.88
109133	AUTOBAHN FUNDING CO	2.2000	11/02/2018	34,000,000.00	33,997,922.22	33,995,755.78

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109134	EXXON MOBIL CORP CP	2.2300	11/16/2018	50,000,000.00	49,953,541.66	49,950,622.00
109135	CRC FUNDING LLC CP	2.5000	01/18/2019	50,000,000.00	49,729,166.66	49,723,609.50
109136	CIESCO LLC CP	2.5200	01/14/2019	45,179,000.00	44,944,972.78	44,947,457.63
109138	REGENCY MARKETS NO.	2.3500	12/20/2018	12,900,000.00	12,858,737.92	12,857,770.43
109139	SANTANDER UK PLC CP	2.2800	11/09/2018	50,000,000.00	49,974,666.67	49,972,625.00
109140	SANTANDER UK PLC CP	2.2800	11/09/2018	20,000,000.00	19,989,866.67	19,989,050.00
109141	NATIXIS NY BRANCH C	2.3000	12/21/2018	50,000,000.00	49,840,277.78	49,838,004.00
109142	OLD LINE FUNDING LL	2.4700	01/16/2019	50,000,000.00	49,739,277.77	49,735,205.50
109143	CANCARA ASSET SEC L	2.3300	12/13/2018	11,469,000.00	11,437,823.44	11,436,944.15
109153	OLD LINE FUNDING LL	2.4700	01/18/2019	50,000,000.00	49,732,416.67	49,727,011.00
109159	ATLANTIC ASSET SEC	2.3300	11/21/2018	22,500,000.00	22,470,875.00	22,469,523.75
109160	OLD LINE FUNDING LL	2.3400	12/14/2018	25,077,000.00	25,006,909.79	25,005,187.75
109161	TORONTO DOMINION BA	2.4800	01/07/2019	35,000,000.00	34,838,455.55	34,842,457.30
109162	ATLANTIC ASSET SEC	2.3000	12/03/2018	50,000,000.00	49,897,777.77	49,890,687.50
109164	ATLANTIC ASSET SEC	2.3100	12/04/2018	50,000,000.00	49,894,125.00	49,887,280.50
109166	CANCARA ASSET SEC L	2.3300	12/13/2018	14,031,000.00	13,992,859.06	13,991,783.36
109167	COCA COLA CO CP	2.3300	01/09/2019	4,309,000.00	4,289,756.72	4,289,226.47
109168	HSBC USA INC CP	2.2950	12/03/2018	50,000,000.00	49,898,000.00	49,893,300.00
109169	HSBC USA INC CP	2.2950	12/03/2018	50,000,000.00	49,898,000.00	49,893,300.00
109170	OLD LINE FUNDING LL	2.4700	01/08/2019	23,900,000.00	23,788,493.22	23,788,639.86
109171	SHEFFIELD RECEIVABL	2.2800	12/04/2018	50,000,000.00	49,895,500.00	49,891,530.50
109172	ATLANTIC ASSET SEC	2.3100	12/04/2018	35,000,000.00	34,925,887.50	34,921,096.35
109173	ATLANTIC ASSET SEC	2.4100	01/02/2019	50,000,000.00	49,792,472.22	49,786,412.50
109175	SHEFFIELD RECEIVABL	2.2800	12/03/2018	40,000,000.00	39,918,933.34	39,915,850.00
109176	JUPITER SEC COMPANY	2.6100	02/13/2019	13,241,000.00	13,141,162.86	13,141,747.71
109180	LA FAYETTE ASSET SE	2.2800	11/26/2018	50,000,000.00	49,920,833.34	49,916,944.45
109181	LA FAYETTE ASSET SE	2.2900	12/03/2018	25,000,000.00	24,949,111.11	24,946,833.33
109182	HSBC USA INC CP	2.3000	12/20/2018	50,000,000.00	49,843,472.22	49,835,208.50
109183	HSBC USA INC CP	2.3400	12/31/2018	50,000,000.00	49,805,000.00	49,794,972.20
109184	LA FAYETTE ASSET SE	2.3000	11/30/2018	50,000,000.00	49,907,361.11	49,903,750.00
109185	CRC FUNDING LLC CP	2.6200	02/25/2019	31,879,000.00	31,609,870.40	31,606,825.07
CPD TOTAL				5,671,737,000.00	5,663,739,873.00	5,663,345,020.21
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,978,370.10	24,651,483.75
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,325,299.65	19,216,753.70
BNOT3 TOTAL				44,660,000.00	44,303,669.75	43,868,237.45
108008	TOYOTA MOTOR CREDIT	2.3738	05/15/2019	40,000,000.00	40,000,000.00	40,004,135.20
CNFL TOTAL				40,000,000.00	40,000,000.00	40,004,135.20
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,984,881.95	49,979,680.50
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,984,881.95	49,979,680.50
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,845,781.25	49,806,515.50
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,845,781.25	49,806,515.50
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,669,444.44	49,620,067.50
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,669,444.44	49,620,067.50
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,676,881.94	49,620,067.50
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,676,881.94	49,620,067.50
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,676,881.94	49,620,067.50

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107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,676,881.94	49,620,067.50
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,280,531.24	49,209,948.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,280,531.24	49,209,948.00
108926	UST BILL	2.1150	12/20/2018	50,000,000.00	49,856,062.50	49,853,680.50
108927	UST BILL	2.1150	12/20/2018	50,000,000.00	49,856,062.50	49,853,680.50
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,532,458.33	49,519,442.50
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,532,458.33	49,519,442.50
109144	UST BILL	2.2700	01/24/2019	50,000,000.00	49,735,166.66	49,736,771.00
109145	UST BILL	2.2700	01/24/2019	50,000,000.00	49,735,166.66	49,736,771.00
109146	UST BILL	2.1550	12/18/2018	50,000,000.00	49,859,326.39	49,860,305.50
109147	UST BILL	2.1550	12/18/2018	50,000,000.00	49,859,326.39	49,860,305.50
109155	UST BILL	2.1400	12/20/2018	50,000,000.00	49,854,361.11	49,853,680.50
109156	UST BILL	2.1400	12/20/2018	50,000,000.00	49,854,361.11	49,853,680.50
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	48,789,019.44	48,770,321.00
US TBILLS TOTAL				1,150,000,000.00	1,142,732,574.94	1,142,130,774.00
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	50,143,685.50
107422	NORDEA BANK AB NY F	2.7810	03/27/2020	50,000,000.00	50,000,000.00	50,143,685.50
CDS-FR TOTAL				100,000,000.00	100,000,000.00	100,287,371.00
109118	MUFG UNION BANK NA	2.0600	10/15/2018	50,000,000.00	50,000,000.00	49,996,851.50
109151	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	49,997,454.00
109152	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	49,997,454.00
109163	MUFG UNION BANK NA	2.0600	10/22/2018	50,000,000.00	50,000,000.00	49,999,230.00
NEG CDS TOTAL				200,000,000.00	200,000,000.00	199,990,989.50
106315	WESTPAC BANKING COR	1.8600	11/29/2018	50,000,000.00	50,000,381.73	49,984,426.00
106357	WESTPAC BANKING COR	1.8800	12/03/2018	50,000,000.00	50,000,436.13	49,982,491.00
108588	SVENSKA HANDELSBANK	2.2200	11/01/2018	50,000,000.00	50,000,000.00	50,000,009.70
108589	SVENSKA HANDELSBANK	2.2200	11/01/2018	50,000,000.00	50,000,000.00	50,000,009.70
108628	BARCLAYS BANK PLC N	2.3000	11/01/2018	50,000,000.00	50,000,000.00	50,000,121.50
108675	CREDIT AGRICOLE CIB	2.2300	11/23/2018	50,000,000.00	50,000,303.59	50,001,145.50
108859	TORONTO DOMINION BA	2.1600	11/15/2018	50,000,000.00	50,000,387.41	49,999,033.00
108889	TORONTO DOMINION BA	2.3000	12/20/2018	50,000,000.00	50,000,676.59	49,998,184.50
108978	TORONTO DOMINION BA	2.2500	12/03/2018	50,000,000.00	50,000,442.74	50,000,501.00
108987	BANK OF MONTREAL CH	2.2000	11/05/2018	50,000,000.00	50,000,055.44	49,999,939.00
108992	DNB BANK ASA NY CD	2.2000	11/05/2018	50,000,000.00	50,000,000.00	50,000,058.00
109000	CREDIT AGRICOLE CIB	2.2500	12/03/2018	50,000,000.00	50,000,442.82	50,001,848.50
109004	TORONTO DOMINIION BA	2.3000	12/03/2018	50,000,000.00	50,000,000.00	50,002,803.50
109021	DNB BANK ASA NY CD	2.2000	11/09/2018	50,000,000.00	50,000,000.00	50,000,027.50
109071	TORONTO DOMINION BA	2.3200	12/20/2018	50,000,000.00	50,000,000.00	49,999,855.00
109079	SOCIETE GENERALE NY	2.3000	12/20/2018	50,000,000.00	50,000,677.88	49,999,670.00
109090	BARCLAYS BANK PLC N	2.3000	12/20/2018	50,000,000.00	50,000,000.00	49,998,492.50
109107	SVENSKA HANDELSBANK	2.2200	11/30/2018	50,000,000.00	50,000,000.00	50,000,370.50

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109110	BARCLAYS BANK PLC N	2.2600	11/30/2018	50,000,000.00	50,000,000.00	49,999,953.00
109121	DNB BANK ASA NY CD	2.2200	11/26/2018	50,000,000.00	50,000,000.00	49,999,857.00
109127	BANK OF MONTREAL CH	2.4700	01/18/2019	50,000,000.00	50,000,000.00	50,002,618.50
109137	DNB BANK ASA NY CD	2.2200	11/30/2018	50,000,000.00	50,000,000.00	49,999,555.50
109150	BANK OF MONTREAL CH	2.5000	01/24/2019	50,000,000.00	50,000,000.00	50,002,894.00
109165	BANK OF MONTREAL CH	2.5000	01/31/2019	50,000,000.00	50,001,255.72	49,999,829.00
YANKEE CDS TOTAL				1,200,000,000.00	1,200,005,060.05	1,199,973,693.40
NTRD TOTAL				27,640,580,000.00	27,618,967,742.14	27,157,320,371.37
NTRD HISTORICAL					27,596,484,930.66	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,963,414.62	24,785,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				25,000,000.00	24,963,414.62	24,785,750.00
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,963,181.04	47,628,906.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,628,615.20	47,490,234.50
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,542,602.47	47,490,234.50
UST NOTE TOTAL				150,000,000.00	149,134,398.71	142,609,375.00
TRADE TOTAL				175,000,000.00	174,097,813.33	167,395,125.00
TRADE HISTORICAL					173,490,921.88	
PSI TOTAL				27,815,580,000.00	27,793,065,555.47	27,324,715,496.37
PSI HISTORICAL TOTAL					27,769,975,852.54	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>AVCCD-ANTELOPE VALLEY CCD</u>						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,339,115.00
FHLB				15,000,000.00	15,000,000.00	14,339,115.00
AVCCD TOTAL				15,000,000.00	15,000,000.00	14,339,115.00
<u>EL SEGUNDO UNIFIED SCHOOL DIST.</u>						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,292,622.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,155,017.00
FFCB TOTAL				16,000,000.00	16,000,000.00	14,447,639.00
ESUSD TOTAL				16,000,000.00	16,000,000.00	14,447,639.00
<u>GF-GENERAL FUND</u>						
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
<u>PHHPA-PH HABITAT PRESERVATION AU</u>						
100748	FFCB 3.00 (CALLABLE)	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,543,625.00
101632	FFCB 3.00 (CALLABLE)	3.0000	04/21/2033	500,000.00	500,000.00	448,947.50
102153	FFCB 2.70 (CALLABLE)	2.7000	07/21/2036	1,500,000.00	1,493,355.25	1,240,977.00
FFCB TOTAL				7,000,000.00	6,993,355.25	6,233,549.50
101370	FHLB 3.125 (CALLABL)	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,399,045.00
101841	FHLB 3.00 (CALLABLE)	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,449,024.00
102043	FHLB 2.875 (CALLABL)	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,452,350.00
102496	FHLB 2.82 (CALLABLE)	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,743,753.00
FHLB TOTAL				21,200,000.00	21,200,000.00	18,044,172.00
102369	FHLMC 2.75 (CALLABL)	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,404,831.70
FHLM TOTAL				3,976,000.00	3,976,000.00	3,404,831.70
PHHPA TOTAL				32,176,000.00	32,169,355.25	27,682,553.20
<u>SANIT-SANITATION DISTRICT</u>						
102192	FHLB 1.50 (CALLABLE)	1.5000	07/27/2021	600,000.00	599,835.86	577,147.20
FHLB TOTAL				600,000.00	599,835.86	577,147.20
102191	FNMA 1.52 (CALLABLE)	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,726,746.40
FNMA TOTAL				3,900,000.00	3,900,000.00	3,726,746.40
SANITATION DISTRICT TOTAL				4,500,000.00	4,499,835.86	4,303,893.60
<u>SCP61-SCAQMD-GENERAL FUND</u>						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,994,446.10
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,994,446.10
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,980,095.00
YANKEE CDS TOTAL				5,000,000.00	5,000,000.00	4,980,095.00
SCP61-SCAQMD TOTAL				15,000,000.00	15,000,000.00	14,974,541.10
<u>SCP66-SCAQMD-CMP SPE REV FD</u>						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,960,190.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,960,190.00
SCP66-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,960,190.00
<u>SCP6F-SCAQMD-MOBILE SOURCE AIR</u>						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,994,446.10
NEG CDS TOTAL				10,000,000.00	10,000,000.00	9,994,446.10
SCP6F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,994,446.10

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
<u>SCP6U-SCAQMD-FD 58 MITIGATION FE</u>						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,997,223.05
NEG CDS TOTAL				5,000,000.00	5,000,000.00	4,997,223.05
SCP6U-SCAQMD TOTAL				5,000,000.00	5,000,000.00	4,997,223.05
<u>SCU5F-SCAQMD-CLEAN FUEL PROGRAM</u>						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,960,190.00
YANKEE CDS TOTAL				10,000,000.00	10,000,000.00	9,960,190.00
SCU5F-SCAQMD TOTAL				10,000,000.00	10,000,000.00	9,960,190.00
<u>SCAQM-SOUTH COAST AIR QUALITY MG</u>						
106824	S OF C LAIF	0.0000	12/31/2018	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
<u>SLIM-SCHOOLS LINKED INSURANCE MG</u>						
106825	S OF C LAIF	0.0000	12/31/2018	3,277,771.70	3,277,771.70	3,277,771.70
SLIM TOTAL				3,277,771.70	3,277,771.70	3,277,771.70
<u>WASIA-WHITTIER AREA SCHOOLS INS</u>						
106826	S OF C LAIF	0.0000	12/31/2018	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	163,365,481.06	156,356,081.00
SPI HISTORICAL TOTAL				<u>163,364,489.95</u>		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,602,208.08
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	305,232.13
05/17/00	C.I. 2658M	<u>446,771.12</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$39,356,172.48</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 10/31/2018
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	6,361,128.79
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,020,523.51
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	330,429,275.48
02/09/93	DISNEY PROJECT 1993	7,544,119.77
03/21/12	DISNEY PROJECT, 2012	4,224,429.29
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,996,293.42
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>22,813,728.58</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$426,399,590.95</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,247,232.66
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,119,252.92
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	<u>2,671,413.23</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$23,037,898.81</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,521.20
	TREASURER TOTAL	<u><u>\$303,521.20</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - PSI Non-Trading
 As of 10/31/18
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.37	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 10/31/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 10/31/18
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,500,005,060.05	70.00	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	5,663,739,873.00	23.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,142,732,574.94	105.00	DAYS	149,134,398.71	1,045.00	DAYS
AGENCIES	19,203,186,564.40	909.00	DAYS	24,963,414.62	501.00	DAYS
MUNICIPALS	25,000,000.00	535.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,303,669.75	396.00	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	\$27,618,967,742.14	646.00	DAYS	\$174,097,813.33	967.00	DAYS

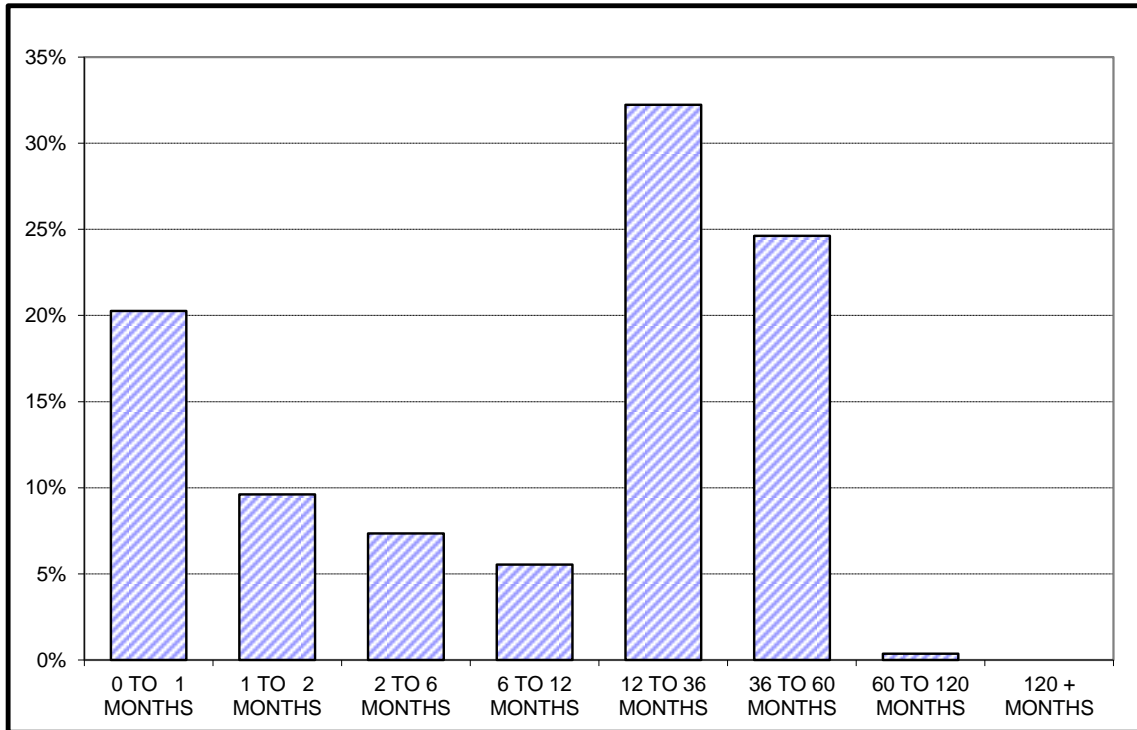
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 10/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	11/01/18-11/30/18	\$5,634,461,526.19	20.27
1 TO 2 MONTHS	12/01/18-12/31/18	\$2,670,474,130.30	9.61
2 TO 3 MONTHS	01/01/19-01/31/19	\$1,406,372,799.50	5.06
3 TO 4 MONTHS	02/01/19-02/28/19	\$392,791,987.72	1.41
4 TO 5 MONTHS	03/01/19-03/31/19	\$124,064,916.66	0.45
5 TO 6 MONTHS	04/01/19-04/30/19	\$115,805,140.05	0.42
6 TO 12 MONTHS	05/01/19-10/31/19	\$1,540,054,011.60	5.54
12 TO 24 MONTHS	11/01/19-10/31/20	\$3,751,478,412.59	13.50
24 TO 36 MONTHS	11/01/20-10/31/21	\$5,208,709,572.10	18.74
36 TO 48 MONTHS	11/01/21-10/31/22	\$3,123,989,333.87	11.24
48 TO 60 MONTHS	11/01/22-10/31/23	\$3,721,741,558.57	13.39
60 TO 120 MONTHS	11/01/23-10/31/28	\$103,122,166.32	0.37
120 TO *** MONTHS	11/01/28-	\$0.00	0.00
Portfolio Total:		\$27,793,065,555.47	100.00
AVCCD			
36 TO 48 MONTHS	11/01/21-10/31/22	\$15,000,000.00	100.00
Portfolio Total:		\$15,000,000.00	
ESUSD			
120+ MONTHS	11/01/28-	\$16,000,000.00	100.00
Portfolio Total:		\$16,000,000.00	
GF			
60 TO 120 MONTHS	11/01/23-10/31/28	\$4,045,000.00	100.00
Portfolio Total:		\$4,045,000.00	
PHHPA			
120+ MONTHS	11/01/28-	\$32,169,355.25	100.00
Portfolio Total:		\$32,169,355.25	
SANIT			
24 TO 36 MONTHS	11/01/20-10/31/21	\$4,499,835.86	100.00
Portfolio Total:		\$4,499,835.86	
SCAQM			
1 TO 2 MONTHS	12/01/18-12/31/18	\$38,333,921.23	100.00
Portfolio Total:		\$38,333,921.23	
SCP61			
1 TO 2 MONTHS	12/01/18-12/31/18	\$10,000,000.00	66.67
6 TO 12 MONTHS	05/01/19-10/31/19	\$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 10/31/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	05/01/19-10/31/19	<u>\$10,000,000.00</u>	100.00
Portfolio Total:		\$10,000,000.00	
SCP6F			
1 TO 2 MONTHS	12/01/18-12/31/18	<u>\$10,000,000.00</u>	100.00
Portfolio Total:		\$10,000,000.00	
SCP6U			
1 TO 2 MONTHS	12/01/18-12/31/18	<u>\$5,000,000.00</u>	100.00
Portfolio Total:		\$5,000,000.00	
SCU5F			
6 TO 12 MONTHS	05/01/19-10/31/19	<u>\$10,000,000.00</u>	100.00
Portfolio Total:		\$10,000,000.00	
SLIM			
1 TO 2 MONTHS	12/01/18-12/31/18	<u>\$3,277,771.70</u>	100.00
Portfolio Total:		\$3,277,771.70	
WASIA			
1 TO 2 MONTHS	12/01/18-12/31/18	<u>\$39,597.02</u>	100.00
Portfolio Total:		\$39,597.02	

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
0 TO 1 MONTHS	\$ 5,634,462	20.27%
1 TO 2 MONTHS	2,670,474	9.61%
2 TO 6 MONTHS	2,039,035	7.34%
6 TO 12 MONTHS	1,540,054	5.54%
12 TO 36 MONTHS	8,960,188	32.24%
36 TO 60 MONTHS	6,845,731	24.63%
60 TO 120 MONTHS	103,122	0.37%
120 + MONTHS	-	0.00%
	<u>\$ 27,793,066</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 10/31/18
ATTACHMENT XVII

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



POOLED MONEY INVESTMENT ACCOUNT

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

	September 2018	September 2017	Change
Average Daily Portfolio (\$)	88,285,270	75,277,803	+13,007,467
Accrued Earnings (\$)	149,731	68,766	+80,965
Effective Yield (%)	2.063	1.111	+0.952
Average Life-Month End (In Days)	193	190	+3
Total Security Transactions			
Amount (\$)	24,800,588	33,922,744	-9,122,156
Number	498	680	-182
Total Time Deposit Transactions			
Amount (\$)	1,397,500	1,615,000	-217,500
Number	67	78	-11
Average Workday Investment Activity (\$)	1,378,847	1,776,887	-398,040
Prescribed Demand Account Balances For Services (\$)	282,400	449,300	-166,900



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

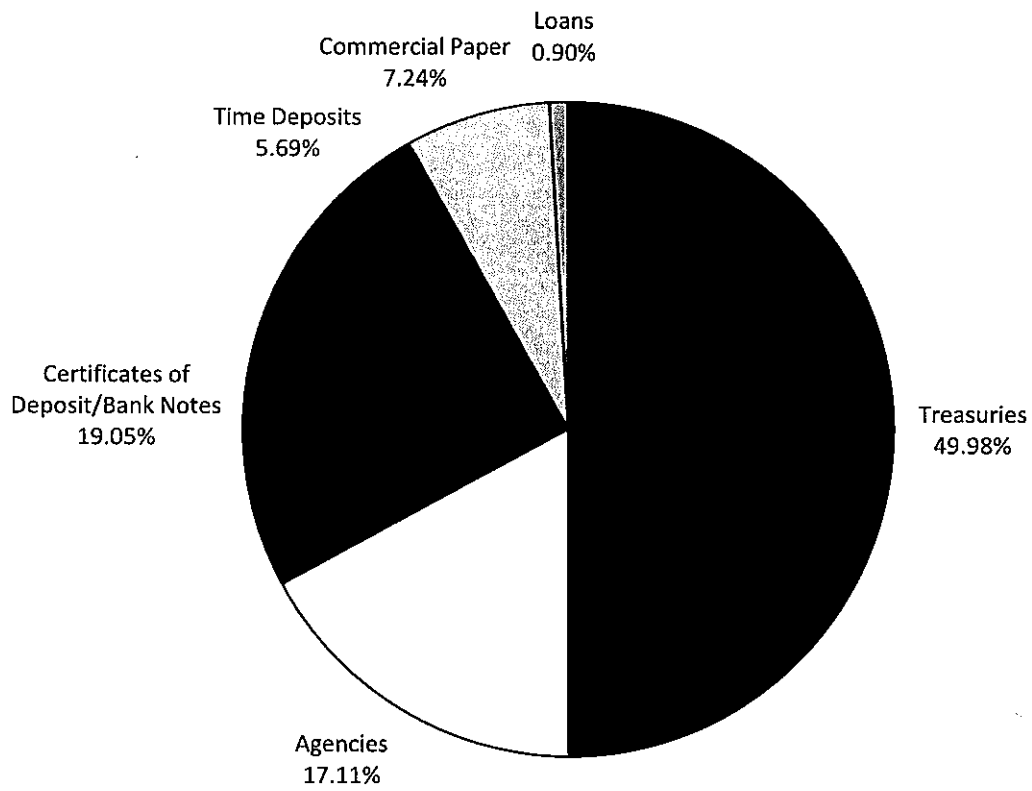
(Dollars In Thousands)

September 30, 2018

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	16,170,834	18.31	+0.79
Bonds	0	0.00	0
Notes	27,968,821	31.67	+1.28
Strips	0	0.00	0
Total Government	<u>44,139,655</u>	<u>49.98</u>	<u>+2.07</u>
Agency Debentures	3,767,058	4.26	+0.18
Certificates of Deposit	15,825,000	17.92	-1.02
Bank Notes	1,000,000	1.13	+0.09
Repurchases	0	0.00	0
Agency Discount Notes	11,141,336	12.62	-0.89
Time Deposits	5,022,740	5.69	-0.18
GNMAs	0	0.00	0
Commercial Paper	6,396,625	7.24	-0.23
Remics	27,051	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	790,994	0.90	-0.02
GF Loans	0	0.00	0
Other	200,000	0.23	0
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>88,310,459</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>SEPTEMBER 2018</u>		<u>AUGUST 2018</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	498	24,800,588	547	27,269,785
Other	13	1,096,042	13	591,514
Time Deposits	67	1,397,500	91	1,872,480
Total	<u>578</u>	<u>27,294,130</u>	<u>651</u>	<u>29,733,779</u>
PMIA Monthly Average Effective Yield (%)		2.063		1.998
Year to Date Yield Last Day of Month (%)		2.001		1.971

Pooled Money Investment Account Portfolio Composition \$88.3 billion 09/30/18



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 (%)
09/04/18 REDEMPTIONS									
	CD	BOWEST	2.310	09/04/18	2.310	50,000	97	311,208.33	2.342
	CD	BOWEST	2.310	09/04/18	2.310	50,000	97	311,208.33	2.342
	CP	MIZUHO NY		09/04/18	2.280	50,000	96	304,000.00	2.326
	CP	MIZUHO NY		09/04/18	2.280	50,000	96	304,000.00	2.326
	CP	TD USA		09/04/18	2.210	50,000	103	316,152.78	2.255
	CP	TD USA		09/04/18	2.210	50,000	103	316,152.78	2.255
	DN	FNMA		09/04/18	1.850	50,000	61	156,736.11	1.882
	DN	FNMA		09/04/18	1.850	50,000	61	156,736.11	1.882
	DN	FHLB		09/04/18	1.860	50,000	126	325,500.00	1.898
	DN	FHLB		09/04/18	1.860	50,000	126	325,500.00	1.898
	DN	IBRD		09/04/18	1.890	50,000	131	343,875.00	1.930
	DN	IBRD		09/04/18	1.890	50,000	131	343,875.00	1.930
	DN	FHLB		09/04/18	1.820	50,000	162	409,500.00	1.861
	DN	FHLB		09/04/18	1.820	50,000	162	409,500.00	1.861
	DN	FHLB		09/04/18	1.730	50,000	180	432,500.00	1.769
	DN	FHLB		09/04/18	1.730	50,000	180	432,500.00	1.769
	DN	FHLB		09/04/18	1.750	50,000	180	437,500.00	1.790
	DN	FHLB		09/04/18	1.750	50,000	180	437,500.00	1.790
	DN	FHLMC		09/04/18	1.730	50,000	195	468,541.67	1.771
	DN	FHLMC		09/04/18	1.730	50,000	195	468,541.67	1.771
	DN	FHLMC		09/04/18	1.730	50,000	195	468,541.67	1.771
	DN	FHLMC		09/04/18	1.730	50,000	195	468,541.67	1.771
	DN	FHLMC		09/04/18	1.510	50,000	244	511,722.22	1.547
	DN	FHLMC		09/04/18	1.510	50,000	244	511,722.22	1.547
	DN	FHLMC		09/04/18	1.260	50,000	341	596,750.00	1.293
	DN	FHLMC		09/04/18	1.260	50,000	341	596,750.00	1.293
	YCD	KBC	2.000	09/04/18	2.000	50,000	34	94,444.44	2.028
	YCD	KBC	2.000	09/04/18	2.000	50,000	34	94,444.44	2.028
	YCD	FORTIS	2.240	09/04/18	2.240	50,000	89	276,888.89	2.271
	YCD	FORTIS	2.240	09/04/18	2.240	50,000	89	276,888.89	2.271
	YCD	LLOYDS	2.320	09/04/18	2.320	50,000	139	447,888.89	2.352
	YCD	LLOYDS	2.320	09/04/18	2.320	50,000	139	447,888.89	2.352
	YCD	SWEDBANK	2.290	09/04/18	2.290	50,000	144	458,000.00	2.322
	YCD	SWEDBANK	2.290	09/04/18	2.290	50,000	144	458,000.00	2.322
	YCD	RABOBANK	2.250	09/04/18	2.250	50,000	173	540,625.00	2.281
	YCD	RABOBANK	2.250	09/04/18	2.250	50,000	173	540,625.00	2.281
	YCD	WESTPAC	1.560	09/04/18	1.560	50,000	354	767,000.00	1.582
	YCD	WESTPAC	1.560	09/04/18	1.560	50,000	354	767,000.00	1.582

09/04/18 PURCHASES

CP	GE CO			10/01/18	2.010	50,000			
CP	GE CO			10/01/18	2.010	50,000			
CP	NISSAN			11/05/18	2.030	50,000			
CP	LIBERTY			12/10/18	2.270	50,000			
CP	LIBERTY			12/10/18	2.270	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/05/18 NO REDEMPTIONS									
09/05/18 PURCHASES									
	CP	GE CO		09/26/18	1.990	50,000			
	CP	GE CO		09/26/18	1.990	50,000			
	CP	RABO NY		09/27/18	1.920	50,000			
	CP	TD USA		12/04/18	2.240	50,000			
	CP	TD USA		12/04/18	2.240	50,000			
	TR	BILL		08/15/19	2.396	50,000			
	TR	BILL		08/15/19	2.396	50,000			
	YCD	NORDEA AB	2.230	12/21/18	2.230	50,000			
	YCD	NORDEA AB	2.230	12/21/18	2.230	50,000			
	YCD	RABOBANK	2.500	04/02/19	2.500	50,000			
	YCD	RABOBANK	2.500	04/02/19	2.500	50,000			
09/06/18 REDEMPTIONS									
	CP	MUFG BK		09/06/18	1.940	50,000	8	21,555.56	1.968
	CP	MUFG BK		09/06/18	1.940	50,000	8	21,555.56	1.968
09/06/18 PURCHASES									
	CP	RABO NY		09/14/18	1.910	50,000			
	CP	RABO NY		09/14/18	1.910	50,000			
	CP	MUFG BK		09/26/18	2.030	50,000			
	CP	MUFG BK		09/26/18	2.030	50,000			
	CP	MIZUHO NY		11/05/18	2.070	50,000			
	CP	MIZUHO NY		11/05/18	2.070	50,000			
	CP	CR AG NY		12/10/18	2.240	50,000			
	CP	CR AG NY		12/10/18	2.240	50,000			
	CP	SOC GEN NY		12/12/18	2.220	50,000			
	CP	SOC GEN NY		12/12/18	2.220	50,000			
	CP	LIBERTY		01/09/19	2.320	50,000			
	DN	FHLB		05/01/19	2.210	50,000			
	DN	FHLB		05/01/19	2.210	50,000			
	TR	NOTE	2.625	08/31/20	2.645	50,000			
	TR	NOTE	2.625	08/31/20	2.645	50,000			
09/07/18 REDEMPTIONS									
	CP	BNP NY		09/07/18	2.240	50,000	93	289,333.33	2.284
	CP	BNP NY		09/07/18	2.240	50,000	93	289,333.33	2.284
	CP	SOC GEN NY		09/07/18	2.250	50,000	95	296,875.00	2.295
	CP	SOC GEN NY		09/07/18	2.250	50,000	95	296,875.00	2.295
	YCD	SE BANKEN	2.000	09/07/18	2.000	50,000	67	186,111.11	2.028
	YCD	SE BANKEN	2.000	09/07/18	2.000	50,000	67	186,111.11	2.028

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/07/18 PURCHASES									
	CP	MUFG BK		10/01/18	2.040	50,000			
	CP	MUFG BK		10/01/18	2.040	50,000			
	CP	GE CO		10/23/18	2.080	50,000			
	DEB	FHLB	2.625	10/01/20	2.733	50,000			
	DEB	FHLB	2.625	10/01/20	2.733	50,000			
	DEB	FHLB	2.625	10/01/20	2.700	50,000			
	DN	FHLB		10/18/18	2.015	50,000			
	DN	FHLB		10/18/18	2.015	50,000			
	TR	NOTE	2.625	08/31/20	2.698	50,000			
	TR	NOTE	2.625	08/31/20	2.698	50,000			
	TR	NOTE	2.625	08/31/20	2.698	50,000			
	TR	NOTE	2.625	08/31/20	2.698	50,000			
09/10/18 NO REDEMPTIONS									
09/10/18 PURCHASES									
	CP	RABO NY		09/28/18	1.920	50,000			
	DEB	FHLB	2.625	10/01/20	2.753	25,000			
	DEB	FHLB	2.625	10/01/20	2.753	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
	TR	NOTE	2.625	08/31/20	2.707	50,000			
09/11/18 SALES									
	TR	NOTE	0.750	09/30/18		50,000	452	753,201.85	1.224
	TR	NOTE	0.750	09/30/18		50,000	452	753,201.85	1.224
	TR	NOTE	0.750	09/30/18		50,000	452	753,201.85	1.224
	TR	NOTE	0.750	09/30/18		50,000	452	753,201.85	1.224
09/11/18 REDEMPTIONS									
	YCD	KBC	2.000	09/11/18	2.000	50,000	35	97,222.22	2.028
	YCD	KBC	2.000	09/11/18	2.000	50,000	35	97,222.22	2.028
09/11/18 PURCHASES									
	CP	RABO NY		09/12/18	1.900	50,000			
	CP	GE CO		11/13/18	2.140	50,000			
	TR	NOTE	2.625	08/31/20	2.735	50,000			
	TR	NOTE	2.625	08/31/20	2.735	50,000			
	TR	NOTE	2.625	08/31/20	2.735	50,000			
	TR	NOTE	2.625	08/31/20	2.735	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/11/18 PURCHASES (Continued)									
	YCD	SUMITOMO	2.000	10/01/18	2.000	50,000			
	YCD	SUMITOMO	2.000	10/01/18	2.000	50,000			
	YCD	NORINCHUK	2.050	10/15/18	2.050	50,000			
	YCD	NORINCHUK	2.050	10/15/18	2.050	50,000			
	YCD	SE BANKEN	2.250	12/10/18	2.250	50,000			
	YCD	SE BANKEN	2.250	12/10/18	2.250	50,000			
09/12/18 REDEMPTIONS									
	CP	RABO NY		09/12/18	1.900	50,000	1	2,638.89	1.926
	YCD	MONTREAL	1.920	09/12/18	1.920	50,000	14	37,333.33	1.947
	YCD	MONTREAL	1.920	09/12/18	1.920	50,000	14	37,333.33	1.947
09/12/18 NO PURCHASES									
09/13/18 REDEMPTIONS									
	TR	BILL		09/13/18	1.273	50,000	360	636,250.00	1.307
	TR	BILL		09/13/18	1.273	50,000	360	636,250.00	1.307
	TR	BILL		09/13/18	1.211	50,000	364	612,227.78	1.243
	TR	BILL		09/13/18	1.211	50,000	364	612,227.78	1.243
	TR	BILL		09/13/18	1.235	50,000	364	624,361.11	1.268
	TR	BILL		09/13/18	1.235	50,000	364	624,361.11	1.268
	TR	BILL		09/13/18	1.240	50,000	364	626,888.89	1.273
	TR	BILL		09/13/18	1.240	50,000	364	626,888.89	1.273
	TR	BILL		09/13/18	1.253	50,000	364	633,208.33	1.286
	TR	BILL		09/13/18	1.253	50,000	364	633,208.33	1.286
	TR	BILL		09/13/18	1.253	50,000	364	633,208.33	1.286
	TR	BILL		09/13/18	1.253	50,000	364	633,208.33	1.286
09/13/18 PURCHASES									
	CD	FIRST REP	2.170	10/19/18	2.170	50,000			
	CD	FIRST REP	2.170	10/19/18	2.170	50,000			
	CP	MUFG BK		10/01/18	2.010	50,000			
	CP	MUFG BK		10/01/18	2.010	50,000			
	CP	GE CTS		11/16/18	2.160	50,000			
	CP	GE CTS		11/16/18	2.160	50,000			
	CP	COCA COLA		12/21/18	2.170	50,000			
	DN	FHLMC		12/21/18	2.120	50,000			
	DN	FHLMC		12/21/18	2.120	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/13/18 PURCHASES (Continued)									
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.260	50,000			
TR		BILL		03/14/19	2.263	50,000			
TR		BILL		03/14/19	2.263	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.463	50,000			
TR		BILL		09/12/19	2.466	50,000			
TR		BILL		09/12/19	2.466	50,000			
TR		BILL		09/12/19	2.475	50,000			
TR		BILL		09/12/19	2.475	50,000			
YCD		MONTREAL	2.250	12/12/18	2.250	50,000			
YCD		MONTREAL	2.250	12/12/18	2.250	50,000			
YCD		FORTIS	2.250	12/17/18	2.250	50,000			
YCD		FORTIS	2.250	12/17/18	2.250	50,000			
YCD		RB CANADA	2.520	03/29/19	2.520	50,000			
YCD		RB CANADA	2.520	03/29/19	2.520	50,000			
YCD		ANZ	2.480	04/02/19	2.480	50,000			
YCD		ANZ	2.480	04/02/19	2.480	50,000			
09/14/18 REDEMPTIONS									
CP		RABO NY		09/14/18	1.910	50,000	8	21,222.22	1.937
CP		RABO NY		09/14/18	1.910	50,000	8	21,222.22	1.937
CP		GE CO		09/14/18	2.050	50,000	44	125,277.78	2.084
YCD		NORINCHUK	2.010	09/14/18	2.010	50,000	30	83,750.00	2.038
YCD		NORINCHUK	2.010	09/14/18	2.010	50,000	30	83,750.00	2.038
YCD		NORINCHUK	2.000	09/14/18	2.000	50,000	43	119,444.44	2.028
YCD		NORINCHUK	2.000	09/14/18	2.000	50,000	43	119,444.44	2.028
09/14/18 PURCHASES									
CD		CITIBANK	2.480	03/01/19	2.480	50,000			
CD		CITIBANK	2.480	03/01/19	2.480	50,000			
CD		CITIBANK	2.480	03/01/19	2.480	50,000			
09/17/18 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/17/18 PURCHASES									
	CP	CR AG NY		09/24/18	1.910	50,000			
	CP	CR AG NY		09/24/18	1.910	50,000			
	CP	CR AG NY		09/24/18	1.910	50,000			
	CP	CR AG NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	DN	FHLB		03/27/19	2.220	50,000			
	DN	FHLB		03/27/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	DN	FHLB		03/29/19	2.220	50,000			
	TR	BILL		11/01/18	2.015	50,000			
	TR	BILL		11/01/18	2.015	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	TR	NOTE	2.625	08/31/20	2.782	50,000			
	YCD	NORINCHUK	2.230	12/17/18	2.230	50,000			
	YCD	NORINCHUK	2.230	12/17/18	2.230	50,000			

09/18/18 NO REDEMPTIONS

09/18/18 PURCHASES

	CP	RABO NY		09/26/18	1.910	50,000			
	CP	RABO NY		09/26/18	1.910	50,000			
	DEB	FHLMC	1.250	08/01/19	2.540	50,000			
	DN	FHLB		08/01/19	2.390	50,000			
	DN	FHLB		08/01/19	2.390	50,000			
	TR	BILL		09/12/19	2.480	50,000			
	TR	BILL		09/12/19	2.480	50,000			
	TR	BILL		09/12/19	2.481	50,000			
	TR	BILL		09/12/19	2.481	50,000			
	TR	BILL		09/12/19	2.481	50,000			
	TR	BILL		09/12/19	2.481	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	TR	NOTE	2.625	08/31/20	2.786	50,000			
	YCD	MONTREAL	2.050	10/02/18	2.050	50,000			
	YCD	MONTREAL	2.050	10/02/18	2.050	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/18/18 PURCHASES (Continued)									
	YCD	KBC	2.150	10/15/18	2.150	50,000			
	YCD	KBC	2.150	10/15/18	2.150	50,000			
	YCD	KBC	2.150	10/15/18	2.150	50,000			
	YCD	MIZUHO	2.160	11/19/18	2.160	50,000			
	YCD	MIZUHO	2.160	11/19/18	2.160	50,000			
09/19/18 NO REDEMPTIONS									
09/19/18 PURCHASES									
	BN	BOFA	2.600	05/01/19	2.600	50,000			
	BN	BOFA	2.600	05/01/19	2.600	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	RABO NY		09/24/18	1.910	50,000			
	CP	SOC GEN NY		10/19/18	1.940	50,000			
	CP	SOC GEN NY		10/19/18	1.940	50,000			
	CP	TOYOTA		10/22/18	2.080	50,000			
	CP	TOYOTA		10/22/18	2.080	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			
	TR	BILL		09/12/19	2.490	50,000			
	TR	BILL		09/12/19	2.490	50,000			
	TR	BILL		09/12/19	2.490	50,000			
	TR	BILL		09/12/19	2.490	50,000			
	TR	NOTE	2.625	08/31/20	2.811	50,000			
	TR	NOTE	2.625	08/31/20	2.811	50,000			
	TR	NOTE	2.625	08/31/20	2.811	50,000			
	TR	NOTE	2.625	08/31/20	2.811	50,000			
	YCD	SWEDBANK	1.910	09/27/18	1.910	50,000			
	YCD	SWEDBANK	1.910	09/27/18	1.910	50,000			
	YCD	TORONTO	2.200	11/19/18	2.200	50,000			
	YCD	TORONTO	2.200	11/19/18	2.200	50,000			
09/20/18 NO REDEMPTIONS									
09/20/18 PURCHASES									
	CP	CR AG NY		10/05/18	1.920	50,000			
	CP	CR AG NY		10/05/18	1.920	50,000			
	DN	FNMA		11/05/18	2.055	50,000			
	DN	FNMA		11/05/18	2.055	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/20/18 PURCHASES (Continued)									
	TR	BILL		03/21/19	2.310	50,000			
	TR	BILL		03/21/19	2.310	50,000			
	TR	BILL		03/21/19	2.310	50,000			
	TR	BILL		03/21/19	2.310	50,000			
	TR	BILL		03/21/19	2.310	50,000			
	TR	BILL		03/21/19	2.310	50,000			
	TR	NOTE	2.625	07/31/20	2.806	50,000			
	TR	NOTE	2.625	07/31/20	2.806	50,000			
	TR	NOTE	2.625	07/31/20	2.806	50,000			
	TR	NOTE	2.625	07/31/20	2.806	50,000			
	YCD	CIBC	2.210	10/26/18	2.210	50,000			
	YCD	CIBC	2.210	10/26/18	2.210	50,000			
	YCD	MUFG BK	2.310	12/21/18	2.310	50,000			
	YCD	MUFG BK	2.310	12/21/18	2.310	50,000			
	YCD	SOC GEN	2.300	01/02/19	2.300	50,000			
	YCD	SOC GEN	2.300	01/02/19	2.300	50,000			
	YCD	NB CANADA	2.860	09/20/19	2.860	50,000			
	YCD	NB CANADA	2.860	09/20/19	2.860	50,000			
09/21/18 NO REDEMPTIONS									
09/21/18 PURCHASE									
	DN	FHLMC		07/01/19	2.370	50,000			
09/24/18 REDEMPTIONS									
	CD	MUFG UNION	2.150	09/24/18	2.150	50,000	123	367,291.67	2.180
	CD	MUFG UNION	2.150	09/24/18	2.150	50,000	123	367,291.67	2.180
	CP	RABO NY		09/24/18	1.910	50,000	5	13,263.89	1.937
	CP	RABO NY		09/24/18	1.910	50,000	5	13,263.89	1.937
	CP	RABO NY		09/24/18	1.910	50,000	5	13,263.89	1.937
	CP	CR AG NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	CR AG NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	CR AG NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	CR AG NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	RABO NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	RABO NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	RABO NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	RABO NY		09/24/18	1.910	50,000	7	18,569.44	1.937
	CP	MUFG BK		09/24/18	2.040	50,000	32	90,666.67	2.072
	CP	MUFG BK		09/24/18	2.040	50,000	32	90,666.67	2.072
	CP	GE CO		09/24/18	2.230	50,000	81	250,875.00	2.272
	CP	GE CO		09/24/18	2.230	50,000	81	250,875.00	2.272
	CP	CIBC HLD		09/24/18	2.200	50,000	101	308,611.11	2.244
	CP	CIBC HLD		09/24/18	2.200	50,000	101	308,611.11	2.244

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/24/18	REDEMPTIONS (Continued)								
	CP	CAFCO		09/24/18	2.270	50,000	102	321,583.33	2.316
	CP	CAFCO		09/24/18	2.270	50,000	102	321,583.33	2.316
	CP	LIBERTY		09/24/18	2.300	50,000	102	325,833.33	2.347
	CP	LIBERTY		09/24/18	2.300	50,000	102	325,833.33	2.347
	CP	GE CTS		09/24/18	2.230	50,000	103	319,013.89	2.275
	CP	GE CTS		09/24/18	2.230	50,000	103	319,013.89	2.275
	CP	SOC GEN NY		09/24/18	2.300	50,000	116	370,555.56	2.349
	CP	SOC GEN NY		09/24/18	2.300	50,000	116	370,555.56	2.349
	CP	TOYOTA		09/24/18	2.270	50,000	117	368,875.00	2.319
	CP	TOYOTA		09/24/18	2.270	50,000	118	372,027.78	2.319
	CP	TOYOTA		09/24/18	2.270	50,000	118	372,027.78	2.319
	DN	IBRD		09/24/18	1.940	50,000	109	293,694.44	1.979
	DN	IBRD		09/24/18	1.940	50,000	109	293,694.44	1.979
	DN	FHLB		09/24/18	1.940	50,000	110	296,388.89	1.979
	DN	FHLB		09/24/18	1.940	50,000	110	296,388.89	1.979
	DN	FHLB		09/24/18	1.940	50,000	110	296,388.89	1.979
	DN	FHLB		09/24/18	1.940	50,000	110	296,388.89	1.979
	YCD	NORINCHUK	2.000	09/24/18	2.000	50,000	33	91,666.67	2.028
	YCD	NORINCHUK	2.000	09/24/18	2.000	50,000	33	91,666.67	2.028
	YCD	SWEDBANK	1.900	09/24/18	1.900	50,000	34	89,722.22	1.926
	YCD	SWEDBANK	1.900	09/24/18	1.900	50,000	34	89,722.22	1.926
	YCD	NORINCHUK	2.010	09/24/18	2.010	50,000	35	97,708.33	2.038
	YCD	NORINCHUK	2.010	09/24/18	2.010	50,000	35	97,708.33	2.038
	YCD	DNB	1.930	09/24/18	1.930	50,000	38	101,861.11	1.957
	YCD	DNB	1.930	09/24/18	1.930	50,000	38	101,861.11	1.957
	YCD	MUFG BK	2.030	09/24/18	2.030	50,000	38	107,138.89	2.058
	YCD	MUFG BK	2.030	09/24/18	2.030	50,000	38	107,138.89	2.058
	YCD	KBC	2.000	09/24/18	2.000	50,000	41	113,888.89	2.028
	YCD	KBC	2.000	09/24/18	2.000	50,000	41	113,888.89	2.028
	YCD	MIZUHO	2.030	09/24/18	2.030	50,000	61	171,986.11	2.058
	YCD	MIZUHO	2.030	09/24/18	2.030	50,000	61	171,986.11	2.058
	YCD	BARCLAYS	2.160	09/24/18	2.160	50,000	70	210,000.00	2.190
	YCD	BARCLAYS	2.160	09/24/18	2.160	50,000	70	210,000.00	2.190
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	96	300,000.00	2.281
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	96	300,000.00	2.281
	YCD	BARCLAYS	2.210	09/24/18	2.210	50,000	102	313,083.33	2.241
	YCD	BARCLAYS	2.210	09/24/18	2.210	50,000	102	313,083.33	2.241
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	102	318,750.00	2.281
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	102	318,750.00	2.281
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	103	321,875.00	2.281
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	103	321,875.00	2.281
	YCD	FORTIS	2.250	09/24/18	2.250	50,000	103	321,875.00	2.281
	YCD	DNB	2.240	09/24/18	2.240	50,000	125	388,888.89	2.271
	YCD	DNB	2.240	09/24/18	2.240	50,000	125	388,888.89	2.271

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/24/18 PURCHASES									
	CP	RABO NY		09/28/18	1.970	50,000			
	CP	RABO NY		09/28/18	1.970	50,000			
	CP	CIBC HLD		10/24/18	2.150	50,000			
	CP	CIBC HLD		10/24/18	2.150	50,000			
	CP	GOTHAM		11/30/18	2.230	50,000			
	CP	COCA COLA		12/21/18	2.210	50,000			
	CP	CR AG NY		01/02/19	2.320	50,000			
	CP	CR AG NY		01/02/19	2.320	50,000			
	CP	LIBERTY		01/22/19	2.410	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	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			
09/25/18 NO REDEMPTIONS									
09/25/18 PURCHASES									
	CP	MUFG BK		10/05/18	2.100	50,000			
	CP	MUFG BK		10/05/18	2.100	50,000			
	CP	SOC GEN NY		01/22/19	2.300	50,000			
	CP	SOC GEN NY		01/22/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	TR	BILL		03/21/19	2.300	50,000			
	YCD	DNB	2.110	10/09/18	2.110	50,000			
	YCD	DNB	2.110	10/09/18	2.110	50,000			
	YCD	DNB	2.110	10/09/18	2.110	50,000			
	YCD	BARCLAYS	2.540	02/27/19	2.540	50,000			
	YCD	BARCLAYS	2.540	02/27/19	2.540	50,000			
	YCD	SCOTIA	2.590	03/29/19	2.590	50,000			
	YCD	SCOTIA	2.590	03/29/19	2.590	50,000			
09/26/18 REDEMPTIONS									
	CD	US BANK	2.290	09/26/18	2.290	50,000	160	508,888.89	2.322
	CD	US BANK	2.290	09/26/18	2.290	50,000	160	508,888.89	2.322
	CP	RABO NY		09/26/18	1.910	50,000	8	21,222.22	1.937
	CP	RABO NY		09/26/18	1.910	50,000	8	21,222.22	1.937

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR (\$ (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/26/18 REDEMPTIONS (Continued)									
	CP	MUFG BK		09/26/18	2.030	50,000	20	56,388.89	2.061
	CP	MUFG BK		09/26/18	2.030	50,000	20	56,388.89	2.061
	CP	GE CO		09/26/18	1.990	50,000	21	58,041.67	2.020
	CP	GE CO		09/26/18	1.990	50,000	21	58,041.67	2.020
	CP	GE CO		09/26/18	2.020	50,000	43	120,638.89	2.053
	CP	GE CO		09/26/18	2.020	50,000	43	120,638.89	2.053
	CP	MUFG BK		09/26/18	2.110	50,000	63	184,625.00	2.147
	CP	MUFG BK		09/26/18	2.110	50,000	63	184,625.00	2.147
	CP	MUFG BK		09/26/18	2.140	50,000	69	205,083.33	2.179
	CP	MUFG BK		09/26/18	2.140	50,000	69	205,083.33	2.179
	CP	TOYOTA		09/26/18	2.280	50,000	111	351,500.00	2.328
	CP	TOYOTA		09/26/18	2.280	50,000	111	351,500.00	2.328
	CP	JPM LLC		09/26/18	2.370	50,000	166	546,416.67	2.429
	CP	JPM LLC		09/26/18	2.370	50,000	166	546,416.67	2.429
	CP	COCA COLA		09/26/18	2.270	50,000	187	589,569.44	2.329
	CP	COCA COLA		09/26/18	2.130	50,000	197	582,791.67	2.185
	DN	FHLMC		09/26/18	1.750	50,000	161	391,319.44	1.788
	DN	FHLMC		09/26/18	1.750	50,000	161	391,319.44	1.788
	DN	FHLMC		09/26/18	1.750	50,000	162	393,750.00	1.788
	DN	FHLMC		09/26/18	1.750	50,000	162	393,750.00	1.788
	DN	FHLB		09/26/18	1.760	50,000	167	408,222.22	1.799
	DN	FHLB		09/26/18	1.760	50,000	167	408,222.22	1.799
	YCD	NORINCHUK	2.020	09/26/18	2.020	50,000	43	120,638.89	2.048
	YCD	NORINCHUK	2.020	09/26/18	2.020	50,000	43	120,638.89	2.048
	YCD	MUFG BK	2.170	09/26/18	2.170	50,000	75	226,041.67	2.200
	YCD	MUFG BK	2.170	09/26/18	2.170	50,000	75	226,041.67	2.200
	YCD	SOC GEN	2.280	09/26/18	2.280	50,000	92	291,333.33	2.312
	YCD	BARCLAYS	2.150	09/26/18	2.150	50,000	103	307,569.44	2.180
	YCD	BARCLAYS	2.150	09/26/18	2.150	50,000	103	307,569.44	2.180
	YCD	NORDEA AB	2.210	09/26/18	2.210	50,000	105	322,291.67	2.241
	YCD	NORDEA AB	2.210	09/26/18	2.210	50,000	105	322,291.67	2.241

09/26/18 PURCHASES

	CP	RABO NY		09/28/18	2.030	50,000			
	DN	FHLB		03/01/19	2.250	50,000			
	DN	FHLB		03/01/19	2.250	50,000			
	TR	NOTE	2.625	08/31/20	2.819	50,000			
	TR	NOTE	2.625	08/31/20	2.819	50,000			
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000			
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000			
	YCD	NORINCHUK	2.160	10/03/18	2.160	50,000			
	YCD	KBC	2.220	10/26/18	2.220	50,000			
	YCD	DNB	2.170	10/29/18	2.170	50,000			
	YCD	DNB	2.170	10/29/18	2.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/26/18 PURCHASES (Continued)									
	YCD	BARCLAYS	2.150	11/28/18	2.150	50,000			
	YCD	BARCLAYS	2.150	11/28/18	2.150	50,000			
	YCD	ANZ	2.500	03/27/19	2.500	50,000			
09/27/18 REDEMPTIONS									
	CP	RABO NY		09/27/18	1.920	50,000	22	58,666.67	1.949
	TR	BILL		09/27/18	1.895	50,000	154	405,319.44	1.937
	TR	BILL		09/27/18	1.895	50,000	154	405,319.44	1.937
	TR	BILL		09/27/18	1.875	50,000	163	424,479.17	1.917
	TR	BILL		09/27/18	1.875	50,000	163	424,479.17	1.917
	TR	BILL		09/27/18	1.850	50,000	168	431,666.67	1.892
	TR	BILL		09/27/18	1.850	50,000	168	431,666.67	1.892
	TR	BILL		09/27/18	1.850	50,000	168	431,666.67	1.892
	TR	BILL		09/27/18	1.850	50,000	168	431,666.67	1.892
	TR	BILL		09/27/18	1.845	50,000	170	435,625.00	1.887
	TR	BILL		09/27/18	1.845	50,000	170	435,625.00	1.887
	TR	BILL		09/27/18	1.830	50,000	171	434,625.00	1.872
	TR	BILL		09/27/18	1.830	50,000	171	434,625.00	1.872
	TR	BILL		09/27/18	1.830	50,000	171	434,625.00	1.872
	TR	BILL		09/27/18	1.830	50,000	171	434,625.00	1.872
	TR	BILL		09/27/18	1.855	50,000	177	456,020.83	1.898
	TR	BILL		09/27/18	1.855	50,000	177	456,020.83	1.898
	TR	BILL		09/27/18	1.885	50,000	178	466,013.89	1.929
	TR	BILL		09/27/18	1.885	50,000	178	466,013.89	1.929
	TR	BILL		09/27/18	1.885	50,000	178	466,013.89	1.929
	TR	BILL		09/27/18	1.885	50,000	178	466,013.89	1.929
	TR	BILL		09/27/18	1.885	50,000	178	466,013.89	1.929
	YCD	SWEDBANK	1.910	09/27/18	1.910	50,000	8	21,222.22	1.937
	YCD	SWEDBANK	1.910	09/27/18	1.910	50,000	8	21,222.22	1.937
09/27/18 PURCHASES									
	CD	MUFG UNION	2.380	03/01/19	2.380	50,000			
	CD	MUFG UNION	2.380	03/01/19	2.380	50,000			
	CD	US BANK	2.620	06/28/19	2.620	50,000			
	CD	US BANK	2.620	06/28/19	2.620	50,000			
	CD	US BANK	2.780	09/26/19	2.780	50,000			
	CD	US BANK	2.780	09/26/19	2.780	50,000			
	CP	CRC		11/27/18	2.260	50,000			
	DN	IBRD		01/02/19	2.250	50,000			
	DN	IBRD		01/02/19	2.250	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			
	DN	FHLMC		07/01/19	2.370	50,000			
	YCD	MUFG BK	2.170	10/09/18	2.170	50,000			
	YCD	MUFG BK	2.170	10/09/18	2.170	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>b/</u> <u>TRANS</u> <u>YIELD (%)</u>	<u>d/</u> <u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/28/18 REDEMPTIONS									
	CP	RABO NY		09/28/18	2.030	50,000	2	5,638.89	2.058
	CP	RABO NY		09/28/18	1.970	50,000	4	10,944.44	1.998
	CP	RABO NY		09/28/18	1.970	50,000	4	10,944.44	1.998
	CP	RABO NY		09/28/18	1.920	50,000	18	48,000.00	1.949
	CP	GE CO		09/28/18	2.000	50,000	37	102,777.78	2.032
	CP	GE CO		09/28/18	2.000	50,000	37	102,777.78	2.032
	DN	FHLB		09/28/18	1.910	50,000	102	270,583.33	1.947
	DN	FHLB		09/28/18	1.910	50,000	102	270,583.33	1.947
	DN	FHLB		09/28/18	1.910	50,000	121	320,986.11	1.949
	DN	FHLB		09/28/18	1.910	50,000	121	320,986.11	1.949
	DN	IBRD		09/28/18	1.950	50,000	162	438,750.00	1.995
	DN	IBRD		09/28/18	1.950	50,000	162	438,750.00	1.995
	DN	IBRD		09/28/18	1.950	50,000	162	438,750.00	1.995
	DN	IBRD		09/28/18	1.950	50,000	162	438,750.00	1.995
	YCD	KBC	2.000	09/28/18	2.000	50,000	31	86,111.11	2.028
	YCD	KBC	2.000	09/28/18	2.000	50,000	31	86,111.11	2.028
	YCD	SUMITOMO	2.050	09/28/18	2.050	50,000	59	167,986.11	2.078
	YCD	SUMITOMO	2.050	09/28/18	2.050	50,000	59	167,986.11	2.078
	YCD	DNB	2.020	09/28/18	2.020	50,000	63	176,750.00	2.048
	YCD	DNB	2.020	09/28/18	2.020	50,000	63	176,750.00	2.048
	YCD	KBC	2.200	09/28/18	2.200	50,000	93	284,166.67	2.231
	YCD	KBC	2.200	09/28/18	2.200	50,000	93	284,166.67	2.231
	YCD	NAT AUB	2.180	09/28/18	2.180	50,000	101	305,805.56	2.210
	YCD	NAT AUB	2.180	09/28/18	2.180	50,000	101	305,805.56	2.210
	YCD	NORDEA AB	2.220	09/28/18	2.220	50,000	105	323,750.00	2.251
	YCD	NORDEA AB	2.220	09/28/18	2.220	50,000	105	323,750.00	2.251
09/28/18 PURCHASES									
	TR	BILL		03/21/19	2.290	50,000			
	TR	BILL		03/21/19	2.290	50,000			
	TR	BILL		03/21/19	2.290	50,000			
09/30/18 REDEMPTIONS									
	TR	NOTE	0.750	09/30/18	0.840	50,000	705	810,182.01	0.840
	TR	NOTE	0.750	09/30/18	0.840	50,000	705	810,182.01	0.840
	TR	NOTE	0.750	09/30/18	0.823	50,000	709	798,677.88	0.823
	TR	NOTE	0.750	09/30/18	0.823	50,000	709	798,677.88	0.823
	TR	NOTE	0.750	09/30/18	0.847	50,000	725	840,552.02	0.848
	TR	NOTE	0.750	09/30/18	0.847	50,000	725	840,552.02	0.848
	TR	NOTE	0.750	09/30/18	0.790	50,000	726	784,941.62	0.790
	TR	NOTE	0.750	09/30/18	0.790	50,000	726	784,941.62	0.790
	TR	NOTE	0.750	09/30/18	0.750	50,000	730	750,000.00	0.750
	TR	NOTE	0.750	09/30/18	0.750	50,000	730	750,000.00	0.750

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	DATE	YIELD (%)	AMOUNT (\$)	DATE
ALHAMBRA				
New Omni Bank, NA	04/19/18	1.970	9,000,000.00	10/18/18
New Omni Bank, NA	05/31/18	2.010	3,000,000.00	11/29/18
New Omni Bank, NA	05/31/18	2.010	13,000,000.00	11/29/18
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
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	04/06/18	1.890	10,000,000.00	10/05/18
Pacific Western Bank	05/17/18	2.060	50,000,000.00	11/15/18
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
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	07/05/18	1.920	20,000,000.00	10/04/18
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
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
DIAMOND BAR				
Prospectors Federal Credit Union	09/06/18	2.120	4,000,000.00	12/06/18
DOWNEY				
Financial Partners Credit Union	07/05/18	1.970	10,000,000.00	10/04/18
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DATE	YIELD (%)	AMOUNT (\$)	DATE
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	07/19/18	2.020	13,000,000.00	10/18/18
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
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	07/12/18	1.970	5,000,000.00	10/11/18
CommerceWest Bank	07/27/18	1.990	5,000,000.00	10/26/18
CommerceWest Bank	09/07/18	2.280	5,000,000.00	03/08/19
Commercial Bank of California	07/26/18	2.180	25,000,000.00	01/24/19
First Foundation Bank	04/04/18	1.930	44,000,000.00	10/03/18
First Foundation Bank	04/20/18	2.010	50,000,000.00	10/19/18
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
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
LODI				
Farmers & Merchants Bk Cen CA	07/11/18	2.110	60,000,000.00	01/09/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES				
Bank of Hope	04/05/18	1.930	90,000,000.00	10/04/18
Bank of Hope	05/30/18	2.060	90,000,000.00	11/28/18
Bank of Hope	06/08/18	2.120	75,000,000.00	12/07/18
Bank of Hope	07/13/18	2.130	45,000,000.00	01/11/19
Commonwealth Business Bank	07/27/18	1.990	15,000,000.00	10/26/18
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)	04/04/18	1.930	50,000,000.00	10/03/18
CTBC Bank Corp. (USA)	05/30/18	2.060	25,000,000.00	11/28/18
CTBC Bank Corp. (USA)	07/26/18	2.160	60,000,000.00	01/24/19
Hanmi Bank	04/04/18	1.910	30,000,000.00	10/03/18
Hanmi Bank	05/16/18	2.030	50,000,000.00	11/14/18
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
Manufacturers Bank	04/05/18	1.930	100,000,000.00	10/04/18
Manufacturers Bank	05/10/18	2.050	35,000,000.00	11/08/18
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
Open Bank	07/05/18	1.920	14,000,000.00	10/04/18
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
Opus Bank	07/27/18	2.030	10,000,000.00	10/26/18
Pacific City Bank	04/05/18	1.910	30,000,000.00	10/04/18
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
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	07/11/18	1.970	13,500,000.00	10/10/18
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
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	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PALOS VERDES ESTATES				
Malaga Bank	07/05/18	1.920	5,000,000.00	10/04/18
Malaga Bank	07/20/18	2.000	46,000,000.00	10/19/18
Malaga Bank	07/27/18	1.990	9,000,000.00	10/26/18
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
PASADENA				
American Plus Bank, NA	07/11/18	1.950	3,000,000.00	10/10/18
American Plus Bank, NA	07/13/18	1.960	20,000,000.00	10/12/18
American Plus Bank, NA	07/25/18	1.960	3,000,000.00	10/25/18
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
East West Bank	07/12/18	1.970	50,000,000.00	10/11/18
East West Bank	07/18/18	1.970	175,000,000.00	10/17/18
East West Bank	08/03/18	2.180	75,000,000.00	02/01/19
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	07/06/18	1.990	25,000,000.00	10/05/18
Wescom Central Credit Union	07/25/18	1.990	50,000,000.00	10/24/18
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
PORTERVILLE				
Bank of the Sierra	07/11/18	1.970	20,000,000.00	10/10/18
Bank of the Sierra	07/20/18	2.020	20,000,000.00	10/19/18
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
RANCHO CORDOVA				
American River Bank	04/18/18	1.980	2,500,000.00	10/17/18
American River Bank	05/03/18	2.040	2,500,000.00	11/01/18
American River Bank	05/17/18	2.090	6,500,000.00	11/15/18
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
REDDING				
Cornerstone Community Bank	04/25/18	1.980	9,000,000.00	10/24/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDWOOD CITY				
Provident Credit Union	04/25/18	1.980	40,000,000.00	10/24/18
Provident Credit Union	05/16/18	2.030	20,000,000.00	11/14/18
Provident Credit Union	05/31/18	2.010	20,000,000.00	11/29/18
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
RICHMOND				
Mechanics Bank	07/11/18	1.980	20,000,000.00	10/10/18
Mechanics Bank	07/19/18	2.030	20,000,000.00	10/18/18
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
RIVERSIDE				
Provident Savings Bank	07/11/18	1.980	5,000,000.00	10/10/18
Provident Savings Bank	07/13/18	2.140	5,000,000.00	01/11/19
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	07/11/18	1.950	4,000,000.00	10/10/18
SACRAMENTO				
Merchants National Bank of Sacramento	08/01/18	2.010	4,000,000.00	10/31/18
Merchants National Bank of Sacramento	05/30/18	2.060	6,000,000.00	11/28/18
River City Bank	05/10/18	2.050	20,000,000.00	11/08/18
River City Bank	05/18/18	2.080	35,000,000.00	11/16/18
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				
Bank of Southern California	04/25/18	2.000	10,000,000.00	10/24/18
Bank of Southern California	08/22/18	1.990	4,500,000.00	10/24/18
Bofl Federal Bank	07/25/18	1.940	25,000,000.00	10/24/18
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	07/13/18	1.940	10,000,000.00	10/12/18
San Diego County Credit Union	07/05/18	1.900	50,000,000.00	10/04/18
San Diego County Credit Union	07/12/18	1.950	50,000,000.00	10/11/18
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	07/20/18	2.020	2,000,000.00	10/19/18
Beacon Business Bank	09/14/18	2.140	3,000,000.00	12/14/18
Mission National Bank	04/04/18	1.910	15,000,000.00	10/03/18
Mission National Bank	07/26/18	2.180	5,000,000.00	01/24/19
Presidio Bank	05/02/18	1.990	10,000,000.00	10/31/18
SAN JOSE				
Meriwest Credit Union	04/19/18	2.000	50,000,000.00	10/18/18
Meriwest Credit Union	07/16/18	1.980	5,000,000.00	10/18/18
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	07/13/18	1.980	14,000,000.00	10/12/18
Summit State Bank	07/20/18	2.020	7,500,000.00	10/19/18
Summit State Bank	08/01/18	2.010	8,000,000.00	10/31/18
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
VACAVILLE				
Travis Credit Union	07/27/18	1.990	25,000,000.00	10/26/18
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
WATSONVILLE				
Santa Cruz County Bank	07/13/18	1.960	10,000,000.00	10/12/18
Santa Cruz County Bank	08/16/18	2.060	10,000,000.00	11/15/18
TOTAL TIME DEPOSITS SEPTEMBER 2018			5,022,740,000.00	

**BANK DEMAND DEPOSITS
 SEPTEMBER 2018**
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 309,531	\$ 1,905,953
2	309,531	1,905,953
3	309,531	1,905,953
4	471,197	1,831,012
5	596,478	1,765,002
6	375,772	1,889,472
7	383,498	1,457,712
8	383,498	1,457,712
9	383,498	1,457,712
10	454,553	1,351,285
11	436,558	1,062,461
12	343,890	2,272,298
13	494,057	2,084,359
14	526,750	2,124,384
15	526,750	2,124,384
16	526,750	2,132,187
17	437,351	1,833,826
18	446,099	1,229,163
19	281,388	2,375,102
20	303,554	2,057,562
21	388,049	2,370,640
22	388,049	2,370,640
23	388,049	2,370,640
24	516,111	1,430,981
25	461,162	1,234,009
26	358,258	1,214,411
27	457,157	1,659,982
28	466,637	1,292,430
29	466,637	1,292,430
30	466,637	1,293,145

AVERAGE DOLLAR DAYS \$421,899 ^{a/}

^{a/} The prescribed bank balance for September was \$414,238. This consisted of \$282,419 in compensating balances for services, balances for uncollected funds of \$133,055 and a deduction of \$1,236 for September 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 September 19, 2018, has determined and designated the amount of money available for deposit and investment as of September 12, 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: 282,400,000

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:

	<u>From</u>	<u>To</u>	<u>Transactions</u>	<u>In Securities (section 16430)*</u>	<u>Time Deposits in Various Financial Institutions (sections 16503a and 16602)*</u>	<u>Estimated Total</u>
(1)	9/17/2018	9/21/2018	\$ 2,310,400,000	\$ (2,995,800,000)	\$ 5,049,700,000	\$ 2,053,900,000
(2)	9/24/2018	9/28/2018	\$ (3,913,000,000)	\$ (6,908,800,000)	\$ 5,049,700,000	\$ (1,859,100,000)
(3)	10/1/2018	10/5/2018	\$ (5,226,300,000)	\$ (12,135,100,000)	\$ 5,049,700,000	\$ (7,085,400,000)
(4)	10/8/2018	10/12/2018	\$ (830,700,000)	\$ (12,965,800,000)	\$ 5,049,700,000	\$ (7,916,100,000)
(5)	10/15/2018	10/19/2018	\$ 1,451,000,000	\$ (11,514,800,000)	\$ 5,049,700,000	\$ (6,465,100,000)

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 282,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
 Chairperson

Member

Member

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 10/31/18
 Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>									
11/08/18	FEDERAL HOME LOAN BK	109087	FHLB 3.55 (CALLABLE)	3.550	11/08/23	100.000	\$25,000,000.00	\$25,000,000.00	0.00
11/15/18	FEDERAL HOME LOAN BK	109179	FHLB 3.20 (CALLABLE)	3.200	11/15/21	100.000	\$25,000,000.00	\$25,000,000.00	0.00
11/13/18	FEDERAL HOME LOAN MTG	109115	FHLMC 3.33 (CALLABLE)	3.330	05/13/22	100.000	\$25,000,000.00	\$25,000,000.00	0.00
11/21/18	FEDERAL HOME LOAN MTG	109187	FHLMC 3.55 (CALLABLE)	3.550	11/21/23	100.000	\$25,000,000.00	\$25,000,000.00	0.00
11/21/18	FEDERAL HOME LOAN MTG	109188	FHLMC 3.55 (CALLABLE)	3.550	11/21/23	100.000	\$25,000,000.00	\$25,000,000.00	0.00
11/01/18	HSBC USA INC	109186	HSBC USA INC CP	2.300	12/03/18	99.796	\$50,000,000.00	\$49,897,777.78	0.00
PSI Non-Trading Total							\$175,000,000.00	\$174,897,777.78	0.00
Totals							\$175,000,000.00	\$174,897,777.78	0.00