JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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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

October 31, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of September 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 September 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 30, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 9/30/18		
At Cost	$ 27,420,855,121	$ 163,140,367
At Market	$ 26,960,951,528	$ 157,103,495
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	5.47%	30.65%
United States Government and Agency Obligations	74.71%	41.48%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	19.42%	0.00%
Municipal Obligations	0.09%	2.48%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	25.39%
1-60 days	29.23%	
61 days-1 year	11.57%	56.04%
Over 1 year	59.20%	43.96%
Weighted Average Days to Maturity	657	

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

SCHEDULE A1

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

Commercial Paper	A-1	P-1	F1	19.42%
Corporate and Deposit Notes	A-1+	P-1	F1	0.15%
	AA-	A1	AA-	0.16%
Los Angeles County Securities	AA+	Aa1	AA	0.09%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.11%
	AA-	Aa3	AA-	0.36%
U.S. Agency Securities	AA+	Aaa	AAA	69.82%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.90%
U.S. Treasury Bills	AA+	Aaa	AAA	3.99%
				100.00%

SPI

Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	25.39%
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+	30.65%
U.S. Agency Securities	AA+	Aaa	AAA	41.48%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 9/30/18	$ 27,420,855,121
Market Value at 9/30/18	$ 26,960,951,528
Average Daily Balance	$ 26,789,902,738
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	$ 42,777,232
Earnings for the Past 12 Months	$ 518,539,899
Earnings Rate for the Month	1.93%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	34,177,147.39	
Bank of the West - Concentration	$	75,130,342.51	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	100,368,298.90	(B)
Union Bank- Concentration	$	632,648.41	
Wells Fargo - Concentration	$	618,453.32	
Total Ledger Balance for all Banks	$	210,926,890.53	

(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 SEPTEMBER 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 September 2018

Total Deposits	$ 4,260,703,082.69
Total Disbursements	$ 4,493,293,131.21
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2018	1.68

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 6,458,696,000.00	$ 5,416,700,000.00	$ 5,045,300,000.00	$ 6,830,096,000.00
November	$ 1,564,577,000.00	$ 6,280,200,000.00	$ 4,273,800,000.00	$ 10,401,073,000.00
December	$ 1,300,684,000.00	$ 9,609,600,000.00	$ 6,214,300,000.00	$ 15,097,057,000.00
January	$ 425,000,000.00	$ 4,005,000,000.00	$ 6,303,000,000.00	$ 13,224,057,000.00
February	$ 350,000,000.00	$ 3,386,400,000.00	$ 4,627,500,000.00	$ 12,332,957,000.00
March	$ 125,000,000.00	$ 5,254,600,000.00	$ 4,989,800,000.00	$ 12,722,757,000.00

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

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

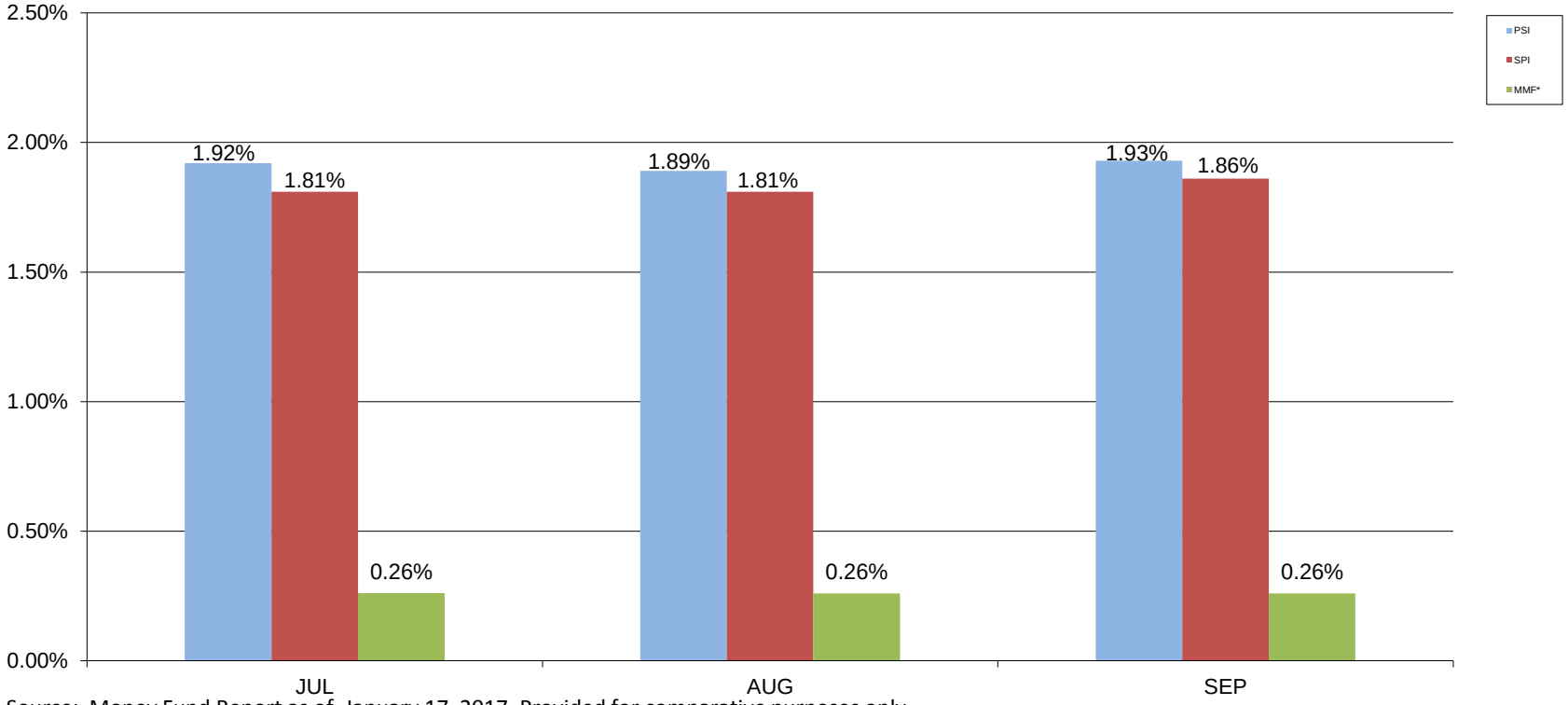
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 9/30/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2018	$ 27,663,562,961.22	$163,140,331.05
9/2/2018	27,663,562,961.22	163,140,331.05
9/3/2018	27,663,562,961.22	163,140,331.05
9/4/2018	27,317,746,116.17	163,140,331.05
9/5/2018	27,048,742,720.98	163,140,331.05
9/6/2018	27,043,961,163.72	163,140,331.05
9/7/2018	26,929,475,481.16	163,140,331.05
9/8/2018	26,929,475,481.16	163,140,331.05
9/9/2018	26,929,475,481.16	163,140,331.05
9/10/2018	26,701,860,819.96	163,140,331.05
9/11/2018	26,746,942,834.83	163,140,331.05
9/12/2018	26,714,493,713.04	163,140,331.05
9/13/2018	26,637,428,612.74	163,140,331.05
9/14/2018	26,288,996,059.84	163,140,331.05
9/15/2018	26,288,996,059.84	163,140,331.05
9/16/2018	26,288,996,059.84	163,140,331.05
9/17/2018	26,122,353,370.54	163,140,331.05
9/18/2018	26,164,379,892.89	163,140,331.05
9/19/2018	26,098,903,881.29	163,140,331.05
9/20/2018	25,994,209,071.74	163,140,331.05
9/21/2018	25,946,709,867.25	163,140,331.05
9/22/2018	25,946,709,867.25	163,140,331.05
9/23/2018	25,946,709,867.25	163,140,331.05
9/24/2018	26,427,643,770.32	163,140,331.05
9/25/2018	26,382,390,264.48	163,140,331.05
9/26/2018	27,608,359,126.83	163,140,331.05
9/27/2018	27,953,363,949.96	163,140,331.05
9/28/2018	27,413,607,305.58	163,140,331.05
9/29/2018	27,413,607,305.58	163,140,331.05
9/30/2018	27,420,855,120.90	163,140,366.78
	-	-
	$ 26,789,902,738.33	**$ 163,140,332.24**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 9/30/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$32,250,378	$248,963
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	10,526,854	36
Prior Accrual Adjustment		-
Total Revenues	$42,777,232	$248,999
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,687
	-	$5,687
NET INCOME	$42,777,232	$243,312

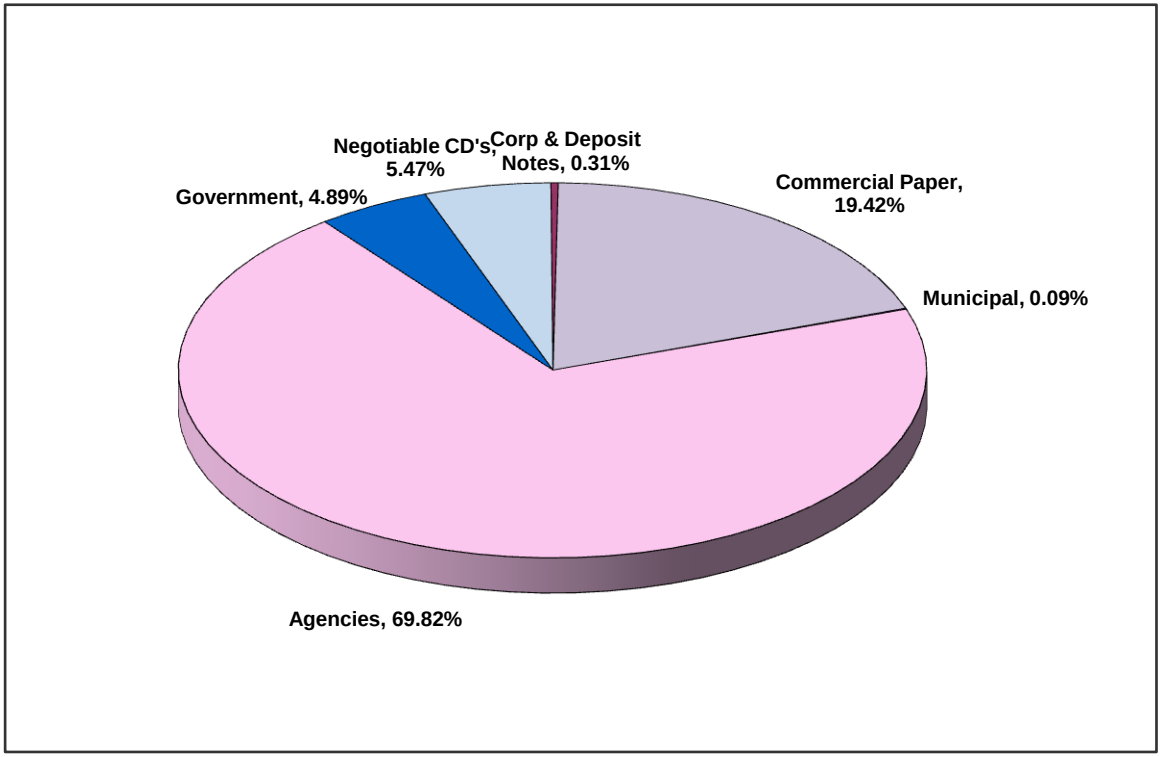
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.56%	
Los Angeles County and Related Entities	37.70%	
Consolidated Sanitation Districts		3.12%
Metropolitan Transportation Authority		1.29%
Miscellaneous Agencies Pooled Investments		2.13%
South Coast Air Quality Management District		2.68%
Miscellaneous		0.02%
Subtotal	90.26%	9.24%
County Bond Proceeds and Repayment Funds		0.50%
Grand Total	90.26%	9.74%

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



	In Thousands
Negotiable CD's	1,500,006
Corp & Deposit Notes	84,288
Bankers Acceptance	-
Commercial Paper	5,324,373
Municipal	25,000
Agencies	19,144,586
Other	-
Government	1,342,602
Total	$ 27,420,855

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108825	FHLB 3.05 (CALLABLE	09/28/18	03/28/22	3.05	25,000,000.00	25,000,000.00	-	CITIBANK	RBC CAP MKTS LLC
	FHLB TOTAL					**25,000,000.00**	**25,000,000.00**	**-**		
NTRD	108822	FHLB D-N	09/06/18	10/15/18	1.99	50,000,000.00	49,892,208.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108930	FHLB D-N	09/26/18	10/26/18	2.12	50,000,000.00	49,911,666.67	-	CITIBANK	MFR SEC- INC
NTRD	108931	FHLB D-N	09/26/18	10/26/18	2.12	50,000,000.00	49,911,666.67	-	CITIBANK	MFR SEC- INC
NTRD	108933	FHLB D-N	09/26/18	11/15/18	2.15	50,000,000.00	49,850,694.44	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108934	FHLB D-N	09/26/18	11/15/18	2.15	50,000,000.00	49,850,694.44	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108952	FHLB D-N	09/27/18	10/30/18	2.12	50,000,000.00	49,902,833.33	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	108953	FHLB D-N	09/27/18	10/30/18	2.12	50,000,000.00	49,902,833.33	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	108954	FHLB D-N	09/27/18	10/30/18	2.12	50,000,000.00	49,902,833.33	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108955	FHLB D-N	09/27/18	10/30/18	2.12	50,000,000.00	49,902,833.33	-	CITIBANK	PIPER JAFFRAY & CO
	FHLB DISC TOTAL					**450,000,000.00**	**449,028,263.87**	**-**		
NTRD	108792	FHLMC 3.35 (CALLABL	09/28/18	09/28/23	3.35	25,000,000.00	25,000,000.00	-	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	108805	FHLMC 3.16 (CALLABL	09/20/18	09/20/22	3.16	25,000,000.00	25,000,000.00	-	CITIBANK	DREXEL HAMILTON LLC
NTRD	108806	FHLMC 3.05 (CALLABL	09/28/18	03/28/22	3.05	25,000,000.00	25,000,000.00	-	CITIBANK	BB&T CAP MKTS
	FHLMC TOTAL					**75,000,000.00**	**75,000,000.00**	**-**		
NTRD	108824	FHLB 9.00 (CALLABLE	09/27/18	09/27/23	9	25,000,000.00	25,000,000.00	-	CITIBANK	MFR SEC- INC
	MCPN TOTAL					**25,000,000.00**	**25,000,000.00**	**-**		
NTRD	108807	TORONTO DOMINION BA	09/04/18	10/05/18	1.99	50,000,000.00	49,914,319.44	-	CITIBANK	MFR SEC- INC
NTRD	108808	AUTOBAHN FUNDING CO	09/04/18	10/04/18	1.99	20,000,000.00	19,966,833.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108809	THUNDER BAY FUNDING	09/04/18	10/09/18	1.98	41,082,000.00	41,002,917.15	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108812	ATLANTIC ASSET SEC	09/04/18	10/05/18	1.98	50,000,000.00	49,914,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108813	MONT BLANC CAPITAL	09/04/18	12/05/18	2.29	20,545,000.00	20,424,766.09	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108814	CHEVRON CORP CP	09/05/18	10/02/18	1.96	50,000,000.00	49,926,500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108815	AUTOBAHN FUNDING CO	09/05/18	10/05/18	2	20,000,000.00	19,966,666.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108817	SHEFFIELD RECEIVABL	09/05/18	10/05/18	2	50,000,000.00	49,916,666.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108818	EXXON MOBIL CORP CP	09/05/18	10/02/18	2	50,000,000.00	49,925,000.00	-	CITIBANK	MFR SEC- INC
NTRD	108819	AUTOBAHN FUNDING CO	09/05/18	09/20/18	1.94	20,000,000.00	19,983,833.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108820	ATLANTIC ASSET SEC	09/05/18	10/09/18	2	50,000,000.00	49,905,555.56	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108821	SANTANDER UK PLC CP	09/05/18	11/05/18	2.1	18,748,000.00	18,681,288.37	-	CITIBANK	MFR SEC- INC
NTRD	108823	TOYOTA MOTOR CREDIT	09/06/18	10/09/18	2.01	50,000,000.00	49,907,875.00	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108827	REGENCY MARKETS NO.	09/06/18	10/04/18	2.06	50,000,000.00	49,919,888.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108828	REGENCY MARKETS NO.	09/06/18	10/04/18	2.06	50,000,000.00	49,919,888.89	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108829	EXXON MOBIL CORP CP	09/06/18	10/03/18	2	50,000,000.00	49,925,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108830	REGENCY MARKETS NO.	09/06/18	10/04/18	2.08	50,000,000.00	49,919,111.11	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108831	CHEVRON CORP CP	09/06/18	10/02/18	1.96	50,000,000.00	49,929,222.22	-	CITIBANK	MFR SEC- INC
NTRD	108832	CAFCO LLC CP	09/06/18	10/01/18	2	3,800,000.00	3,794,722.22	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108833	AUTOBAHN FUNDING CO	09/06/18	10/09/18	2.02	30,000,000.00	29,944,450.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108834	THUNDER BAY FUNDING	09/06/18	10/16/18	2.03	13,438,000.00	13,407,689.84	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108836	EXXON MOBIL CORP CP	09/07/18	10/04/18	2	50,000,000.00	49,925,000.00	-	CITIBANK	MFR SEC- INC

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NTRD	108837	EMERSON ELECTRIC CO	09/07/18	10/03/18	1.97	42,660,000.00	42,599,304.30	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108838	LA FAYETTE ASSET SE	09/07/18	10/03/18	2	30.000.000.00	29.956.666.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108839	CAFCO LLC CP	09/07/18	12/12/18	2.23	5.532.000.00	5.499.103.04	-	CITIBANK	MFR SEC- INC
NTRD	108840	CHARIOT FUNDING LLC	09/10/18	10/10/18	2.06	50,000,000.00	49,914,166.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108841	CHARIOT FUNDING LLC	09/10/18	10/10/18	2.06	3.874.000.00	3.867.349.63	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108842	EXXON MOBIL CORP CP	09/10/18	10/04/18	1.99	50.000.000.00	49.933.666.67	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108843	ATLANTIC ASSET SEC	09/10/18	09/11/18	1.91	50,000,000.00	49,997,347.22	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108844	AUTOBAHN FUNDING CO	09/10/18	10/10/18	2.04	25.000.000.00	24.957.500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108845	SANTANDER UK PLC CP	09/10/18	11/09/18	2.11	22,656,000.00	22,576,326.40	-	CITIBANK	MFR SEC- INC
NTRD	108846	REGENCY MARKETS NO.	09/11/18	10/09/18	2.12	50,000,000.00	49,917,555.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108847	LA FAYETTE ASSET SE	09/11/18	10/05/18	2	25.000.000.00	24.966.666.67	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108848	REGENCY MARKETS NO.	09/11/18	10/09/18	2.1	15,986,000.00	15,959,889.53	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108849	AUTOBAHN FUNDING CO	09/11/18	09/28/18	1.94	40,000,000.00	39,963,355.56	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108851	EXXON MOBIL CORP CP	09/11/18	10/05/18	1.99	50.000.000.00	49.933.666.67	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108853	SANTANDER UK PLC CP	09/11/18	11/15/18	2.12	50,000,000.00	49,808,611.11	-	CITIBANK	MFR SEC- INC
NTRD	108854	ATLANTIC ASSET SEC	09/11/18	10/05/18	2	7.302.000.00	7.292.264.00	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108855	ATLANTIC ASSET SEC	09/12/18	10/05/18	2	7.714.000.00	7.704.143.22	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108856	AUTOBAHN FUNDING CO	09/12/18	10/05/18	2	50,000,000.00	49,936,111.11	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108857	EXXON MOBIL CORP CP	09/12/18	10/04/18	1.99	50.000.000.00	49.939.194.44	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108860	AUTOBAHN FUNDING CO	09/12/18	10/12/18	2.05	25,000,000.00	24,957,291.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108861	SANTANDER UK PLC CP	09/12/18	11/14/18	2.11	34,896,000.00	34,767,146.52	-	CITIBANK	MFR SEC- INC
NTRD	108862	CIESCO LLC CP	09/12/18	12/10/18	2.25	5.091.000.00	5.062.681.31	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108863	AUTOBAHN FUNDING CO	09/13/18	10/12/18	2.05	15,000,000.00	14,975,229.17	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108864	THUNDER BAY FUNDING	09/13/18	09/20/18	1.93	19,000,000.00	18,992,869.72	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108865	ATLANTIC ASSET SEC	09/13/18	09/14/18	1.91	50.000.000.00	49.997.347.22	-	CITIBANK	BARCLAYS CAP INC
NTRD	108866	ATLANTIC ASSET SEC	09/13/18	10/10/18	2.03	50,000,000.00	49,923,875.00	-	CITIBANK	MFR SEC- INC
NTRD	108867	SANTANDER UK PLC CP	09/13/18	11/15/18	2.12	21,890,000.00	21,808,788.10	-	CITIBANK	MFR SEC- INC
NTRD	108868	LA FAYETTE ASSET SE	09/14/18	10/04/18	2.06	50.000.000.00	49.942.777.78	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108870	TORONTO DOMINION BA	09/14/18	10/15/18	2.08	50,000,000.00	49,910,444.44	-	CITIBANK	MFR SEC- INC
NTRD	108871	EXXON MOBIL CORP CP	09/14/18	10/05/18	2.03	50.000.000.00	49.940.791.67	-	CITIBANK	PIPER JAFFRAY & CO
NTRD	108872	REGENCY MARKETS NO.	09/14/18	10/09/18	2.15	50.000.000.00	49.925.347.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108873	ATLANTIC ASSET SEC	09/14/18	10/12/18	2.07	30,000,000.00	29,951,700.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108874	CAFCO LLC CP	09/14/18	12/17/18	2.26	5.578.000.00	5.545.083.60	-	CITIBANK	MFR SEC- INC
NTRD	108875	LA FAYETTE ASSET SE	09/17/18	10/03/18	2.07	34.290.000.00	34.258.453.20	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108876	REGENCY MARKETS NO.	09/17/18	10/15/18	2.11	44,224,000.00	44,151,423.50	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108877	ATLANTIC ASSET SEC	09/17/18	10/15/18	2.08	30.000.000.00	29.951.466.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108879	AUTOBAHN FUNDING CO	09/17/18	10/05/18	2	20.000.000.00	19.980.000.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108880	LA FAYETTE ASSET SE	09/17/18	11/01/18	2.16	12,983,000.00	12,947,945.90	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108881	AUTOBAHN FUNDING CO	09/18/18	10/03/18	2	50.000.000.00	49.958.333.33	-	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	108882	CRC FUNDING LLC CP	09/18/18	10/09/18	2.09	50,000,000.00	49,939,041.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108884	LA FAYETTE ASSET SE	09/18/18	10/16/18	2.06	50,000,000.00	49,919,888.89	-	CITIBANK	MFR SEC- INC
NTRD	108885	ATLANTIC ASSET SEC	09/18/18	09/28/18	1.93	50.000.000.00	49.973.194.44	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108886	LA FAYETTE ASSET SE	09/18/18	11/01/18	2.17	20,406,000.00	20,351,878.75	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108887	REGENCY MARKETS NO.	09/19/18	10/19/18	2.18	50.000.000.00	49.909.166.67	-	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	108888	CHARIOT FUNDING LLC	09/19/18	10/09/18	2.02	20,000,000.00	19,977,555.56	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108890	NATIXIS NY BRANCH C	09/19/18	09/25/18	1.91	50.000.000.00	49.984.083.33	-	CITIBANK	UBS SEC LLC
NTRD	108891	SHEFFIELD RECEIVABL	09/19/18	10/19/18	2.12	18.000.000.00	17.968.200.00	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108892	ATLANTIC ASSET SEC	09/19/18	12/17/18	2.3	5,450,000.00	5,419,010.69	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108893	EXXON MOBIL CORP CP	09/20/18	10/10/18	2.05	50.000.000.00	49.943.055.56	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108894	AUTOBAHN FUNDING CO	09/20/18	10/15/18	2.06	30.000.000.00	29.957.083.33	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108895	SHEFFIELD RECEIVABL	09/20/18	10/15/18	2.08	50,000,000.00	49,927,777.78	-	CITIBANK	MFR SEC- INC
NTRD	108896	SHEFFIELD RECEIVABL	09/20/18	10/17/18	2.15	17.030.000.00	17.002.539.12	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108897	ATLANTIC ASSET SEC	09/20/18	10/17/18	2.1	50,000,000.00	49,921,250.00	-	CITIBANK	MFR SEC- INC
NTRD	108898	SHEFFIELD RECEIVABL	09/20/18	10/19/18	2.15	12,000,000.00	11,979,216.67	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108899	SHEFFIELD RECEIVABL	09/20/18	11/09/18	2.18	7.842.000.00	7.818.256.17	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108900	EXXON MOBIL CORP CP	09/21/18	10/10/18	2.06	50,000,000.00	49,945,638.89	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108901	THUNDER BAY FUNDING	09/21/18	10/22/18	2.15	29,900,000.00	29,844,643.47	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108903	SANTANDER UK PLC CP	09/21/18	11/01/18	2.13	50.000.000.00	49.878.708.33	-	CITIBANK	MFR SEC- INC
NTRD	108904	CANCARA ASSET SEC L	09/21/18	10/23/18	2.15	2,679,000.00	2,673,880.13	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108905	EXXON MOBIL CORP CP	09/24/18	10/10/18	2.06	50.000.000.00	49.954.222.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108906	ATLANTIC ASSET SEC	09/24/18	10/22/18	2.13	50.000.000.00	49.917.166.67	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108907	SHEFFIELD RECEIVABL	09/24/18	10/25/18	2.15	50,000,000.00	49,907,430.56	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108908	AUTOBAHN FUNDING CO	09/24/18	10/24/18	2.14	30.000.000.00	29.946.500.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108909	CAFCO LLC CP	09/24/18	10/30/18	2.18	50,000,000.00	49,891,000.00	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108910	EXXON MOBIL CORP CP	09/24/18	10/15/18	2.06	50,000,000.00	49,939,916.67	-	CITIBANK	MFR SEC- INC
NTRD	108911	SHEFFIELD RECEIVABL	09/24/18	10/26/18	2.15	50.000.000.00	49.904.444.44	-	CITIBANK	BARCLAYS CAP INC
NTRD	108912	AUTOBAHN FUNDING CO	09/24/18	10/01/18	2.1	15,000,000.00	14,993,875.00	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108913	AUTOBAHN FUNDING CO	09/24/18	10/24/18	2.14	50,000,000.00	49,910,833.33	-	CITIBANK	MISCHLER FINANCIAL
NTRD	108914	SANTANDER UK PLC CP	09/24/18	11/15/18	2.14	36.619.000.00	36.505.806.60	-	CITIBANK	MFR SEC- INC
NTRD	108917	ATLANTIC ASSET SEC	09/26/18	10/15/18	2.13	50,000,000.00	49,943,791.67	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108918	CRC FUNDING LLC CP	09/25/18	10/19/18	2.19	50,000,000.00	49,927,000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108919	CRC FUNDING LLC CP	09/25/18	10/19/18	2.19	25.000.000.00	24.963.500.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108920	LA FAYETTE ASSET SE	09/25/18	10/11/18	2.18	30,000,000.00	29,970,933.33	-	CITIBANK	MFR SEC- INC
NTRD	108921	SHEFFIELD RECEIVABL	09/25/18	10/25/18	2.15	50.000.000.00	49.910.416.67	-	CITIBANK	GREAT PACIFIC SEC
NTRD	108922	TORONTO DOMINION BA	09/25/18	10/25/18	2.13	50.000.000.00	49.911.250.00	-	CITIBANK	MFR SEC- INC
NTRD	108923	SANTANDER UK PLC CP	09/25/18	11/20/18	2.16	12,744,000.00	12,701,180.16	-	CITIBANK	MFR SEC- INC
NTRD	108924	LA FAYETTE ASSET SE	09/26/18	10/12/18	2.15	50.000.000.00	49.952.222.22	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108925	ATLANTIC ASSET SEC	09/26/18	10/15/18	2.15	50.000.000.00	49.943.263.89	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108932	ATLANTIC ASSET SEC	09/26/18	10/22/18	2.18	50,000,000.00	49,921,277.78	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108935	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50.000.000.00	49.997.361.11	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108936	ATLANTIC ASSET SEC	09/26/18	09/27/18	1.91	50.000.000.00	49.997.347.22	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108937	ATLANTIC ASSET SEC	09/26/18	09/27/18	1.91	5,000,000.00	4,999,734.72	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108938	EXXON MOBIL CORP CP	09/26/18	10/18/18	2.07	50.000.000.00	49.936.750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108939	ATLANTIC ASSET SEC	09/26/18	10/22/18	2.18	50,000,000.00	49,921,277.78	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108940	ATLANTIC ASSET SEC	09/26/18	10/22/18	2.19	50,000,000.00	49,920,916.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108941	ATLANTIC ASSET SEC	09/26/18	10/15/18	2.16	46.000.000.00	45.947.560.00	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	108942	SHEFFIELD RECEIVABL	09/26/18	10/30/18	2.15	50,000,000.00	49,898,472.22	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108943	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50.000.000.00	49.997.361.11	-	CITIBANK	BNY MELLON CAP MKTS LLC

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NTRD	108944	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50,000,000.00	49,997,361.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108945	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50.000.000.00	49.997.361.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108946	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50.000.000.00	49.997.361.11	-	CITIBANK	UBS SEC LLC
NTRD	108947	NATIXIS NY BRANCH C	09/26/18	09/27/18	1.9	50,000,000.00	49,997,361.11	-	CITIBANK	UBS SEC LLC
NTRD	108948	LA FAYETTE ASSET SE	09/26/18	10/25/18	2.2	32.677.000.00	32.619.089.09	-	CITIBANK	MFR SEC- INC
NTRD	108949	ATLANTIC ASSET SEC	09/26/18	11/02/18	2.18	45.618.000.00	45.515.790.34	-	CITIBANK	MORGAN STANLEY & CO INC
NTRD	108950	TORONTO DOMINION BA	09/26/18	10/25/18	2.13	50,000,000.00	49,914,208.33	-	CITIBANK	MFR SEC- INC
NTRD	108951	EMERSON ELECTRIC CO	09/26/18	11/19/18	2.19	6.541.000.00	6.519.512.82	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108956	NATIXIS NY BRANCH C	09/27/18	09/28/18	2.15	50,000,000.00	49,997,013.89	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108957	NATIXIS NY BRANCH C	09/27/18	09/28/18	2.15	50,000,000.00	49,997,013.89	-	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	108958	ATLANTIC ASSET SEC	09/27/18	09/28/18	2.16	50.000.000.00	49.997.000.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108959	ATLANTIC ASSET SEC	09/27/18	09/28/18	2.16	5,000,000.00	4,999,700.00	-	CITIBANK	J.P. MORGAN SEC LLC
NTRD	108960	AUTOBAHN FUNDING CO	09/27/18	10/12/18	2.18	30,000,000.00	29,972,750.00	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108961	SHEFFIELD RECEIVABL	09/27/18	10/31/18	2.2	50.000.000.00	49.896.111.11	-	CITIBANK	LOOP CAP MKTS LLC
NTRD	108962	TORONTO DOMINION BA	09/27/18	10/31/18	2.18	50,000,000.00	49,897,055.56	-	CITIBANK	MFR SEC- INC
NTRD	108963	SHEFFIELD RECEIVABL	09/27/18	10/31/18	2.2	50.000.000.00	49.896.111.11	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108964	OLD LINE FUNDING LL	09/27/18	10/23/18	2.19	50.000.000.00	49.920.916.67	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108966	SHEFFIELD RECEIVABL	09/27/18	11/01/18	2.2	35,000,000.00	34,925,138.89	-	CITIBANK	GREAT PACIFIC SEC
NTRD	108967	ATLANTIC ASSET SEC	09/27/18	10/22/18	2.22	5.885.000.00	5.875.927.29	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108968	JUPITER SEC COMPANY	09/28/18	10/31/18	2.25	50,000,000.00	49,896,875.00	-	CITIBANK	RBC CAP MKTS LLC
NTRD	108970	AUTOBAHN FUNDING CO	09/28/18	10/12/18	2.19	50,000,000.00	49,957,416.67	-	CITIBANK	BLAYLOCK VAN- LLC
NTRD	108971	SHEFFIELD RECEIVABL	09/28/18	11/30/18	2.23	31,559,000.00	31,435,841.00	-	CITIBANK	MFR SEC- INC
	CPD TOTAL					**4,917,239,000.00**	**4,909,983,626.86**	**-**		
NTRD	108926	UST BILL	09/26/18	12/20/18	2.115	50.000.000.00	49.750.312.50	-	CITIBANK	MFR SEC- INC
NTRD	108927	UST BILL	09/26/18	12/20/18	2.115	50,000,000.00	49,750,312.50	-	CITIBANK	MFR SEC- INC
NTRD	108928	UST BILL	09/26/18	03/28/19	2.29	50,000,000.00	49,417,958.33	-	CITIBANK	KEYBANC CAP MKTS INC
NTRD	108929	UST BILL	09/26/18	03/28/19	2.29	50,000,000.00	49,417,958.33	-	CITIBANK	KEYBANC CAP MKTS INC
	US TBILLS TOTAL					**200,000,000.00**	**198,336,541.66**	**-**		
NTRD	108852	MUFG UNION BANK NA	09/11/18	10/05/18	1.94	50,000,000.00	50,000,000.00	-	CITIBANK	UNION BK OF CALIFORNIA
	NCD1 TOTAL					**50,000,000.00**	**50,000,000.00**	**-**		
NTRD	108810	DNB BANK ASA NY CD	09/04/18	10/01/18	1.97	50.000.000.00	50.000.000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108816	NORDEA BANK AB NY C	09/05/18	10/05/18	1.97	50,000,000.00	50,000,000.00	-	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	108835	DNB BANK ASA NY CD	09/07/18	10/05/18	2.01	50.000.000.00	50.000.000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108850	DNB BANK ASA NY CD	09/11/18	09/28/18	1.93	50.000.000.00	50.000.000.00	-	CITIBANK	MIZUHO SEC INC
NTRD	108858	DNB BANK ASA NY CD	09/12/18	10/03/18	2	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108859	TORONTO DOMINION BA	09/12/18	11/15/18	2.16	50.000.000.00	50.001.771.04	-	CITIBANK	MFR SEC- INC
NTRD	108878	BANK OF MONTREAL CH	09/17/18	10/17/18	2.1	50,000,000.00	50,000,415.94	-	CITIBANK	MFR SEC- INC
NTRD	108883	BANK OF MONTREAL CH	09/18/18	10/10/18	2.06	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	108889	TORONTO DOMINION BA	09/19/18	12/20/18	2.3	50.000.000.00	50.001.270.34	-	CITIBANK	MFR SEC- INC
NTRD	108902	BANK OF MONTREAL CH	09/21/18	10/22/18	2.17	50,000,000.00	50,000,000.00	-	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	108915	BANK OF MONTREAL CH	09/24/18	10/23/18	2.2	50.000.000.00	50.000.000.00	-	CITIBANK	MIZUHO SEC INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2018 to September 30, 2018
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	108916	BANK OF MONTREAL CH	09/24/18	10/24/18	2.2	50,000,000.00	50,000,415.91	-	CITIBANK	MFR SEC- INC
NTRD	108965	TORONTO DOMINION BA	09/27/18	10/31/18	2.2	50,000,000.00	50,000,000.00	-	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK1 TOTAL					**650,000,000.00**	**650,003,873.23**	**-**		
	NTRD-PSI NON-TRADING TOTAL					**6,392,239,000.00**	**6,382,352,305.62**	**-**		
	PSI TOTAL					**6,392,239,000.00**	**6,382,352,305.62**	**-**		

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	1,500,006,541.44	1,500,200,555.50	$194,014.06	50,000,000.00	49,878,520.25	($121,479.75)
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	5,324,373,219.63	5,323,290,614.20	($1,082,605.43)	0.00	0.00	$0.00
Governments	1,342,601,558.43	1,335,310,514.00	($7,291,044.43)	0.00	0.00	$0.00
Agencies	19,144,585,665.23	18,693,215,818.61	($451,369,846.62)	67,669,154.19	61,753,761.88	($5,915,392.31)
Municipals	25,000,000.00	25,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	84,288,136.17	83,934,025.27	($354,110.90)	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	41,426,212.59	41,426,212.59	$0.00
TOTAL	$27,420,855,120.90	$26,960,951,527.58	($459,903,593.32)	$163,140,366.78	$157,103,494.72	($6,036,872.06)

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.

Los Angeles County Treasurer
Market Pricing Exceptions
As of September 30, 2018
Attachment IXa

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
91273	FFCB 1.15 (CALLABLE	1.1500	10/11/2018	25.000.000.00	24.999.800.32	24.992.375.00
91752	FFCB 1.19 (CALLABLE	1.1900	12/04/2018	25,000,000.00	25,000,000.00	24,951,150.00
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34,475,000.00	34,475,000.00	34,269,218.73
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25.000.000.00	24.998.597.00	24,828,500.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,497,516.67	43,201,590.00
93130	FFCB 1.10 (CALLABLE	1.1000	11/06/2018	25,000,000.00	25,000,000.00	24,967,550.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.995.487.22	24,816,850.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.995.487.22	24.816.850.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,995,487.22	24,816,850.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,986,584.54	24,664,800.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24,664,800.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,664,800.00
100019	FFCB 1.34 (CALLABLE	1.3400	11/30/2018	25,000,000.00	25,000,000.00	24,964,150.00
100218	FFCB 1.375 (CALLABL	1.3750	12/21/2018	25.000.000.00	24.999.076.18	24,945,700.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20.674.689.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,674,689.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,463,990.00
100535	FFCB 1.27 (CALLABLE	1.2700	01/28/2019	25.000.000.00	24.997.014.15	24,893,475.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,521,225.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,521,225.00
100641	FFCB 1.4	1.4000	02/24/2020	27.000.000.00	27.000.000.00	26,482,923.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19.150.000.00	19.150.000.00	18.783.258.35
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,976,164.39	48,490,000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,638,725.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25.000.000.00	24.993.441.97	24,521,225.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12.390.000.00	12.387.007.66	12.038.446.14
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,405,312.27	18,859,260.66
100950	FFCB 1.59	1.5900	03/23/2020	25.000.000.00	25.000.000.00	24,568,550.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50.000.000.00	49.991.551.09	49.196.200.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,531,966.77	46,775,746.96
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	48,467,150.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	48,970,400.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25.000.000.00	25.000.000.00	24.233.575.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,990,520.20	48,970,400.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	48,970,400.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25.000.000.00	24.987.349.39	24.269.925.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,479,050.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,479,050.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50.000.000.00	50.000.000.00	48,958,100.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33.600.000.00	33.586.375.68	32.618.779.20
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,477,508.20	34,463,293.50
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50.000.000.00	49.979.583.77	48,451,450.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25.000.000.00	24.987.239.86	24,225,725.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,426,576.60	25,667,872.68
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,980,083.32	29,070,870.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24,472,300.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10.900.000.00	10.900.000.00	10.669.922.80
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,472,300.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24,472,300.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.472.300.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,608,945.89	45,673,011.49
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,987,061.88	24,228,850.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25.000.000.00	24.987.061.88	24,228,850.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20.710.000.00	20.683.398.96	20.068.590.59
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,977,062.26	24,276,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	48,969,050.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25.000.000.00	25.000.000.00	24,484,525.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,484,525.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,010,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27.000.000.00	26.995.178.55	26,332,155.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,988,949.76	24,381,625.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,985,944.07	29,257,950.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23.600.000.00	23.593.914.97	23,157,146.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45.650.000.00	45.637.999.35	44.107.395.20
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,980,305.33	24,155,200.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,984,339.00	24,263,500.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25.000.000.00	24.986.586.45	24,263,500.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,986,594.19	24,263,500.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,984,204.60	29,116,200.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25.000.000.00	25.000.000.00	24,471,225.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49.000.000.00	48.990.479.17	48.037.983.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,296,600.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,983,670.93	32,071,512.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9.000.000.00	9.000.000.00	8,747,370.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,496,765.15	40,685,230.50
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	48,859,700.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25.000.000.00	25.000.000.00	24,370,025.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25.000.000.00	25.000.000.00	24.370.025.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,344,600.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,429,850.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17.730.000.00	17.730.000.00	17,283,221.73
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25.000.000.00	25.000.000.00	24.370.025.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,492,710.15	34,843,356.50
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27.800.000.00	27.781.419.09	27,015,845.40
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50.000.000.00	50.000.000.00	48.095.500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,047,750.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	33,666,850.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28.075.000.00	28.074.201.52	27,122,022.20
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.992.702.63	23.984.050.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,106,048.27	30,818,658.20
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.984.633.43	23,984,050.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.032.175.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,032,175.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,032,175.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24,032,175.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.985.316.80	23.984.050.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,161,844.24	10,720,870.35
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23.165.000.00	23.163.278.13	22,507,044.51
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32.080.000.00	32.077.613.85	31,168,831.76
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,984,945.22	47,837,900.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,984,743.34	48,521,500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43.000.000.00	42.960.875.90	41,274,410.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25.000.000.00	24.986.159.37	24.515.625.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,110,536.55	25,618,828.13
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	50.000.000.00	47,938,450.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	25.000.000.00	24.241.225.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,993,531.82	24,241,225.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,993,862.98	47,938,450.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22.765.000.00	22.762.205.82	21,826,376.29
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50.000.000.00	50.000.000.00	47.993.500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,183,704.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25.000.000.00	24.973.887.75	24,244,400.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39.040.000.00	38.894.835.43	37,747,463.68
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,930,970.71	24,149,925.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	48,579,700.00

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103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	48,591,000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,988,049.46	49,061,100.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16.000.000.00	15.996.175.80	15,699,552.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,573,910.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,747,250.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.110.000.00	10.110.000.00	9,854,469.75
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50.000.000.00	49.810.306.92	48.678.950.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,777,995.62	5,646,758.20
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,732,425.91	33,029,862.91
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14.000.000.00	13.950.191.42	13,630,106.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,261,025.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,261,025.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20.000.000.00	20.000.000.00	19,421,680.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20.000.000.00	20.000.000.00	19.421.680.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,421,680.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,977,285.47	41,349,880.20
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18.000.000.00	18.000.000.00	17,746,650.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,639,325.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,105,130.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40.000.000.00	40.000.000.00	38,713,720.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22.955.000.00	22.955.000.00	22.353.693.78
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,209,525.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,367,620.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15.000.000.00	15.000.000.00	14,525,715.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40.000.000.00	40.000.000.00	38.872.280.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,015,114.44
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22.380.000.00	22.364.370.12	21,625,570.20
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25.000.000.00	25.000.000.00	24.317.925.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,317,925.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,969,805.60	38,915,680.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30.000.000.00	30.000.000.00	29,493,210.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23.650.000.00	23.626.943.68	23.058.158.75
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,589,360.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25.000.000.00	25.000.000.00	24,335,750.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25.000.000.00	25.000.000.00	24.335.750.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,341,185.62	23,516,023.44
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,034,450.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10.899.000.00	10.897.135.31	10,458,909.28
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25.000.000.00	25.000.000.00	24.177.150.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	20,647,286.10
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28.865.000.00	28.816.059.13	28,079,727.68
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19,455,600.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,455,600.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,727,800.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10.000.000.00	9.991.283.29	9,746,350.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25.000.000.00	25.000.000.00	24.323.375.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	24,730,825.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23.395.000.00	23.395.000.00	23,235,235.55
107431	FFCB 2.625	2.6250	04/04/2022	34.000.000.00	34.000.000.00	33.625.660.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,601,736.75
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	24,764,475.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25.000.000.00	25.000.000.00	24,905,825.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14.490.000.00	14.490.000.00	14.435.416.17
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,766,451.66
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17.225.000.00	17.225.000.00	17,023,915.35
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	9,932,430.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,932,430.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,932,430.00

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108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	9,932,430.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,559,963.88
FFCB TOTAL				**4,876,559,000.00**	**4,875,164,730.43**	**4,755,713,803.89**
91731	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	45,200,000.00	45,199,633.82	45,106,345.60
91806	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	50.000.000.00	49.999.594.93	49,896,400.00
91821	FHLB 1.15 (CALLABLE	1.1500	12/11/2018	28.000.000.00	27.999.546.32	27.941.984.00
91914	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	45,900,000.00	45,898,213.36	45,789,931.80
91915	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	50,000,000.00	49,998,053.77	49,880,100.00
91933	FHLB 1.15 (CALLABLE	1.1500	12/21/2018	37.945.000.00	37.943.593.34	37,854,007.89
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,701,425.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,525,250.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6.000.000.00	5.999.132.57	5,834,208.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1.200.000.00	1.199.826.52	1.166.841.60
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,492,911.06	33,490,702.50
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,339,975.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50.000.000.00	49.988.496.66	48,679,950.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,268,625.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,491,292.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25.000.000.00	25.000.000.00	24,088,925.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29.000.000.00	29.000.000.00	27.943.153.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,332,291.15
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,171,100.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29.695.000.00	29.690.844.97	28,543,398.21
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24.000.000.00	24.000.000.00	23.099.616.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,985,405.25	24,066,325.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25.000.000.00	25.000.000.00	24,055,650.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41.500.000.00	41.500.000.00	39.808.875.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,025,600.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	16,809,222.50
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25.000.000.00	25.000.000.00	24,252,875.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25.000.000.00	25.000.000.00	24.252.875.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,078,400.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50.000.000.00	50.000.000.00	48,371,450.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25.000.000.00	25.000.000.00	24.175.775.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,183,950.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,195,075.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25.000.000.00	25.000.000.00	24,195,075.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24.200.000.00	24.200.000.00	23.412.435.20
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,511,840.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25.000.000.00	25.000.000.00	24,201,200.00
103223	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.857.528.85	48,436,650.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,857,528.85	48,436,650.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,928,764.41	24,218,325.00
103226	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.904.807.70	48,436,650.00
103227	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.904.807.70	48.436.650.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,399,600.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18.000.000.00	18.000.000.00	17,512,524.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25.000.000.00	25.000.000.00	24.363.525.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	17,906,640.80
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,993,216.47	19,529,620.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25.000.000.00	25.000.000.00	24,323,575.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13.500.000.00	13.500.000.00	13.137.984.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,083,275.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20.000.000.00	20.000.000.00	19,467,640.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25.000.000.00	25.000.000.00	24,127,300.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,110,525.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,644,210.00

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105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,184,450.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,329,050.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25.000.000.00	25.000.000.00	24,336,700.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,176,150.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,165,850.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25.000.000.00	25.000.000.00	24,198,925.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25.000.000.00	25.000.000.00	24.242.225.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,244,450.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,240,375.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24,241,300.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,406,650.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,240,125.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24,247,025.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.243.975.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,247,650.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,253,475.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25.000.000.00	25.000.000.00	24,501,650.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,501,650.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,522,875.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25.000.000.00	25.000.000.00	24,310,825.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25.000.000.00	25.000.000.00	24.321.825.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,314,975.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,322,550.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25.000.000.00	25.000.000.00	24,328,025.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40.975.000.00	40.802.067.38	39.406.517.98
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,348,200.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25.000.000.00	25.000.000.00	24,327,750.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25.000.000.00	25.000.000.00	24.322.700.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,327,875.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,520,275.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25.000.000.00	25.000.000.00	24,528,675.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25.000.000.00	25.000.000.00	24.341.500.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,604,525.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25.000.000.00	25.000.000.00	24,336,600.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25.000.000.00	25.000.000.00	24.479.725.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,805,363.55
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	24,689,550.00
107102	FHLB 3.02 (CALLABLE	3.0200	03/13/2023	25.000.000.00	25.000.000.00	24,701,325.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25.000.000.00	25.000.000.00	24.702.225.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	24,697,075.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25.000.000.00	25.000.000.00	24,712,625.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25.000.000.00	25.000.000.00	24,687,000.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	24,713,175.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	24,637,975.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	24,690,800.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25.000.000.00	25.000.000.00	24.772.250.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	24,606,925.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25.000.000.00	25.000.000.00	24,675,025.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25.000.000.00	25.000.000.00	24.725.225.00
107342	FHLB 3.12 (CALLABLE	3.1200	04/10/2023	25,000,000.00	25,000,000.00	24,718,250.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,343,250.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25.000.000.00	25.000.000.00	24,683,325.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21.150.000.00	21.150.000.00	20.882.092.95
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,404,250.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49,395,950.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	49,663,250.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	49,458,300.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,401,150.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,399,400.00
108174	FHLB 3.25 (CALLABLE	3.2500	05/23/2023	25,000,000.00	25,000,000.00	24,888,400.00
108394	FHLB 3.18 (CALLABLE	3.1800	06/12/2023	15,000,000.00	14,985,779.44	14,812,065.00
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25,000,000.00	25,000,000.00	24,924,725.00
FHLB TOTAL				**3,301,765,000.00**	**3,300,979,753.37**	**3,224,771,527.73**
108822	FHLB D-N	1.9900	43388	50,000,000.00	49,961,305.55	49,958,950.00
108930	FHLB D-N	2.1200	43399	50,000,000.00	49,926,388.89	49,926,750.00
108931	FHLB D-N	2.1200	43399	50,000,000.00	49,926,388.89	49,926,750.00
108933	FHLB D-N	2.1500	43419	50,000,000.00	49,865,625.00	49,865,600.00
108934	FHLB D-N	2.1500	43419	50,000,000.00	49,865,625.00	49,865,600.00
108952	FHLB D-N	2.1200	43403	50,000,000.00	49,914,611.11	49,915,000.00
108953	FHLB D-N	2.1200	43403	50,000,000.00	49,914,611.11	49,915,000.00
108954	FHLB D-N	2.1200	43403	50,000,000.00	49,914,611.11	49,915,000.00
108955	FHLB D-N	2.1200	43403	50,000,000.00	49,914,611.11	49,915,000.00
FHLD TOTAL				**450,000,000.00**	**449,203,777.77**	**449,203,650.00**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,946,524.04	49,311,050.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,946,524.04	49,311,050.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,966,273.04	49,311,050.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,966,273.04	49,311,050.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,975,549.06	49,311,050.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,975,549.06	49,311,050.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,890,988.75	49,453,700.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,890,988.75	49,453,700.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,847,400.14	44,379,945.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,840,091.91	49,311,050.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,579,025.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,598,425.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,598,425.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,319,264.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,994,354.09	48,715,900.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	48,982,350.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	48,700,950.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,497,350.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,587,314.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,996,758.03	24,365,625.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,465,275.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,379,600.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,472,625.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,751,840.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,472,625.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,388,175.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,434,950.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,250,650.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,250,650.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,125,325.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,250,650.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,315,450.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,476,750.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	48,515,400.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,250,650.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,250,650.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,171,750.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,279,950.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,102,300.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,342,750.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,319,675.00

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102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,337,925.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,098,775.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25.000.000.00	25.000.000.00	24,098,775.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,009,200.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,007,750.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48,009,200.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.009.200.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,009,200.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,007,750.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50.000.000.00	50.000.000.00	48,046,100.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,090,900.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,052,550.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50.000.000.00	50.000.000.00	48,033,250.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50.000.000.00	50.000.000.00	48.068.650.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,052,550.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,029,275.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25.000.000.00	24.996.037.65	24,179,975.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,065,075.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	48,542,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50.000.000.00	49.969.174.33	49,280,750.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12.000.000.00	11.992.601.85	11.827.380.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	21,945,830.08
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,318,875.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25.000.000.00	25.000.000.00	24,308,200.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25.000.000.00	25.000.000.00	24.275.425.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,278,125.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25.000.000.00	25.000.000.00	24,296,475.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25.000.000.00	25.000.000.00	24.286.600.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,006,167.50
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,241,050.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17.510.000.00	17.510.000.00	17,116,830.46
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12.320.000.00	12.320.000.00	11.968.436.48
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,118,840.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24,160,925.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25.000.000.00	25.000.000.00	24.242.250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,153,250.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	48,300,250.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25.000.000.00	25.000.000.00	24,157,650.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25.000.000.00	25.000.000.00	24.211.500.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,115,775.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25.000.000.00	25.000.000.00	24,121,500.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25.000.000.00	25.000.000.00	24,125,750.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,116,750.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,175,425.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25.000.000.00	25.000.000.00	24,149,750.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25.000.000.00	25.000.000.00	24.143.775.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,145,650.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25.000.000.00	25.000.000.00	24,321,250.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25.000.000.00	25.000.000.00	24.185.175.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,182,900.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,187,800.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25.000.000.00	25.000.000.00	24,180,675.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24.164.350.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,159,300.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25.000.000.00	25.000.000.00	24,113,800.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25.000.000.00	25.000.000.00	24,164,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,203,750.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,212,125.00

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106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,208,350.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,212,650.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24,210,075.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,215,850.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,225,825.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25.000.000.00	25.000.000.00	24,251,975.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25.000.000.00	25.000.000.00	24.259.850.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,232,025.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,315,750.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25.000.000.00	25.000.000.00	24,300,850.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,340,375.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,303,600.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50.000.000.00	49.416.715.72	48,175,500.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50.000.000.00	49.552.854.72	48.175.500.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	24,712,925.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	49,451,500.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50.000.000.00	50.000.000.00	49,449,250.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	49,449,100.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50,000,000.00	50,000,000.00	49,632,400.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25.000.000.00	25.000.000.00	24,815,300.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25.000.000.00	25.000.000.00	24.711.150.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25,000,000.00	25,000,000.00	24,857,200.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25,000,000.00	25,000,000.00	24,839,575.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25.000.000.00	25.000.000.00	24,839,575.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25.000.000.00	25.000.000.00	24.903.350.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25,000,000.00	25,000,000.00	24,874,400.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25.000.000.00	25.000.000.00	24,824,575.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15.000.000.00	14.958.379.93	14.826.690.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25,000,000.00	25,000,000.00	24,854,550.00
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	24,772,075.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25.000.000.00	25.000.000.00	24,782,700.00
108223	FHLMC 3.30 (CALLABL	3.3000	06/26/2023	25.000.000.00	25.000.000.00	24.838.650.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	24,839,500.00
108246	FHLMC 3.35 (CALLABL	3.3500	07/03/2023	25.000.000.00	25.000.000.00	24,830,150.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17.615.000.00	17.615.000.00	17.460.692.60
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,227.74	9,967,136.70
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	24,761,425.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25.000.000.00	25.000.000.00	24,785,800.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25.000.000.00	25.000.000.00	24.807.150.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25,000,000.00	25,000,000.00	24,820,600.00
FHLMC TOTAL				**4,462,221,000.00**	**4,460,339,265.89**	**4,348,225,267.32**
91733	FNMA 1.10 (CALLABLE	1.1000	12/12/2018	50,000,000.00	50,000,000.00	49,888,250.00
91808	FNMA 1.15 (CALLABLE	1.1500	12/13/2018	50,000,000.00	50,000,000.00	49,891,600.00
91822	FNMA 1.20 (CALLABLE	1.2000	12/20/2018	20.900.000.00	20.899.236.87	20,851,971.80
91895	FNMA 1.17 (CALLABLE	1.1700	12/14/2018	50.000.000.00	50.000.000.00	49.892.100.00
91896	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	50,000,000.00	50,000,000.00	49,871,550.00
91916	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50.000.000.00	50.000.000.00	49,873,150.00
91927	FNMA 1.15 (CALLABLE	1.1500	12/27/2018	50.000.000.00	50.000.000.00	49.867.250.00
91932	FNMA 1.17 (CALLABLE	1.1700	12/27/2018	50,000,000.00	50,000,000.00	49,869,650.00
91949	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	50,000,000.00	50,000,000.00	49,873,150.00
91952	FNMA 1.20 (CALLABLE	1.2000	12/27/2018	15.000.000.00	15.000.000.00	14,961,945.00
92036	FNMA 1.22 (CALLABLE	1.2200	12/27/2018	50.000.000.00	50.000.000.00	49.875.550.00
92154	FNMA 1.20 (CALLABLE	1.2000	12/28/2018	36,600,000.00	36,599,631.50	36,505,974.60
93086	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25.000.000.00	25.000.000.00	24,978,750.00
93103	FNMA 1.15 (CALLABLE	1.1500	10/30/2018	25.000.000.00	25.000.000.00	24,978,750.00
93161	FNMA 1.15 (CALLABLE	1.1500	11/28/2018	25,000,000.00	25,000,000.00	24,957,350.00
93226	FNMA 1.15 (CALLABLE	1.1500	11/16/2018	25,000,000.00	24,999,105.59	24,966,625.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
94799	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,952,850.00
94800	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	50,000,000.00	49,952,850.00
94801	FNMA 1.625	1.6250	11/27/2018	50.000.000.00	50.000.000.00	49,952,850.00
94990	FNMA 1.625	1.6250	11/27/2018	50,000,000.00	49,986,979.81	49,952,850.00
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,651,900.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31.345.000.00	31.327.566.54	31,141,727.68
100387	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50.000.000.00	49.986.869.65	49.933.900.00
100388	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	50,000,000.00	49,986,869.65	49,933,900.00
100389	FNMA 1.16 (CALLABLE	1.1600	11/16/2018	40,110,000.00	40,099,466.84	40,056,974.58
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25.000.000.00	25.000.000.00	24,415,925.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,458,100.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,080,750.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25.000.000.00	25.000.000.00	24,636,300.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31.120.000.00	31.117.600.46	30.667.266.24
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,884,200.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,993,090.57	49,785,900.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50.000.000.00	50.000.000.00	49,003,750.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,594,100.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,404,325.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25.000.000.00	24.997.400.43	24,212,975.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25.000.000.00	25.000.000.00	24.487.850.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,015,550.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,465,025.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25.000.000.00	25.000.000.00	24,406,375.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50.000.000.00	50.000.000.00	48.881.350.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,354,475.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50.000.000.00	50.000.000.00	48,605,450.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25.000.000.00	25.000.000.00	24.454.675.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,454,675.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	48,751,250.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25.000.000.00	25.000.000.00	24,375,625.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5.000.000.00	5.000.000.00	4.806.410.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	47,964,350.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25.000.000.00	25.000.000.00	24,222,625.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	23.901.800.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,154,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	47,805,750.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	23,902,875.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25.000.000.00	25.000.000.00	24.154.550.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,167,575.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	23,951,975.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25.000.000.00	25.000.000.00	23,889,250.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	23,944,225.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	23,923,950.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25.000.000.00	25.000.000.00	23,749,725.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25.000.000.00	25.000.000.00	24.471.775.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,031,075.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	24.994.359.24	24,031,075.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25.000.000.00	25.000.000.00	23.843.525.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,088,175.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	47,774,850.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46.212.000.00	46.205.350.39	44,310,422.41
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25.000.000.00	25.000.000.00	23.958.325.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	23,773,800.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25.000.000.00	25.000.000.00	24,337,525.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25.000.000.00	25.000.000.00	23,723,500.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	47,494,650.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	47,368,250.00

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102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,997,901.15	33,360,215.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	47,724,700.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	50.000.000.00	47,412,400.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,991,074.34	49,324,300.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	23,707,650.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	49.992.695.93	47,724,700.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50.000.000.00	49.992.695.93	47.724.700.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,067,944.65	13,429,730.58
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,993,855.41	47,623,700.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50.000.000.00	50.000.000.00	47,644,850.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	47,644,850.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	47,855,350.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25.000.000.00	25.000.000.00	24,014,200.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25.000.000.00	25.000.000.00	24.058.700.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,864,635.76	49,223,750.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,864,635.76	49,223,750.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10.451.000.00	10.422.706.16	10,288,748.23
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,793,557.69	48,594,950.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,922,648.67	48,932,400.00
103248	FNMA 1.50	1.5000	06/22/2020	50.000.000.00	49.922.648.67	48,932,400.00
103249	FNMA 1.50	1.5000	06/22/2020	25.000.000.00	24.961.324.33	24.466.200.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,526,341.94	48,270,200.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,975,739.74	49,288,150.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50.000.000.00	49.975.739.74	49,288,150.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17.000.000.00	16.991.751.53	16.757.971.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,108,100.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24,108,100.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24.108.100.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,493,493.66	31,603,907.55
FNMA TOTAL				**3,635,543,000.00**	**3,633,944,918.60**	**3,547,220,989.67**
91953	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50.000.000.00	50.000.000.00	49.827.150.00
91977	FHLB 1.75 (CALLABLE	0.8000	12/28/2018	50,000,000.00	50,000,000.00	49,827,150.00
91978	FHLB 2.00 (CALLABLE	0.7300	12/28/2018	50.000.000.00	50.000.000.00	49,818,750.00
92020	FHLB 2.00 (CALLABLE	0.8000	01/08/2019	50.000.000.00	50.000.000.00	49.805.300.00
92035	FHLB 2.25 (CALLABLE	0.8000	12/18/2018	50,000,000.00	50,000,000.00	49,848,500.00
92161	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,769,650.00
92162	FHLB 2.50 (CALLABLE	0.8500	01/25/2019	50.000.000.00	50.000.000.00	49,774,750.00
92163	FHLB 2.85 (CALLABLE	0.8500	01/28/2019	50.000.000.00	50.000.000.00	49.768.050.00
92164	FHLB 2.50 (CALLABLE	0.8600	01/28/2019	50,000,000.00	50,000,000.00	49,769,650.00
92177	FHLB 3.00 (CALLABLE	0.8750	01/28/2019	50.000.000.00	50.000.000.00	49,772,050.00
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25.000.000.00	25.000.000.00	24,804,575.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,790,750.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,740,950.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24,740,950.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24.740.075.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,740,075.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24,740,950.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.730.700.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,722,250.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,461,400.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24,730,700.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.730.700.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,426,450.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25.000.000.00	25.000.000.00	24,706,175.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25.000.000.00	25.000.000.00	24,650,875.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,450,100.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,434,250.00

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98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,434,250.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,431,600.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24,366,825.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,366,825.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,330,775.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25.000.000.00	25.000.000.00	24,356,550.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50.000.000.00	50.000.000.00	47.309.900.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,461,980.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	23,684,800.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25.000.000.00	25.000.000.00	23,617,125.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,992,072.84	23,854,325.00
104057	FHLMC 4.125 (CALLAB	2.0000	03/28/2022	25,000,000.00	25,000,000.00	24,094,900.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25.000.000.00	25.000.000.00	23,889,250.00
104788	FHLMC 4.65 (CALLABL	1.7500	05/24/2022	25.000.000.00	25.000.000.00	23.802.275.00
105672	FHLB 4.50 (CALLABLE	2.5000	10/06/2022	25,000,000.00	25,000,000.00	23,802,500.00
105677	FHLB 4.50 (CALLABLE	2.5000	10/12/2022	25,000,000.00	25,000,000.00	23,728,625.00
105697	FHLMC 4.75 (CALLABL	2.0000	10/11/2022	25.000.000.00	25.000.000.00	23,843,575.00
105794	FHLB 5.00 (CALLABLE	2.2500	10/18/2022	25,000,000.00	25,000,000.00	23,754,975.00
106261	FHLB 5.75 (CALLABLE	2.5000	12/13/2022	25,000,000.00	25,000,000.00	23,854,500.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15.000.000.00	15.000.000.00	14,553,150.00
107615	FHLMC 6.50 (CALLABL	3.8750	04/26/2023	50.000.000.00	50.000.000.00	48.640.700.00
107618	FHLMC 6.50 (CALLABL	3.8750	04/26/2023	50,000,000.00	50,000,000.00	48,644,200.00
107620	FHLB 6.50 (CALLABLE	3.8750	04/26/2023	50,000,000.00	50,000,000.00	48,657,400.00
107632	FHLB 6.75 (CALLABLE	4.0000	05/01/2023	25.000.000.00	25.000.000.00	24,348,150.00
107642	FHLMC 6.75 (CALLABL	4.0000	05/01/2023	25.000.000.00	25.000.000.00	24.342.825.00
107695	FHLB 7.25 (CALLABLE	7.2500	05/02/2023	50,000,000.00	50,000,000.00	48,668,050.00
107725	FHLB 7.25 (CALLABLE	4.0000	04/26/2023	50.000.000.00	50.000.000.00	48,684,800.00
107800	FHLMC 7.75 (CALLABL	4.5000	04/26/2023	50.000.000.00	50.000.000.00	48.876.900.00
107911	FHLMC 8.00 (CALLABL	8.0000	05/23/2023	50,000,000.00	50,000,000.00	48,806,650.00
107977	FHLMC 8.00 (CALLABL	5.0000	05/23/2023	25,000,000.00	25,000,000.00	24,468,975.00
108563	FHLMC 6.00 (CALLABL	4.0000	04/26/2023	25.000.000.00	25.000.000.00	24,361,650.00
108824	FHLB 9.00 (CALLABLE	9.0000	09/27/2023	25,000,000.00	25,000,000.00	24,793,700.00
MCPN TOTAL				**1,950,000,000.00**	**1,949,992,072.84**	**1,910,155,630.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50.000.000.00	50.000.000.00	47.919.450.00
102917	FHLB 2.125 (CALLABL	1.3750	11/10/2021	25,000,000.00	25,000,000.00	23,702,525.00
103056	FHLB 3.00 (CALLABLE	1.5000	12/02/2021	25,000,000.00	25,000,000.00	23,595,925.00
103061	FHLB 1.50 (CALLABLE	1.7500	11/26/2021	25.000.000.00	25.000.000.00	24,557,325.00
103325	FHLB 3.25 (CALLABLE	2.0000	12/30/2021	50.000.000.00	50.000.000.00	48.026.400.00
103327	FHLB 2.875 (CALLABL	2.0500	12/28/2021	50,000,000.00	50,000,000.00	47,575,550.00
103587	FHLMC 3.50 (CALLABL	1.7500	01/27/2022	50.000.000.00	50.000.000.00	47,417,750.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25.000.000.00	25.000.000.00	24,004,825.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	23,899,850.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	23,897,000.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25.000.000.00	25.000.000.00	23,827,475.00
105968	FHLMC 2.00 (CALLABL	2.0000	11/22/2022	25.000.000.00	25.000.000.00	24.702.750.00
107574	FHLB 6.00 (CALLABLE	6.0000	04/26/2023	50,000,000.00	50,000,000.00	49,982,800.00
MCSA TOTAL				**450,000,000.00**	**450,000,000.00**	**433,109,625.00**
108359	MONT BLANC CAPITAL	2.3200	10/03/2018	11,066,000.00	11,064,573.72	11,062,710.96
108384	MONT BLANC CAPITAL	2.3200	10/03/2018	16,332,000.00	16,329,894.99	16,327,145.80
108386	MONT BLANC CAPITAL	2.3200	10/03/2018	2.328.000.00	2.327.699.95	2,327,308.07
108403	ATLANTIC ASSET SEC	2.2800	10/02/2018	14.180.000.00	14.179.101.93	14.176.549.58
108411	ATLANTIC ASSET SEC	2.2600	10/02/2018	25,000,000.00	24,998,430.56	24,993,916.75
108466	LA FAYETTE ASSET SE	2.2800	10/10/2018	4.589.000.00	4.586.384.27	4,585,672.98
108489	ATLANTIC ASSET SEC	2.3200	11/15/2018	8.612.000.00	8.587.025.20	8,586,278.80
108507	LA FAYETTE ASSET SE	2.2400	10/15/2018	25,632,000.00	25,609,671.68	25,605,456.01
108513	CREDIT AGRICOLE CIB	2.2300	10/18/2018	27,636,000.00	27,606,897.76	27,603,143.84

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108523	LA FAYETTE ASSET SE	2.2600	10/15/2018	3,267,000.00	3,264,128.67	3,263,616.76
108532	LA FAYETTE ASSET SE	2.2500	10/15/2018	3,070,000.00	3,067,313.75	3,066,820.77
108542	LA FAYETTE ASSET SE	2.2300	10/15/2018	9.276.000.00	9.267.955.65	9,266,393.96
108577	ATLANTIC ASSET SEC	2.0700	10/02/2018	25,000,000.00	24,998,562.50	24,993,916.75
108585	DANSKE CORP CP	2.2300	11/05/2018	50,000,000.00	49,891,597.22	49,881,355.50
108594	THUNDER BAY	2.1300	10/22/2018	39.500.000.00	39.450.921.25	39,442,014.00
108605	SHEFFIELD RECEIVABL	2.2700	11/01/2018	20.000.000.00	19.960.905.55	19.958.557.80
108606	DANSKE CORP CP	2.2300	11/02/2018	11,975,000.00	11,951,262.89	11,948,862.89
108607	SANTANDER UK PLC CP	2.2600	11/30/2018	6,710,000.00	6,684,725.67	6,683,555.89
108623	SANTANDER UK PLC CP	2.0300	10/01/2018	30.000.000.00	30.000.000.00	29,994,637.50
108624	LA FAYETTE ASSET SE	2.2600	11/13/2018	6,806,000.00	6,787,627.58	6,786,545.80
108633	LA FAYETTE ASSET SE	2.2600	11/13/2018	5,244,000.00	5,229,844.11	5,229,010.60
108638	ATLANTIC ASSET SEC	2.2300	11/09/2018	21.433.000.00	21.381.221.45	21,377,188.47
108642	CANCARA ASSET SEC L	2.2500	11/07/2018	9.500.000.00	9.478.031.25	9.476.492.82
108654	SANTANDER UK PLC CP	2.0300	10/09/2018	24,464,000.00	24,452,964.02	24,447,868.68
108668	THUNDER BAY	2.0500	10/02/2018	2,000,000.00	1,999,886.11	1,999,525.56
108669	SANTANDER UK PLC CP	2.2200	11/23/2018	25.000.000.00	24.918.291.66	24,913,161.00
108670	LA FAYETTE ASSET SE	2.2500	11/13/2018	6,531,000.00	6,513,447.94	6,512,331.85
108679	SANTANDER UK PLC CP	2.0200	10/09/2018	10,807,000.00	10,802,148.86	10,799,873.97
108688	LA FAYETTE ASSET SE	2.2600	11/13/2018	15.005.000.00	14.964.494.84	14,962,109.86
108689	CAFCO LLC CP	2.2400	11/19/2018	4.655.000.00	4.640.807.42	4.639.992.28
108704	CIESCO LLC CP	2.1000	10/18/2018	10,374,000.00	10,363,712.45	10,361,337.91
108710	SHEFFIELD RECEIVABL	2.2300	11/15/2018	20,108,000.00	20,051,948.95	20,048,694.87
108717	SHEFFIELD RECEIVABL	2.0800	10/16/2018	16.000.000.00	15.986.133.33	15,982,448.00
108718	THUNDER BAY	2.1500	11/01/2018	5.386.000.00	5.376.028.42	5.374.722.63
108724	SANTANDER UK PLC CP	2.0200	10/19/2018	13,919,000.00	13,904,941.81	13,901,340.27
108733	LA FAYETTE ASSET SE	2.1000	10/22/2018	6.552.000.00	6.543.973.80	6,542,381.66
108740	OLD LINE FUNDING LL	2.0100	10/01/2018	20.000.000.00	20.000.000.00	19.996.450.00
108741	ATLANTIC ASSET SEC	2.0700	10/15/2018	26,093,000.00	26,071,995.14	26,065,978.61
108746	SANTANDER UK PLC CP	2.0000	10/01/2018	50,000,000.00	50,000,000.00	49,991,062.50
108747	ATLANTIC ASSET SEC	2.0700	10/15/2018	12.346.000.00	12.336.061.47	12,333,214.73
108751	THUNDER BAY	2.0100	10/01/2018	25.000.000.00	25.000.000.00	24.995.562.50
108759	SANTANDER UK PLC CP	1.9900	10/01/2018	50,000,000.00	50,000,000.00	49,991,062.50
108764	LA FAYETTE ASSET SE	2.1000	10/22/2018	30.935.000.00	30.897.104.63	30,889,587.42
108768	ATLANTIC ASSET SEC	1.9800	10/01/2018	50.000.000.00	50.000.000.00	49.990.875.00
108770	SANTANDER UK PLC CP	1.9900	10/05/2018	50,000,000.00	49,988,944.44	49,979,078.00
108773	ATLANTIC ASSET SEC	2.0800	10/23/2018	10,718,000.00	10,704,376.23	10,701,565.77
108774	LA FAYETTE ASSET SE	2.0800	10/24/2018	15.821.000.00	15.799.975.65	15,795,805.06
108775	ATLANTIC ASSET SEC	1.9800	10/01/2018	46.000.000.00	46.000.000.00	45.991.605.00
108789	LA FAYETTE ASSET SE	2.0900	10/24/2018	34,179,000.00	34,133,361.54	34,124,569.94
108790	CAFCO LLC CP	2.2300	12/04/2018	13.539.000.00	13.485.325.39	13,482,078.66
108793	AUTOBAHN FUNDING	1.9800	10/01/2018	50.000.000.00	50.000.000.00	49,991,125.00
108796	AUTOBAHN FUNDING	2.0100	10/01/2018	25,000,000.00	25,000,000.00	24,995,562.50
108797	SHEFFIELD RECEIVABL	2.2300	12/03/2018	9,729,000.00	9,691,032.58	9,688,404.09
108799	AUTOBAHN FUNDING	1.9900	10/01/2018	20.000.000.00	20.000.000.00	19,996,450.00
108800	TORONTO DOMINION	1.9900	10/01/2018	50.000.000.00	50.000.000.00	49.991.246.00
108801	THUNDER BAY	1.9800	10/02/2018	39,071,000.00	39,068,851.10	39,061,731.58
108803	ATLANTIC ASSET SEC	2.0900	10/23/2018	29.000.000.00	28.962.960.55	28,955,533.43
108804	MONT BLANC CAPITAL	2.2900	12/05/2018	5.675.000.00	5.651.535.45	5.650.484.62
108807	TORONTO DOMINION	1.9900	10/05/2018	50,000,000.00	49,988,944.44	49,979,428.00
108808	AUTOBAHN FUNDING	1.9900	10/04/2018	20,000,000.00	19,996,683.33	19,992,850.00
108809	THUNDER BAY	1.9800	10/09/2018	41.082.000.00	41.063.923.92	41,054,760.17
108812	ATLANTIC ASSET SEC	1.9800	10/05/2018	50.000.000.00	49.989.000.00	49.978.708.50
108813	MONT BLANC CAPITAL	2.2900	12/05/2018	20,545,000.00	20,460,052.13	20,456,247.86
108814	CHEVRON CORP CP	1.9600	10/02/2018	50.000.000.00	49.997.277.78	49,988,322.00
108815	AUTOBAHN FUNDING	2.0000	10/05/2018	20.000.000.00	19.995.555.56	19,991,638.80
108817	SHEFFIELD RECEIVABL	2.0000	10/05/2018	50,000,000.00	49,988,888.89	49,979,097.00
108818	EXXON MOBIL CORP CP	2.0000	10/02/2018	50,000,000.00	49,997,222.22	49,988,322.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108820	ATLANTIC ASSET SEC	2.0000	10/09/2018	50,000,000.00	49,977,777.78	49,966,541.50
108821	SANTANDER UK PLC CP	2.1000	11/05/2018	18,748,000.00	18,709,722.84	18,704,403.59
108823	TOYOTA MOTOR	2.0100	10/09/2018	50.000.000.00	49.977.666.67	49,966,923.50
108827	REGENCY MARKETS NO.	2.0600	10/04/2018	50,000,000.00	49,991,416.67	49,982,125.00
108828	REGENCY MARKETS NO.	2.0600	10/04/2018	50,000,000.00	49,991,416.67	49,982,125.00
108829	EXXON MOBIL CORP CP	2.0000	10/03/2018	50.000.000.00	49.994.444.44	49,985,382.00
108830	REGENCY MARKETS NO.	2.0800	10/04/2018	50.000.000.00	49.991.333.33	49.982.125.00
108831	CHEVRON CORP CP	1.9600	10/02/2018	50,000,000.00	49,997,277.78	49,988,322.00
108832	CAFCO LLC CP	2.0000	10/01/2018	3,800,000.00	3,800,000.00	3,799,314.40
108833	AUTOBAHN FUNDING	2.0200	10/09/2018	30.000.000.00	29.986.533.33	29,980,108.20
108834	THUNDER BAY	2.0300	10/16/2018	13,438,000.00	13,426,633.69	13,423,258.51
108836	EXXON MOBIL CORP CP	2.0000	10/04/2018	50,000,000.00	49,991,666.67	49,982,441.50
108837	EMERSON ELECTRIC CO	1.9700	10/03/2018	42.660.000.00	42.655.331.10	42,647,231.44
108838	LA FAYETTE ASSET SE	2.0000	10/03/2018	30.000.000.00	29.996.666.67	29.991.083.40
108839	CAFCO LLC CP	2.2300	12/12/2018	5,532,000.00	5,507,327.28	5,505,723.00
108840	CHARIOT FUNDING LLC	2.0600	10/10/2018	50,000,000.00	49,974,250.00	49,963,750.00
108841	CHARIOT FUNDING LLC	2.0600	10/10/2018	3.874.000.00	3.872.004.89	3,871,191.35
108842	EXXON MOBIL CORP CP	1.9900	10/04/2018	50,000,000.00	49,991,708.33	49,982,441.50
108844	AUTOBAHN FUNDING	2.0400	10/10/2018	25,000,000.00	24,987,250.00	24,981,875.00
108845	SANTANDER UK PLC CP	2.1100	11/09/2018	22.656.000.00	22.604.212.16	22,597,585.36
108846	REGENCY MARKETS NO.	2.1200	10/09/2018	50.000.000.00	49.976.444.45	49.966.847.00
108847	LA FAYETTE ASSET SE	2.0000	10/05/2018	25,000,000.00	24,994,444.45	24,990,225.00
108848	REGENCY MARKETS NO.	2.1000	10/09/2018	15,986,000.00	15,978,539.87	15,975,400.32
108851	EXXON MOBIL CORP CP	1.9900	10/05/2018	50.000.000.00	49.988.944.45	49,979,496.00
108853	SANTANDER UK PLC CP	2.1200	11/15/2018	50.000.000.00	49.867.500.00	49.852.000.00
108854	ATLANTIC ASSET SEC	2.0000	10/05/2018	7,302,000.00	7,300,377.33	7,298,890.59
108855	ATLANTIC ASSET SEC	2.0000	10/05/2018	7.714.000.00	7.712.285.78	7,710,715.15
108856	AUTOBAHN FUNDING	2.0000	10/05/2018	50.000.000.00	49.988.888.89	49.979.097.00
108857	EXXON MOBIL CORP CP	1.9900	10/04/2018	50,000,000.00	49,991,708.33	49,982,441.50
108860	AUTOBAHN FUNDING	2.0500	10/12/2018	25,000,000.00	24,984,340.28	24,978,757.00
108861	SANTANDER UK PLC CP	2.1100	11/14/2018	34.896.000.00	34.806.007.09	34,794,950.95
108862	CIESCO LLC CP	2.2500	12/10/2018	5.091.000.00	5.068.726.87	5.067.225.18
108863	AUTOBAHN FUNDING	2.0500	10/12/2018	15,000,000.00	14,990,604.17	14,987,254.20
108866	ATLANTIC ASSET SEC	2.0300	10/10/2018	50.000.000.00	49.974.625.00	49.963,500.00
108867	SANTANDER UK PLC CP	2.1200	11/15/2018	21.890.000.00	21.831.991.50	21.825.205.60
108868	LA FAYETTE ASSET SE	2.0600	10/04/2018	50,000,000.00	49,991,416.67	49,983,250.00
108870	TORONTO DOMINION	2.0800	10/15/2018	50,000,000.00	49,959,555.55	49,949,189.00
108871	EXXON MOBIL CORP CP	2.0300	10/05/2018	50.000.000.00	49.988.722.22	49,979,496.00
108872	REGENCY MARKETS NO.	2.1500	10/09/2018	50.000.000.00	49.976.111.11	49.966.847.00
108873	ATLANTIC ASSET SEC	2.0700	10/12/2018	30,000,000.00	29,981,025.00	29,974,449.90
108874	CAFCO LLC CP	2.2600	12/17/2018	5.578.000.00	5.551.036.57	5,549,576.97
108875	LA FAYETTE ASSET SE	2.0700	10/03/2018	34.290.000.00	34.286.056.65	34,279,808.33
108876	REGENCY MARKETS NO.	2.1100	10/15/2018	44,224,000.00	44,187,711.75	44,178,202.51
108877	ATLANTIC ASSET SEC	2.0800	10/15/2018	30,000,000.00	29,975,733.34	29,968,932.60
108879	AUTOBAHN FUNDING	2.0000	10/05/2018	20.000.000.00	19.995.555.56	19,991,638.80
108880	LA FAYETTE ASSET SE	2.1600	11/01/2018	12.983.000.00	12.958.851.62	12.955.815.81
108881	AUTOBAHN FUNDING	2.0000	10/03/2018	50,000,000.00	49,994,444.44	49,985,139.00
108882	CRC FUNDING LLC CP	2.0900	10/09/2018	50.000.000.00	49.976.777.78	49,966,847.00
108884	LA FAYETTE ASSET SE	2.0600	10/16/2018	50.000.000.00	49.957.083.33	49.945.150.00
108886	LA FAYETTE ASSET SE	2.1700	11/01/2018	20,406,000.00	20,367,869.12	20,363,273.31
108887	REGENCY MARKETS NO.	2.1800	10/19/2018	50,000,000.00	49,945,500.00	49,935,891.50
108888	CHARIOT FUNDING LLC	2.0200	10/09/2018	20.000.000.00	19.991.022.22	19,986,738.80
108891	SHEFFIELD RECEIVABL	2.1200	10/19/2018	18.000.000.00	17.980.920.00	17.976.920.94
108892	ATLANTIC ASSET SEC	2.3000	12/17/2018	5,450,000.00	5,423,189.02	5,421,660.00
108893	EXXON MOBIL CORP CP	2.0500	10/10/2018	50.000.000.00	49.974.375.00	49,964,666.50
108894	AUTOBAHN FUNDING	2.0600	10/15/2018	30.000.000.00	29.975.966.66	29,968,932.60
108895	SHEFFIELD RECEIVABL	2.0800	10/15/2018	50,000,000.00	49,959,555.56	49,948,221.00
108896	SHEFFIELD RECEIVABL	2.1500	10/17/2018	17,030,000.00	17,013,726.89	17,010,271.26

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108897	ATLANTIC ASSET SEC	2.1000	10/17/2018	50,000,000.00	49,953,333.33	49,942,076.50
108898	SHEFFIELD RECEIVABL	2.1500	10/19/2018	12,000,000.00	11,987,100.00	11,984,613.96
108899	SHEFFIELD RECEIVABL	2.1800	11/09/2018	7,842,000.00	7,823,479.81	7,821,853.90
108900	EXXON MOBIL CORP CP	2.0600	10/10/2018	50,000,000.00	49,974,250.00	49,964,666.50
108901	THUNDER BAY	2.1500	10/22/2018	29,900,000.00	29,862,500.42	29,856,106.80
108903	SANTANDER UK PLC CP	2.1300	11/01/2018	50,000,000.00	49,908,291.66	49,896,253.00
108904	CANCARA ASSET SEC L	2.1500	10/23/2018	2,679,000.00	2,675,480.09	2,674,901.51
108905	EXXON MOBIL CORP CP	2.0600	10/10/2018	50,000,000.00	49,974,250.00	49,964,666.50
108906	ATLANTIC ASSET SEC	2.1300	10/22/2018	50,000,000.00	49,937,875.00	49,926,500.00
108907	SHEFFIELD RECEIVABL	2.1500	10/25/2018	50,000,000.00	49,928,333.34	49,917,762.50
108908	AUTOBAHN FUNDING	2.1400	10/24/2018	30,000,000.00	29,958,983.33	29,952,225.00
108909	CAFCO LLC CP	2.1800	10/30/2018	50,000,000.00	49,912,194.44	49,900,933.50
108910	EXXON MOBIL CORP CP	2.0600	10/15/2018	50,000,000.00	49,959,944.45	49,949,684.50
108911	SHEFFIELD RECEIVABL	2.1500	10/26/2018	50,000,000.00	49,925,347.22	49,914,755.50
108912	AUTOBAHN FUNDING	2.1000	10/01/2018	15,000,000.00	15,000,000.00	14,997,337.50
108913	AUTOBAHN FUNDING	2.1400	10/24/2018	50,000,000.00	49,931,638.89	49,920,375.00
108914	SANTANDER UK PLC CP	2.1400	11/15/2018	36,619,000.00	36,521,044.17	36,510,607.76
108917	ATLANTIC ASSET SEC	2.1300	10/15/2018	50,000,000.00	49,958,583.34	49,948,221.00
108918	CRC FUNDING LLC CP	2.1900	10/19/2018	50,000,000.00	49,945,250.00	49,935,891.50
108919	CRC FUNDING LLC CP	2.1900	10/19/2018	25,000,000.00	24,972,625.00	24,967,945.75
108920	LA FAYETTE ASSET SE	2.1800	10/11/2018	30,000,000.00	29,981,833.33	29,976,383.40
108921	SHEFFIELD RECEIVABL	2.1500	10/25/2018	50,000,000.00	49,928,333.34	49,917,762.50
108922	TORONTO DOMINION	2.1300	10/25/2018	50,000,000.00	49,929,000.00	49,917,912.50
108923	SANTANDER UK PLC CP	2.1600	11/20/2018	12,744,000.00	12,705,768.00	12,702,198.28
108924	LA FAYETTE ASSET SE	2.1500	10/12/2018	50,000,000.00	49,967,152.78	49,957,514.00
108925	ATLANTIC ASSET SEC	2.1500	10/15/2018	50,000,000.00	49,958,194.45	49,948,221.00
108932	ATLANTIC ASSET SEC	2.1800	10/22/2018	50,000,000.00	49,936,416.67	49,926,500.00
108938	EXXON MOBIL CORP CP	2.0700	10/18/2018	50,000,000.00	49,951,125.00	49,940,611.00
108939	ATLANTIC ASSET SEC	2.1800	10/22/2018	50,000,000.00	49,936,416.67	49,926,500.00
108940	ATLANTIC ASSET SEC	2.1900	10/22/2018	50,000,000.00	49,936,125.00	49,926,500.00
108941	ATLANTIC ASSET SEC	2.1600	10/15/2018	46,000,000.00	45,961,360.00	45,952,363.32
108942	SHEFFIELD RECEIVABL	2.1500	10/30/2018	50,000,000.00	49,913,402.78	49,902,578.00
108948	LA FAYETTE ASSET SE	2.2000	10/25/2018	32,677,000.00	32,629,073.73	32,622,935.90
108949	ATLANTIC ASSET SEC	2.1800	11/02/2018	45,618,000.00	45,529,602.46	45,519,319.60
108950	TORONTO DOMINION	2.1300	10/25/2018	50,000,000.00	49,929,000.00	49,917,912.50
108951	EMERSON ELECTRIC CO	2.1900	11/19/2018	6,541,000.00	6,521,502.37	6,520,034.66
108960	AUTOBAHN FUNDING	2.1800	10/12/2018	30,000,000.00	29,980,016.67	29,974,508.40
108961	SHEFFIELD RECEIVABL	2.2000	10/31/2018	50,000,000.00	49,908,333.33	49,899,487.50
108962	TORONTO DOMINION	2.1800	10/31/2018	50,000,000.00	49,909,166.67	49,898,662.50
108963	SHEFFIELD RECEIVABL	2.2000	10/31/2018	50,000,000.00	49,908,333.33	49,899,487.50
108964	OLD LINE FUNDING LL	2.1900	10/23/2018	50,000,000.00	49,933,083.34	49,923,507.00
108966	SHEFFIELD RECEIVABL	2.2000	11/01/2018	35,000,000.00	34,933,694.45	34,927,476.15
108967	ATLANTIC ASSET SEC	2.2200	10/22/2018	5,885,000.00	5,877,378.92	5,876,349.05
108968	JUPITER SEC COMPANY	2.2500	10/31/2018	50,000,000.00	49,906,250.00	49,898,479.00
108970	AUTOBAHN FUNDING	2.1900	10/12/2018	50,000,000.00	49,966,541.67	49,957,514.00
108971	SHEFFIELD RECEIVABL	2.2300	11/30/2018	31,559,000.00	31,441,705.71	31,434,294.61
CPD TOTAL				**5,329,302,000.00**	**5,324,373,219.63**	**5,323,290,614.20**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,976,876.72	24,689,316.75
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,311,259.45	19,239,986.12
BNOT3 TOTAL				**44,660,000.00**	**44,288,136.17**	**43,929,302.87**
108008	TOYOTA MOTOR	2.3738	05/15/2019	40,000,000.00	40,000,000.00	40,004,722.40
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**40,004,722.40**
106293	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,964,027.82	49,946,837.50
106294	USTN 0.75	0.7500	10/31/2018	50,000,000.00	49,964,027.82	49,946,837.50
UST NOTE TOTAL				**100,000,000.00**	**99,928,055.64**	**99,893,675.00**

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,981,076.39	49,971,580.00
105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,981,076.39	49,971,580.00
105982	UST BILL	1.3800	10/11/2018	50,000,000.00	49,980,833.34	49,971,580.00
105983	UST BILL	1.3800	10/11/2018	50,000,000.00	49,980,833.34	49,971,580.00
105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,980,868.06	49,971,580.00
105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,980,868.06	49,971,580.00
106290	UST BILL	1.5550	11/08/2018	50,000,000.00	49,917,930.56	49,890,750.00
106291	UST BILL	1.5550	11/08/2018	50,000,000.00	49,917,930.56	49,890,750.00
106748	UST BILL	1.7625	01/03/2019	50,000,000.00	49,769,895.84	49,713,104.00
106749	UST BILL	1.7625	01/03/2019	50,000,000.00	49,769,895.84	49,713,104.00
107156	UST BILL	2.0000	02/28/2019	50,000,000.00	49,583,333.33	49,525,000.00
107157	UST BILL	2.0000	02/28/2019	50,000,000.00	49,583,333.33	49,525,000.00
107451	UST BILL	1.9550	02/28/2019	50,000,000.00	49,592,708.33	49,525,000.00
107452	UST BILL	1.9550	02/28/2019	50,000,000.00	49,592,708.33	49,525,000.00
107453	UST BILL	1.9550	02/28/2019	50,000,000.00	49,592,708.33	49,525,000.00
107454	UST BILL	1.9550	02/28/2019	50,000,000.00	49,592,708.33	49,525,000.00
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,183,979.16	49,125,302.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,183,979.16	49,125,302.00
108926	UST BILL	2.1150	12/20/2018	50,000,000.00	49,765,000.00	49,763,472.00
108927	UST BILL	2.1150	12/20/2018	50,000,000.00	49,765,000.00	49,763,472.00
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,433,861.11	49,430,153.00
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,433,861.11	49,430,153.00
US TBILLS TOTAL				**1,100,000,000.00**	**1,093,564,388.90**	**1,092,825,042.00**
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	50,145,510.50
107422	NORDEA BANK AB NY F	2.7810	03/27/2020	50,000,000.00	50,000,000.00	50,145,510.50
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,291,021.00**
108748	MUFG UNION BANK NA	2.0600	10/15/2018	50,000,000.00	50,000,000.00	49,999,524.50
108749	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	49,999,383.50
108761	MUFG UNION BANK NA	2.0600	10/19/2018	50,000,000.00	50,000,000.00	49,999,394.00
108783	MUFG UNION BANK NA	2.0600	10/22/2018	50,000,000.00	50,000,000.00	49,999,282.00
108852	MUFG UNION BANK NA	1.9400	10/05/2018	50,000,000.00	50,000,000.00	49,998,698.50
NEG CDS TOTAL				**250,000,000.00**	**250,000,000.00**	**249,996,282.50**
106315	WESTPAC BANKING	1.8600	11/29/2018	50,000,000.00	50,000,804.36	49,964,743.50
106357	WESTPAC BANKING	1.8800	12/03/2018	50,000,000.00	50,000,858.64	49,963,179.50
108404	SOCIETE GENERALE NY	2.2800	10/01/2018	50,000,000.00	50,000,000.00	50,000,600.50
108562	SVENSKA	2.2100	10/30/2018	50,000,000.00	50,000,400.46	50,002,114.50
108582	DNB BANK ASA NY CD	2.2100	10/30/2018	50,000,000.00	50,000,000.00	49,999,932.50
108583	DNB BANK ASA NY CD	2.2100	10/30/2018	50,000,000.00	50,000,000.00	49,999,932.50
108588	SVENSKA	2.2200	11/01/2018	50,000,000.00	50,000,428.01	50,002,526.50
108589	SVENSKA	2.2200	11/01/2018	50,000,000.00	50,000,428.01	50,002,526.50
108613	SOCIETE GENERALE NY	2.0900	10/01/2018	50,000,000.00	50,000,000.00	49,999,828.50
108628	BARCLAYS BANK PLC N	2.3000	11/01/2018	50,000,000.00	50,000,000.00	50,005,666.00
108675	CREDIT AGRICOLE CIB	2.2300	11/23/2018	50,000,000.00	50,000,731.37	50,003,674.00
108810	DNB BANK ASA NY CD	1.9700	10/01/2018	50,000,000.00	50,000,000.00	49,999,217.50
108816	NORDEA BANK AB NY C	1.9700	10/05/2018	50,000,000.00	50,000,000.00	49,998,331.50
108835	DNB BANK ASA NY CD	2.0100	10/05/2018	50,000,000.00	50,000,000.00	49,998,498.00
108858	DNB BANK ASA NY CD	2.0000	10/03/2018	50,000,000.00	50,000,000.00	49,998,890.00
108859	TORONTO DOMINION	2.1600	11/15/2018	50,000,000.00	50,001,245.26	49,992,810.00
108878	BANK OF MONTREAL	2.1000	10/17/2018	50,000,000.00	50,000,221.83	49,996,483.00

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108883	BANK OF MONTREAL	2.0600	10/10/2018	50,000,000.00	50,000,000.00	49,997,614.00
108889	TORONTO DOMINION	2.3000	12/20/2018	50,000,000.00	50,001,104.64	49,994,341.50
108902	BANK OF MONTREAL	2.1700	10/22/2018	50,000,000.00	50,000,000.00	49,997,172.50
108915	BANK OF MONTREAL	2.2000	10/23/2018	50,000,000.00	50,000,000.00	49,997,970.00
108916	BANK OF MONTREAL	2.2000	10/24/2018	50,000,000.00	50,000,318.86	49,997,709.00
108965	TORONTO DOMINION	2.2000	10/31/2018	50,000,000.00	50,000,000.00	49,999,490.50
YANKEE CDS TOTAL				**1,150,000,000.00**	**1,150,006,541.44**	**1,149,913,252.00**
NTRD TOTAL				**27,265,050,000.00**	**27,246,784,860.68**	**26,793,544,405.58**
	NTRD HISTORICAL				**27,221,538,467.06**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,961,146.33	24,815,325.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,961,146.33**	**24,815,325.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,962,043.07	47,623,047.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,617,794.78	47,484,375.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,529,276.04	47,484,375.00
UST NOTE TOTAL				**150,000,000.00**	**149,109,113.89**	**142,591,797.00**
TRADE TOTAL				**175,000,000.00**	**174,070,260.22**	**167,407,122.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**27,440,050,000.00**	**27,420,855,120.90**	**26,960,951,527.58**
	PSI HISTORICAL TOTAL				**27,395,029,388.94**	

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AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,373,915.00
FHLB				**15,000,000.00**	**15,000,000.00**	**14,373,915.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,373,915.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,388,312.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,325,198.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**14,713,510.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**14,713,510.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	4,045,000.00	4,045,000.00	4,045,000.00
LONG TERM BDS TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
GF TOTAL				**4,045,000.00**	**4,045,000.00**	**4,045,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,611,075.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	450,419.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,323.42	1,274,697.00
FFCB TOTAL				**7,000,000.00**	**6,993,323.42**	**6,336,191.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,504,100.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,537,448.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,682,260.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,800,717.60
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,524,525.60**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,498,518.18
FHLM TOTAL				**3,976,000.00**	**3,976,000.00**	**3,498,518.18**
PHHPA TOTAL				**32,176,000.00**	**32,169,323.42**	**28,359,234.78**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,830.77	577,512.60
FHLB TOTAL				**600,000.00**	**599,830.77**	**577,512.60**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,729,589.50
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,729,589.50**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,830.77**	**4,307,102.10**
SCP61-SCAQMD-GENERAL FUND						
106626	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,990,498.10
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,498.10**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,980,455.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,980,455.00**
SCP61-SCAQMD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,970,953.10**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,960,910.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,960,910.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,960,910.00**

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SCP6F-SCAQMD-MOBILE SOURCE AIR						
106627	WELLS FARGO BANK CD	2.0500	12/28/2018	10,000,000.00	10,000,000.00	9,990,498.10
NEG CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,498.10**
SCP6F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,990,498.10**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
106628	WELLS FARGO BANK CD	2.0500	12/28/2018	5,000,000.00	5,000,000.00	4,995,249.05
NEG CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,995,249.05**
SCP6U-SCAQMD TOTAL				**5,000,000.00**	**5,000,000.00**	**4,995,249.05**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,960,910.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,960,910.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,960,910.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2018	38,126,770.91	38,126,770.91	38,126,770.91
SCAQM TOTAL				**38,126,770.91**	**38,126,770.91**	**38,126,770.91**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2018	3,260,058.64	3,260,058.64	3,260,058.64
SLIM TOTAL				**3,260,058.64**	**3,260,058.64**	**3,260,058.64**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2018	39,383.04	39,383.04	39,383.04
WASIA TOTAL				**39,383.04**	**39,383.04**	**39,383.04**
SPI TOTAL				**163,147,212.59**	**163,140,366.78**	**157,103,494.72**
	SPI HISTORICAL TOTAL				**163,139,412.59**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2018
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	38,542,881.28
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	2,226,267.88
05/17/00	C.I. 2658M	446,131.74
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,217,242.05

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	6,950,770.11
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,019,474.72
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	331,233,907.56
02/09/93	DISNEY PROJECT 1993	7,534,239.17
03/21/12	DISNEY PROJECT, 2012	4,220,699.12
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	53,933,054.35
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,790,476.74
	U.S. BANK - TRUSTEE TOTAL	$427,692,713.88

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	5,247,075.18
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,119,214.73
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,671,413.23
	ZIONS BANK - TRUSTEE TOTAL	$23,037,703.14

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,991.10
	TREASURER TOTAL	$302,991.10

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 9/30/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.37	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 9/30/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 9/30/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	1,500,006,541.44	60.00	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	5,324,373,219.63	16.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,193,492,444.54	97.00	DAYS	149,109,113.89	1,076.00	DAYS
AGENCIES	19,119,624,518.90	916.00	DAYS	24,961,146.33	532.00	DAYS
MUNICIPALS	25,000,000.00	566.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	84,288,136.17	427.00	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	$27,246,784,860.68	655.00	DAYS	$174,070,260.22	998.00	DAYS

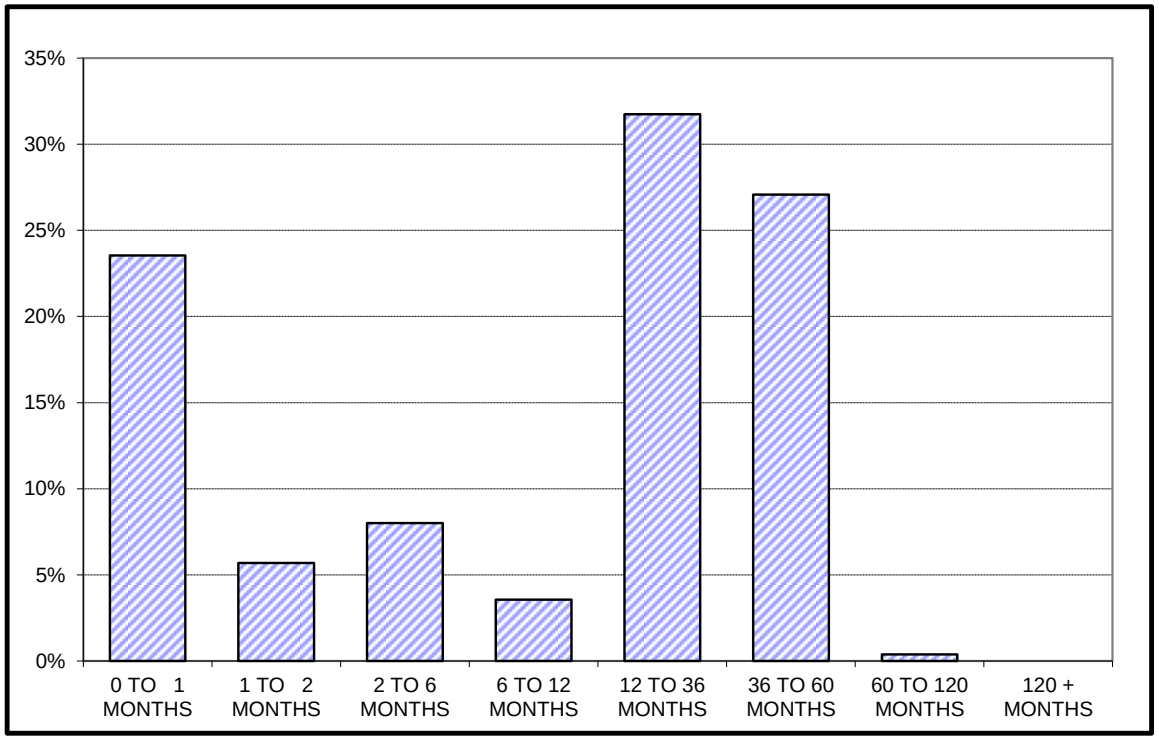
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 9/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	10/01/18-10/31/18	$6,454,873,371.69	23.54
1 TO 2 MONTHS	11/01/18-11/30/18	$1,562,578,542.78	5.69
2 TO 3 MONTHS	12/01/18-12/31/18	$1,299,906,768.66	4.74
3 TO 4 MONTHS	01/01/19-01/31/19	$424,536,805.83	1.55
4 TO 5 MONTHS	02/01/19-02/28/19	$347,530,590.55	1.27
5 TO 6 MONTHS	03/01/19-03/31/19	$123,867,722.22	0.45
6 TO 12 MONTHS	04/01/19-09/30/19	$977,176,152.03	3.56
12 TO 24 MONTHS	10/01/19-09/30/20	$3,996,087,642.41	14.57
24 TO 36 MONTHS	10/01/20-09/30/21	$4,708,107,968.91	17.17
36 TO 48 MONTHS	10/01/21-09/30/22	$3,451,133,373.88	12.59
48 TO 60 MONTHS	10/01/22-09/30/23	$3,971,934,046.63	14.49
60 TO 120 MONTHS	10/01/23-09/30/28	$103,122,135.31	0.38
120 TO *** MONTHS	10/01/28-	$0.00	0.00
Portfolio Total:		**$27,420,855,120.90**	**100.00**
AVCCD			
36 TO 48 MONTHS	10/01/21-09/30/22	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120+ MONTHS	10/01/28-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	10/01/23-09/30/28	$4,045,000.00	100.00
Portfolio Total:		**$4,045,000.00**	
PHHPA			
120+ MONTHS	10/01/28-	$32,169,323.42	100.00
Portfolio Total:		**$32,169,323.42**	
SANIT			
24 TO 36 MONTHS	10/01/20-09/30/21	$4,499,830.77	100.00
Portfolio Total:		**$4,499,830.77**	
SCAQM			
2 TO 3 MONTHS	12/01/18-12/31/18	$38,126,770.91	100.00
Portfolio Total:		**$38,126,770.91**	
SCP61			
2 TO 3 MONTHS	12/01/18-12/31/18	$10,000,000.00	66.67
6 TO 12 MONTHS	04/01/19-09/30/19	$5,000,000.00	33.33
Portfolio Total:		**$15,000,000.00**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 9/30/18
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
6 TO 12 MONTHS	04/01/19-09/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
2 TO 3 MONTHS	12/01/18-12/31/18	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6U			
2 TO 3 MONTHS	12/01/18-12/31/18	$5,000,000.00	100.00
Portfolio Total:		**$5,000,000.00**	
SCU5F			
6 TO 12 MONTHS	04/01/19-09/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
2 TO 3 MONTHS	12/01/18-12/31/18	$3,260,058.64	100.00
Portfolio Total:		**$3,260,058.64**	
WASIA			
2 TO 3 MONTHS	12/01/18-12/31/18	$39,383.04	100.00
Portfolio Total:		**$39,383.04**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 6,454,873	23.54%
1 TO 2 MONTHS	1,562,579	5.69%
2 TO 6 MONTHS	2,195,842	8.01%
6 TO 12 MONTHS	977,176	3.56%
12 TO 36 MONTHS	8,704,196	31.74%
36 TO 60 MONTHS	7,423,067	27.08%
60 TO 120 MONTHS	103,122	0.38%
120 + MONTHS	-	0.00%
	$ 27,420,855	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 9/30/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,260,058.64
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,126,770.91
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,383.04
	LAIF TOTAL	$41,426,212.59

POOLED MONEY INVESTMENT ACCOUNT

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

	August 2018	August 2017	Change
Average Daily Portfolio ($)	87,977,888	73,821,155	+14,156,733
Accrued Earnings ($)	149,265	67,966	+81,299
Effective Yield (%)	1.998	1.084	+0.914
Average Life-Month End (In Days)	191	179	+12
Total Security Transactions			
Amount ($)	27,269,785	20,855,227	+6,414,558
Number	547	418	+129
Total Time Deposit Transactions			
Amount ($)	1,872,480	2,007,000	-134,520
Number	91	89	+2
Average Workday Investment Activity ($)	1,267,055	994,010	+273,045
Prescribed Demand Account Balances For Services ($)	347,800	476,600	-128,800

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

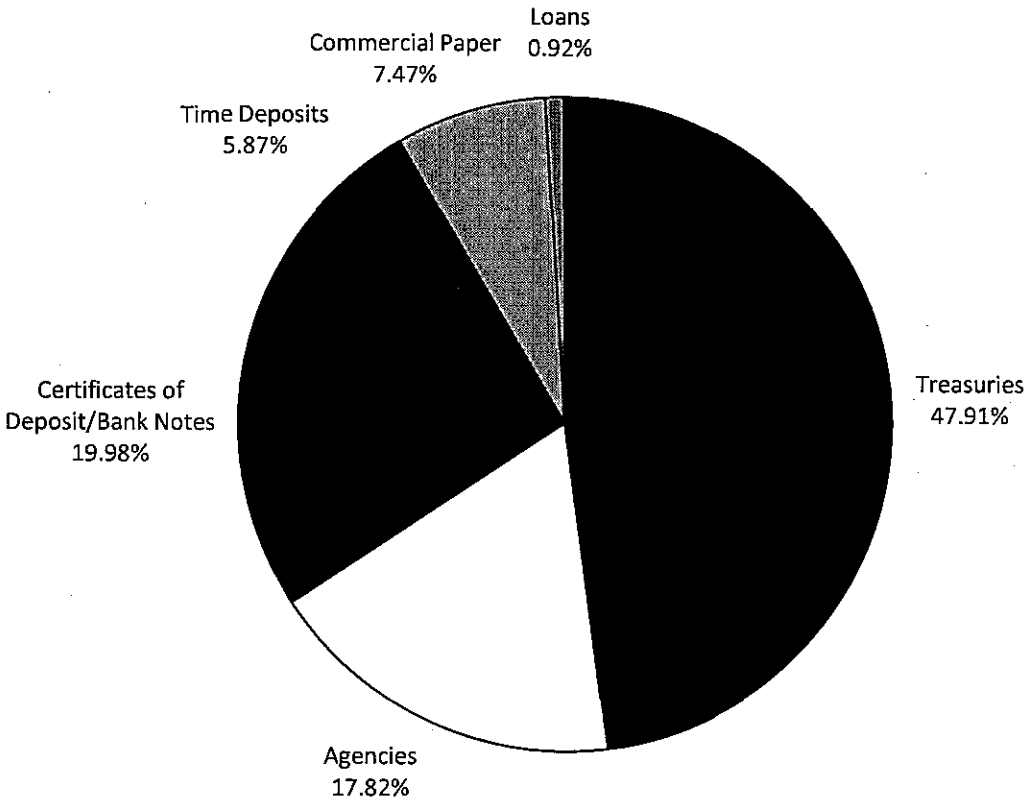
(Dollars In Thousands)

August 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,099,144	17.52	-0.48
Bonds	0	0.00	0
Notes	26,195,547	30.39	-1.02
Strips	0	0.00	0
Total Government	41,294,691	47.91	-1.50
Agency Debentures	3,513,933	4.08	+0.13
Certificates of Deposit	16,325,000	18.94	+1.07
Bank Notes	900,000	1.04	+0.15
Repurchases	0	0.00	0
Agency Discount Notes	11,644,058	13.51	-0.10
Time Deposits	5,058,240	5.87	+0.38
GNMAs	0	0.00	0
Commercial Paper	6,442,581	7.47	-0.19
Remics	27,973	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	790,994	0.92	+0.06
GF Loans	0	0.00	0
Other	200,000	0.23	0
Reversed Repurchases	0	0.00	0
Total (All Types)	86,197,470	100.00	

INVESTMENT ACTIVITY	AUGUST 2018		JULY 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	547	27,269,785	546	27,228,967
Other	13	591,514	4	54,647
Time Deposits	91	1,872,480	127	3,217,000
Total	651	29,733,779	677	30,500,614
PMIA Monthly Average Effective Yield (%)		1.998	1.944	
Year to Date Yield Last Day of Month (%)		1.971	1.944	

Pooled Money Investment Account
Portfolio Composition
$86.2 billion
08/31/18



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/18 REDEMPTIONS									
	BN	BOFA	2.010	08/01/18	2.010	50,000	168	469,000.00	2.038
	BN	BOFA	2.010	08/01/18	2.010	50,000	168	469,000.00	2.038
	BN	BOFA	1.960	08/01/18	1.960	50,000	177	481,833.33	1.987
	BN	BOFA	1.960	08/01/18	1.960	50,000	177	481,833.33	1.987
	CD	BOWEST	2.250	08/01/18	2.250	50,000	98	306,250.00	2.281
	CD	BOWEST	2.250	08/01/18	2.250	50,000	98	306,250.00	2.281
	CD	US BANK	1.840	08/01/18	1.840	50,000	181	462,555.56	1.866
	CD	US BANK	1.840	08/01/18	1.840	50,000	181	462,555.56	1.866
	CP	DISNEY		08/01/18	2.090	50,000	127	368,652.78	2.135
	CP	COCA COLA		08/01/18	1.810	50,000	181	455,013.89	1.852
	CP	COCA COLA		08/01/18	1.810	50,000	181	455,013.89	1.852
	CP	CAFCO		08/01/18	1.970	50,000	181	495,236.11	2.017
	CP	CAFCO		08/01/18	1.970	50,000	181	495,236.11	2.017
	CP	JPM LLC		08/01/18	1.910	50,000	216	573,000.00	1.959
	CP	JPM LLC		08/01/18	1.910	50,000	216	573,000.00	1.959
	DN	FHLB		08/01/18	1.850	50,000	97	249,236.11	1.885
	DN	FHLB		08/01/18	1.850	50,000	97	249,236.11	1.885
	DN	FNMA		08/01/18	1.690	50,000	113	265,236.11	1.723
	DN	FNMA		08/01/18	1.690	50,000	113	265,236.11	1.723
	DN	FNMA		08/01/18	1.690	50,000	114	267,583.33	1.723
	DN	FNMA		08/01/18	1.690	50,000	114	267,583.33	1.723
	DN	FHLB		08/01/18	1.750	50,000	121	294,097.22	1.785
	DN	FHLB		08/01/18	1.750	50,000	121	294,097.22	1.785
	DN	IBRD		08/01/18	1.850	50,000	127	326,319.44	1.888
	DN	IBRD		08/01/18	1.850	50,000	127	326,319.44	1.888
	DN	FHLB		08/01/18	1.800	50,000	133	332,500.00	1.837
	DN	FHLB		08/01/18	1.800	50,000	133	332,500.00	1.837
	DN	FHLB		08/01/18	1.600	50,000	170	377,777.78	1.635
	DN	FHLB		08/01/18	1.600	50,000	170	377,777.78	1.635
	DN	FHLMC		08/01/18	1.490	50,000	211	436,652.78	1.524
	DN	FHLMC		08/01/18	1.490	50,000	211	436,652.78	1.524
	DN	FHLMC		08/01/18	1.310	50,000	279	507,625.00	1.342
	DN	FHLMC		08/01/18	1.310	50,000	279	507,625.00	1.342
	DN	FHLMC		08/01/18	1.240	50,000	307	528,722.22	1.271
	DN	FHLMC		08/01/18	1.240	50,000	307	528,722.22	1.271
	YCD	MONTREAL	2.050	08/01/18	2.050	50,000	68	193,611.11	2.078
	YCD	MONTREAL	2.050	08/01/18	2.050	50,000	68	193,611.11	2.078
	YCD	BARCLAYS	2.390	08/01/18	2.390	50,000	105	348,541.67	2.423
	YCD	BARCLAYS	2.390	08/01/18	2.390	50,000	105	348,541.67	2.423
	YCD	MONTREAL	2.180	08/01/18	2.180	50,000	106	320,944.44	2.210
	YCD	MONTREAL	2.180	08/01/18	2.180	50,000	106	320,944.44	2.210
	YCD	BARCLAYS	2.350	08/01/18	2.350	50,000	112	365,555.56	2.383
	YCD	BARCLAYS	2.350	08/01/18	2.350	50,000	112	365,555.56	2.383
	YCD	SVENSKA	2.200	08/01/18	2.200	50,000	117	357,500.00	2.231
	YCD	SVENSKA	2.200	08/01/18	2.200	50,000	117	357,500.00	2.231
	YCD	SOC GEN	2.300	08/01/18	2.300	50,000	117	373,750.00	2.332
	YCD	SOC GEN	2.300	08/01/18	2.300	50,000	117	373,750.00	2.332

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/18 REDEMPTIONS (Continued)									
	YCD	SWEDBANK	2.230	08/01/18	2.230	50,000	118	365,472.22	2.261
	YCD	SWEDBANK	2.230	08/01/18	2.230	50,000	118	365,472.22	2.261
	YCD	NB CANADA	2.330	08/01/18	2.330	50,000	126	407,750.00	2.362
	YCD	NB CANADA	2.330	08/01/18	2.330	50,000	126	407,750.00	2.362
	YCD	RB CANADA	2.340	08/01/18	2.340	50,000	127	412,750.00	2.373
	YCD	RB CANADA	2.340	08/01/18	2.340	50,000	127	412,750.00	2.373
	YCD	SCOTIA	2.180	08/01/18	2.180	50,000	146	442,055.56	2.210
	YCD	SCOTIA	2.180	08/01/18	2.180	50,000	146	442,055.56	2.210
	YCD	ANZ	2.000	08/01/18	2.000	50,000	154	427,777.78	2.028
	YCD	ANZ	2.000	08/01/18	2.000	50,000	154	427,777.78	2.028
	YCD	TORONTO	1.930	08/01/18	1.930	50,000	182	487,861.11	1.957
	YCD	TORONTO	1.930	08/01/18	1.930	50,000	182	487,861.11	1.957
08/01/18 PURCHASES									
	CP	GE CO		09/14/18	2.050	50,000			
	YCD	KBC	2.000	09/04/18	2.000	50,000			
	YCD	KBC	2.000	09/04/18	2.000	50,000			
	YCD	BARCLAYS	2.300	11/05/18	2.300	50,000			
	YCD	BARCLAYS	2.300	11/05/18	2.300	50,000			
08/02/18 REDEMPTIONS									
	TR	BILL		08/02/18	1.730	50,000	168	403,666.67	1.768
	TR	BILL		08/02/18	1.730	50,000	168	403,666.67	1.768
	TR	BILL		08/02/18	1.715	50,000	169	402,548.61	1.753
	TR	BILL		08/02/18	1.715	50,000	169	402,548.61	1.753
08/02/18 PURCHASES									
	CD	BOWEST	2.300	10/29/18	2.300	50,000			
	CD	BOWEST	2.300	10/29/18	2.300	50,000			
	CD	BOWEST	2.300	10/29/18	2.300	50,000			
	CP	RABO NY		08/10/18	1.910	50,000			
	CP	RABO NY		08/10/18	1.910	50,000			
	CP	RABO NY		08/10/18	1.910	50,000			
	CP	GE CO		08/20/18	1.940	50,000			
	CP	RABO NY		08/30/18	1.910	50,000			
	CP	RABO NY		08/30/18	1.910	50,000			
	CP	RABO NY		08/30/18	1.910	50,000			
	CP	MIZUHO NY		10/02/18	2.020	50,000			
	CP	MIZUHO NY		10/02/18	2.020	50,000			
	TR	BILL		11/01/18	1.976	50,000			
	TR	BILL		11/01/18	1.976	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/02/18 PURCHASES (Continued)									
	TR	BILL		07/18/19	2.340	50,000			
	TR	BILL		07/18/19	2.340	50,000			
	TR	BILL		07/18/19	2.340	50,000			
	TR	BILL		07/18/19	2.340	50,000			
	YCD	NORINCHUK	2.000	09/14/18	2.000	50,000			
	YCD	NORINCHUK	2.000	09/14/18	2.000	50,000			
	YCD	MONTREAL	2.250	11/05/18	2.250	50,000			
	YCD	MONTREAL	2.250	11/05/18	2.250	50,000			
	YCD	RB CANADA	2.420	01/29/19	2.420	50,000			
	YCD	RB CANADA	2.420	01/29/19	2.420	50,000			
	YCD	NB CANADA	2.440	01/29/19	2.440	50,000			
	YCD	NB CANADA	2.440	01/29/19	2.440	50,000			
	YCD	ANZ	2.600	08/01/19	2.600	50,000			
	YCD	ANZ	2.600	08/01/19	2.600	50,000			
08/03/18 REDEMPTIONS									
	YCD	MUFG BK	2.020	08/03/18	2.020	50,000	23	64,527.78	2.048
	YCD	MUFG BK	2.020	08/03/18	2.020	50,000	23	64,527.78	2.048
	YCD	NORINCHUK	2.000	08/03/18	2.000	50,000	32	88,888.89	2.028
	YCD	NORINCHUK	2.000	08/03/18	2.000	50,000	32	88,888.89	2.028
08/03/18 PURCHASES									
	BN	BOFA	2.460	02/01/19	2.460	50,000			
	BN	BOFA	2.460	02/01/19	2.460	50,000			
	BN	BOFA	2.460	02/01/19	2.460	50,000			
	BN	BOFA	2.460	02/01/19	2.460	50,000			
08/06/18 REDEMPTIONS									
	CD	BOWEST	2.250	08/06/18	2.250	50,000	109	340,625.00	2.281
	CD	BOWEST	2.250	08/06/18	2.250	50,000	109	340,625.00	2.281
	CP	GE CTS		08/06/18	2.020	50,000	53	148,694.44	2.054
	CP	GE CTS		08/06/18	2.020	50,000	53	148,694.44	2.054
	CP	SOC GEN NY		08/06/18	2.040	50,000	53	150,166.67	2.075
	CP	SOC GEN NY		08/06/18	2.040	50,000	53	150,166.67	2.075
	CP	CR AG NY		08/06/18	2.110	50,000	59	172,902.78	2.147
	CP	CR AG NY		08/06/18	2.110	50,000	59	172,902.78	2.147
	CP	PEPSICO		08/06/18	1.910	50,000	62	164,472.22	1.943
	CP	MUFG BK		08/06/18	2.070	50,000	69	198,375.00	2.107
	CP	MUFG BK		08/06/18	2.070	50,000	69	198,375.00	2.107
	CP	TOYOTA		08/06/18	2.320	50,000	102	328,666.67	2.368
	CP	TOYOTA		08/06/18	2.320	50,000	102	328,666.67	2.368
	DN	FNMA		08/06/18	1.845	50,000	54	138,375.00	1.876
	DN	FNMA		08/06/18	1.845	50,000	54	138,375.00	1.876

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/06/18	**REDEMPTIONS (Continued)**								
	YCD	MUFG BK	2.000	08/06/18	2.000	50,000	25	69,444.44	2.028
	YCD	MUFG BK	2.000	08/06/18	2.000	50,000	25	69,444.44	2.028
	YCD	KBC	2.000	08/06/18	2.000	50,000	34	94,444.44	2.028
	YCD	KBC	2.000	08/06/18	2.000	50,000	34	94,444.44	2.028
	YCD	KBC	2.000	08/06/18	2.000	50,000	34	94,444.44	2.028
	YCD	SUMITOMO	2.000	08/06/18	2.000	50,000	35	97,222.22	2.028
	YCD	SUMITOMO	2.000	08/06/18	2.000	50,000	35	97,222.22	2.028
	YCD	DNB	1.960	08/06/18	1.960	50,000	42	114,333.33	1.987
	YCD	DNB	1.960	08/06/18	1.960	50,000	42	114,333.33	1.987
	YCD	MONTREAL	2.060	08/06/18	2.060	50,000	42	120,166.67	2.089
	YCD	MONTREAL	2.060	08/06/18	2.060	50,000	42	120,166.67	2.089
08/06/18	**PURCHASE**								
	CP	MUFG BK		08/30/18	2.010	50,000			
08/07/18	**NO REDEMPTIONS**								
08/07/18	**PURCHASES**								
	CP	CR AG NY		08/24/18	1.900	50,000			
	CP	CR AG NY		08/24/18	1.900	50,000			
	CP	SOC GEN NY		08/31/18	1.920	50,000			
	CP	SOC GEN NY		08/31/18	1.920	50,000			
	CP	MUFG BK		10/23/18	2.180	50,000			
	CP	MUFG BK		10/23/18	2.180	50,000			
	TR	BILL		11/01/18	1.973	50,000			
	TR	BILL		11/01/18	1.973	50,000			
	YCD	KBC	2.000	09/11/18	2.000	50,000			
	YCD	KBC	2.000	09/11/18	2.000	50,000			
	YCD	SUMITOMO	2.160	10/24/18	2.160	50,000			
	YCD	SUMITOMO	2.160	10/24/18	2.160	50,000			
	YCD	BNP	2.240	11/16/18	2.240	50,000			
	YCD	DNB	2.230	11/28/18	2.230	50,000			
	YCD	DNB	2.230	11/28/18	2.230	50,000			
08/08/18	**REDEMPTIONS**								
	CD	MUFG UNION	2.100	08/08/18	2.100	50,000	55	160,416.67	2.129
	CD	MUFG UNION	2.100	08/08/18	2.100	50,000	55	160,416.67	2.129
	CP	MIZUHO NY		08/08/18	2.060	50,000	37	105,861.11	2.093
	CP	MIZUHO NY		08/08/18	2.060	50,000	37	105,861.11	2.093
	CP	AM HONDA		08/08/18	2.030	50,000	43	121,236.11	2.063
	CP	MUFG BK		08/08/18	2.080	50,000	49	141,555.56	2.115
	CP	MUFG BK		08/08/18	2.080	50,000	49	141,555.56	2.115
	YCD	KBC	1.950	08/08/18	1.950	50,000	16	43,333.33	1.977
	YCD	KBC	1.950	08/08/18	1.950	50,000	16	43,333.33	1.977

INVESTMENT TRANSACTIONS

				b/	d/			
08/08/18 REDEMPTIONS (Continued)								
YCD	SUMITOMO	1.980	08/08/18	1.980	50,000	27	74,250.00	2.008
YCD	SUMITOMO	1.980	08/08/18	1.980	50,000	27	74,250.00	2.008
YCD	CR AG CIB	1.910	08/08/18	1.910	50,000	34	90,194.44	1.937
YCD	CR AG CIB	1.910	08/08/18	1.910	50,000	34	90,194.44	1.937
08/08/18 NO PURCHASES								
08/09/18 REDEMPTIONS								
CP	GE CO		08/09/18	1.940	50,000	14	37,722.22	1.968
CP	GE CO		08/09/18	1.940	50,000	14	37,722.22	1.968
CP	CR AG NY		08/09/18	1.920	50,000	28	74,666.67	1.950
CP	CR AG NY		08/09/18	1.920	50,000	28	74,666.67	1.950
CP	MUFG BK		08/09/18	2.110	50,000	44	128,944.44	2.145
CP	MUFG BK		08/09/18	2.110	50,000	44	128,944.44	2.145
YCD	SUMITOMO	1.980	08/09/18	1.980	50,000	27	74,250.00	2.008
YCD	NORINCHUK	2.030	08/09/18	2.030	50,000	30	84,583.33	2.058
YCD	NORINCHUK	2.030	08/09/18	2.030	50,000	30	84,583.33	2.058
08/09/18 PURCHASES								
CP	RABO NY		08/13/18	1.900	50,000			
CP	RABO NY		08/13/18	1.900	50,000			
CP	CR AG NY		08/15/18	1.890	50,000			
CP	CR AG NY		08/15/18	1.890	50,000			
CP	MUFG BK		08/17/18	1.940	50,000			
CP	MUFG BK		08/17/18	1.940	50,000			
08/10/18 REDEMPTIONS								
CD	MUFG UNION	2.050	08/10/18	2.050	50,000	44	125,277.78	2.078
CD	MUFG UNION	2.050	08/10/18	2.050	50,000	44	125,277.78	2.078
CP	RABO NY		08/10/18	1.910	50,000	8	21,222.22	1.937
CP	RABO NY		08/10/18	1.910	50,000	8	21,222.22	1.937
CP	RABO NY		08/10/18	1.910	50,000	8	21,222.22	1.937
CP	MUFG BK		08/10/18	2.100	50,000	36	105,000.00	2.134
CP	MUFG BK		08/10/18	2.100	50,000	36	105,000.00	2.134
YCD	SUMITOMO	2.000	08/10/18	2.000	50,000	30	83,333.33	2.028
YCD	SUMITOMO	2.000	08/10/18	2.000	50,000	30	83,333.33	2.028
YCD	SUMITOMO	2.000	08/10/18	2.000	50,000	30	83,333.33	2.028
08/10/18 PURCHASE								
CP	RABO NY		08/27/18	1.910	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/13/18 REDEMPTIONS									
	CP	RABO NY		08/13/18	1.900	50,000	4	10,555.56	1.927
	CP	RABO NY		08/13/18	1.900	50,000	4	10,555.56	1.927
	YCD	DNB	1.920	08/13/18	1.920	50,000	21	56,000.00	1.947
	YCD	DNB	1.920	08/13/18	1.920	50,000	21	56,000.00	1.947
	YCD	NORINCHUK	2.000	08/13/18	2.000	50,000	33	91,666.67	2.028
	YCD	NORINCHUK	2.000	08/13/18	2.000	50,000	33	91,666.67	2.028
	YCD	MIZUHO	2.070	08/13/18	2.070	50,000	60	172,500.00	2.099
	YCD	MIZUHO	2.070	08/13/18	2.070	50,000	60	172,500.00	2.099
08/13/18 PURCHASES									
	CP	NISSAN		10/02/18	1.990	50,000			
	DN	FHLMC		04/02/19	2.200	50,000			
	DN	FHLMC		04/02/19	2.200	50,000			
	YCD	MUFG BK	2.130	10/22/18	2.130	50,000			
	YCD	MUFG BK	2.130	10/22/18	2.130	50,000			
	YCD	MIZUHO	2.010	10/24/18	2.010	50,000			
	YCD	MIZUHO	2.010	10/24/18	2.010	50,000			
	YCD	CR AG CIB	2.240	11/28/18	2.240	50,000			
	YCD	CR AG CIB	2.240	11/28/18	2.240	50,000			
	YCD	CR AG CIB	2.240	11/28/18	2.240	50,000			
	YCD	SOC GEN	2.240	11/28/18	2.240	50,000			
	YCD	SOC GEN	2.240	11/28/18	2.240	50,000			
08/14/18 NO REDEMPTIONS									
08/14/18 PURCHASES									
	CP	GE CO		09/26/18	2.020	50,000			
	CP	GE CO		09/26/18	2.020	50,000			
	DN	FHLMC		04/02/19	2.200	50,000			
	DN	FHLMC		04/02/19	2.200	50,000			
	YCD	KBC	2.000	09/24/18	2.000	50,000			
	YCD	KBC	2.000	09/24/18	2.000	50,000			
	YCD	NORINCHUK	2.020	09/26/18	2.020	50,000			
	YCD	NORINCHUK	2.020	09/26/18	2.020	50,000			
	YCD	SUMITOMO	2.150	10/23/18	2.150	50,000			
	YCD	SUMITOMO	2.150	10/23/18	2.150	50,000			
	YCD	BARCLAYS	2.310	11/28/18	2.310	50,000			
	YCD	BARCLAYS	2.310	11/28/18	2.310	50,000			
	YCD	NAT AUB	2.500	05/01/19	2.500	50,000			
	YCD	NAT AUB	2.500	05/01/19	2.500	50,000			
08/15/18 REDEMPTIONS									
	CP	CR AG NY		08/15/18	1.890	50,000	6	15,750.00	1.917
	CP	CR AG NY		08/15/18	1.890	50,000	6	15,750.00	1.917

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/15/18 REDEMPTIONS (Continued)									
	TR	NOTE	1.000	08/15/18	1.262	50,000	335	578,379.75	1.263
	TR	NOTE	1.000	08/15/18	1.262	50,000	335	578,379.75	1.263
	TR	NOTE	1.000	08/15/18	0.861	50,000	643	760,699.73	0.862
	TR	NOTE	1.000	08/15/18	0.823	50,000	650	735,054.35	0.823
	TR	NOTE	1.000	08/15/18	0.823	50,000	650	735,054.35	0.823
	TR	NOTE	1.000	08/15/18	0.823	50,000	650	735,054.35	0.823
	TR	NOTE	1.000	08/15/18	0.823	50,000	650	735,054.35	0.823
	TR	NOTE	1.000	08/15/18	0.763	50,000	685	718,155.57	0.762
	TR	NOTE	1.000	08/15/18	0.763	50,000	685	718,155.57	0.762
	TR	NOTE	1.000	08/15/18	0.763	50,000	685	718,155.57	0.762
	TR	NOTE	1.000	08/15/18	0.763	50,000	685	718,155.57	0.762
	TR	NOTE	1.000	08/15/18	0.749	50,000	687	705,247.96	0.749
	TR	NOTE	1.000	08/15/18	0.749	50,000	687	705,247.96	0.749
08/15/18 PURCHASES									
	CD	US BANK	2.390	02/27/19	2.390	50,000			
	CD	US BANK	2.390	02/27/19	2.390	50,000			
	CP	MIZUHO NY		11/28/18	2.270	50,000			
	CP	MIZUHO NY		11/28/18	2.270	50,000			
	YCD	NORINCHUK	2.010	09/14/18	2.010	50,000			
	YCD	NORINCHUK	2.010	09/14/18	2.010	50,000			
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000			
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000			
	YCD	MUFG BK	2.120	10/26/18	2.120	50,000			
08/16/18 REDEMPTIONS									
	TR	BILL		08/16/18	1.203	50,000	338	564,506.94	1.233
	TR	BILL		08/16/18	1.203	50,000	338	564,506.94	1.233
	TR	BILL		08/16/18	1.205	50,000	338	565,680.56	1.236
	TR	BILL		08/16/18	1.205	50,000	338	565,680.56	1.236
	TR	BILL		08/16/18	1.205	50,000	338	565,680.56	1.236
	TR	BILL		08/16/18	1.205	50,000	338	565,680.56	1.236
	TR	BILL		08/16/18	1.203	50,000	356	594,569.44	1.234
	TR	BILL		08/16/18	1.203	50,000	356	594,569.44	1.234
	TR	BILL		08/16/18	1.205	50,000	363	607,520.83	1.237
	TR	BILL		08/16/18	1.205	50,000	363	607,520.83	1.237
	TR	BILL		08/16/18	1.200	50,000	364	606,666.67	1.232
	TR	BILL		08/16/18	1.200	50,000	364	606,666.67	1.232
	TR	BILL		08/16/18	1.206	50,000	364	609,700.00	1.238
	TR	BILL		08/16/18	1.206	50,000	364	609,700.00	1.238
	TR	BILL		08/16/18	1.208	50,000	364	610,458.33	1.239
	TR	BILL		08/16/18	1.208	50,000	364	610,458.33	1.239

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/16/18 PURCHASES									
	CD	MUFG UNION	2.250	12/10/18	2.250	50,000			
	CD	MUFG UNION	2.250	12/10/18	2.250	50,000			
	CP	RABO NY		08/27/18	1.910	50,000			
	CP	RABO NY		08/27/18	1.910	50,000			
	CP	RABO NY		08/27/18	1.910	50,000			
	CP	CR AG NY		10/22/18	2.050	50,000			
	CP	CR AG NY		10/22/18	2.050	50,000			
	CP	MUFG BK		11/13/18	2.250	50,000			
	CP	MUFG BK		11/13/18	2.250	50,000			
	CP	JPM LLC		11/16/18	2.250	50,000			
	CP	JPM LLC		11/16/18	2.250	50,000			
	CP	SCOTIA NY		03/29/19	2.460	50,000			
	CP	SCOTIA NY		03/29/19	2.460	50,000			
	CP	SCOTIA NY		03/29/19	2.460	50,000			
	DEB	FHLMC	2.375	02/16/21	2.714	25,000			
	DN	FHLB		11/28/18	2.020	50,000			
	DN	FHLB		11/28/18	2.020	50,000			
	DN	FHLB		01/29/19	2.090	50,000			
	DN	FHLB		01/29/19	2.090	50,000			
	TR	NOTE	0.750	07/15/19	2.412	50,000			
	TR	NOTE	0.750	07/15/19	2.412	50,000			
	TR	NOTE	0.750	07/15/19	2.412	50,000			
	TR	NOTE	0.750	07/15/19	2.412	50,000			
	TR	BILL		08/15/19	2.360	50,000			
	TR	BILL		08/15/19	2.360	50,000			
	TR	BILL		08/15/19	2.360	50,000			
	TR	BILL		08/15/19	2.360	50,000			
	TR	BILL		08/15/19	2.362	50,000			
	TR	BILL		08/15/19	2.362	50,000			
	TR	BILL		08/15/19	2.368	50,000			
	TR	BILL		08/15/19	2.368	50,000			
	TR	BILL		08/15/19	2.375	50,000			
	TR	BILL		08/15/19	2.375	50,000			
	YCD	SUMITOMO	2.150	10/29/18	2.150	50,000			
	YCD	SUMITOMO	2.150	10/29/18	2.150	50,000			
	YCD	NAT AUB	2.500	05/29/19	2.500	50,000			
	YCD	NAT AUB	2.500	05/29/19	2.500	50,000			
	YCD	SCOTIA	2.590	05/29/19	2.590	50,000			
	YCD	SCOTIA	2.590	05/29/19	2.590	50,000			
08/17/18 REDEMPTIONS									
	CP	MUFG BK		08/17/18	1.940	50,000	8	21,555.56	1.968
	CP	MUFG BK		08/17/18	1.940	50,000	8	21,555.56	1.968

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/17/18 PURCHASES									
	YCD	DNB	1.930	09/24/18	1.930	50,000			
	YCD	DNB	1.930	09/24/18	1.930	50,000			
	YCD	MUFG BK	2.030	09/24/18	2.030	50,000			
	YCD	MUFG BK	2.030	09/24/18	2.030	50,000			
08/20/18 REDEMPTIONS									
	CD	FIRST REP	2.190	08/20/18	2.190	50,000	68	206,833.33	2.220
	CD	FIRST REP	2.190	08/20/18	2.190	50,000	68	206,833.33	2.220
	CP	GE CO		08/20/18	1.940	50,000	18	48,500.00	1.969
	CP	GE CO		08/20/18	1.990	50,000	31	85,680.56	2.021
	CP	GE CO		08/20/18	1.990	50,000	31	85,680.56	2.021
	CP	MIZUHO NY		08/20/18	2.060	50,000	61	174,527.78	2.096
	CP	MIZUHO NY		08/20/18	2.060	50,000	61	174,527.78	2.096
	CP	COCA COLA		08/20/18	2.000	50,000	62	172,222.22	2.035
	DN	FHLB		08/20/18	1.875	50,000	66	171,875.00	1.908
	DN	FHLB		08/20/18	1.875	50,000	66	171,875.00	1.908
	DN	FHLB		08/20/18	1.890	50,000	67	175,875.00	1.923
	DN	FHLB		08/20/18	1.890	50,000	67	175,875.00	1.923
	DN	FNMA		08/20/18	1.860	50,000	68	175,666.67	1.892
	DN	FNMA		08/20/18	1.860	50,000	68	175,666.67	1.892
	DN	FNMA		08/20/18	1.860	50,000	68	175,666.67	1.892
	DN	FNMA		08/20/18	1.860	50,000	68	175,666.67	1.892
	DN	FNMA		08/20/18	1.860	50,000	73	188,583.33	1.893
	DN	FNMA		08/20/18	1.860	50,000	73	188,583.33	1.893
	YCD	NORINCHUK	2.000	08/20/18	2.000	50,000	38	105,555.56	2.028
	YCD	NORINCHUK	2.000	08/20/18	2.000	50,000	38	105,555.56	2.028
	YCD	SWEDBANK	1.930	08/20/18	1.930	50,000	60	160,833.33	1.957
	YCD	SWEDBANK	1.930	08/20/18	1.930	50,000	60	160,833.33	1.957
	YCD	SOC GEN	2.040	08/20/18	2.040	50,000	61	172,833.33	2.068
	YCD	SOC GEN	2.040	08/20/18	2.040	50,000	61	172,833.33	2.068
	YCD	MIZUHO	2.240	08/20/18	2.240	50,000	91	283,111.11	2.271
	YCD	MIZUHO	2.240	08/20/18	2.240	50,000	91	283,111.11	2.271
	YCD	DNB	2.200	08/20/18	2.200	50,000	97	296,388.89	2.231
	YCD	DNB	2.200	08/20/18	2.200	50,000	97	296,388.89	2.231
08/20/18 PURCHASES									
	CD	FIRST REP	2.160	10/26/18	2.160	50,000			
	CD	FIRST REP	2.160	10/26/18	2.160	50,000			
	CP	RABO NY		08/21/18	1.900	50,000			
	CP	GE CO		10/24/18	2.100	50,000			
	CP	GE CO		10/24/18	2.100	50,000			
	CP	CR AG NY		11/13/18	2.190	50,000			
	CP	CR AG NY		11/13/18	2.190	50,000			
	CP	MUFG BK		11/16/18	2.250	50,000			
	CP	MUFG BK		11/16/18	2.250	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/20/18	**PURCHASES (Continued)**								
	DN	FHLB		11/28/18	2.020	50,000			
	DN	FHLB		11/28/18	2.020	50,000			
	DN	FHLMC		06/03/19	2.260	50,000			
	DN	FHLMC		06/03/19	2.260	50,000			
	TR	NOTE	0.750	07/15/19	2.396	50,000			
	TR	NOTE	0.750	07/15/19	2.396	50,000			
	TR	NOTE	0.750	07/15/19	2.396	50,000			
	TR	NOTE	0.750	07/15/19	2.396	50,000			
	YCD	NORINCHUK	2.010	09/24/18	2.010	50,000			
	YCD	NORINCHUK	2.010	09/24/18	2.010	50,000			
	YCD	SOC GEN	2.230	11/19/18	2.230	50,000			
	YCD	SOC GEN	2.230	11/19/18	2.230	50,000			
08/21/18	**REDEMPTION**								
	CP	RABO NY		08/21/18	1.900	50,000	1	2,638.89	1.926
08/21/18	**PURCHASES**								
	CP	RABO NY		08/24/18	1.900	50,000			
	YCD	SWEDBANK	1.900	09/24/18	1.900	50,000			
	YCD	SWEDBANK	1.900	09/24/18	1.900	50,000			
08/22/18	**NO REDEMPTIONS**								
08/22/18	**PURCHASES**								
	CP	CR AG NY		08/31/18	1.900	50,000			
	CP	GE CO		09/28/18	2.000	50,000			
	CP	GE CO		09/28/18	2.000	50,000			
	DN	FHLB		07/01/19	2.270	50,000			
	DN	FHLB		07/01/19	2.270	50,000			
	YCD	NORINCHUK	2.000	09/24/18	2.000	50,000			
	YCD	NORINCHUK	2.000	09/24/18	2.000	50,000			
08/23/18	**REDEMPTIONS**								
	TR	BILL		08/23/18	1.880	50,000	156	407,333.33	1.922
	TR	BILL		08/23/18	1.795	50,000	170	423,819.44	1.835
	TR	BILL		08/23/18	1.783	50,000	176	435,722.22	1.823
	TR	BILL		08/23/18	1.783	50,000	176	435,722.22	1.823
	TR	BILL		08/23/18	1.783	50,000	176	435,722.22	1.823
	TR	BILL		08/23/18	1.783	50,000	176	435,722.22	1.823
	TR	BILL		08/23/18	1.796	50,000	177	441,516.67	1.837
	TR	BILL		08/23/18	1.796	50,000	177	441,516.67	1.837

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/23/18	**REDEMPTIONS (Continued)**								
	TR	BILL		08/23/18	1.790	50,000	178	442,527.78	1.831
	TR	BILL		08/23/18	1.790	50,000	178	442,527.78	1.831
	TR	BILL		08/23/18	1.790	50,000	178	442,527.78	1.831
	TR	BILL		08/23/18	1.790	50,000	178	442,527.78	1.831
	TR	BILL		08/23/18	1.795	50,000	181	451,243.06	1.837
	TR	BILL		08/23/18	1.795	50,000	181	451,243.06	1.837
	TR	BILL		08/23/18	1.801	50,000	182	455,252.78	1.843
	TR	BILL		08/23/18	1.801	50,000	182	455,252.78	1.843
	TR	BILL		08/23/18	1.805	50,000	182	456,263.89	1.847
	TR	BILL		08/23/18	1.805	50,000	182	456,263.89	1.847
	TR	BILL		08/23/18	1.810	50,000	182	457,527.78	1.852
	TR	BILL		08/23/18	1.810	50,000	182	457,527.78	1.852
	TR	BILL		08/23/18	1.810	50,000	182	457,527.78	1.852
	TR	BILL		08/23/18	1.810	50,000	182	457,527.78	1.852
08/23/18	**PURCHASES**								
	CD	FIRST REP	2.140	10/26/18	2.140	50,000			
	CD	FIRST REP	2.140	10/26/18	2.140	50,000			
	CP	MUFG BK		09/24/18	2.040	50,000			
	CP	MUFG BK		09/24/18	2.040	50,000			
	CP	GE CO		10/23/18	2.100	50,000			
	DEB	FFCB	2.700	02/23/21	2.710	50,000			
	DN	IBRD		11/28/18	2.080	50,000			
	DN	IBRD		11/28/18	2.080	50,000			
	DN	FHLB		05/29/19	2.260	50,000			
	DN	FHLB		05/29/19	2.260	50,000			
	TR	NOTE	1.250	05/31/19	2.334	50,000			
	TR	NOTE	1.250	05/31/19	2.334	50,000			
	TR	NOTE	1.250	05/31/19	2.334	50,000			
	TR	NOTE	1.250	05/31/19	2.334	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	NOTE	1.375	07/31/19	2.392	50,000			
	TR	BILL		08/15/19	2.350	50,000			
	TR	BILL		08/15/19	2.350	50,000			
	YCD	NORDEA AB	2.340	01/22/19	2.340	50,000			
	YCD	NORDEA AB	2.340	01/22/19	2.340	50,000			
08/24/18	**REDEMPTIONS**								
	CP	RABO NY		08/24/18	1.900	50,000	3	7,916.67	1.927
	CP	CR AG NY		08/24/18	1.900	50,000	17	44,861.11	1.928
	CP	CR AG NY		08/24/18	1.900	50,000	17	44,861.11	1.928

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/24/18 REDEMPTIONS (Continued)									
	CP	GE CO		08/24/18	2.050	50,000	44	125,277.78	2.084
	CP	GE CO		08/24/18	2.050	50,000	44	125,277.78	2.084
	CP	CR AG NY		08/24/18	2.110	50,000	65	190,486.11	2.147
	CP	CR AG NY		08/24/18	2.110	50,000	65	190,486.11	2.147
	CP	MIZUHO NY		08/24/18	2.060	50,000	66	188,833.33	2.097
	CP	MIZUHO NY		08/24/18	2.060	50,000	66	188,833.33	2.097
	DEB	IADB	1.750	08/24/18	1.332	50,000	344	630,888.89	1.334
	DEB	IADB	1.750	08/24/18	1.332	50,000	344	630,888.89	1.334
	YCD	NORINCHUK	2.000	08/24/18	2.000	50,000	30	83,333.33	2.028
	YCD	NORINCHUK	2.000	08/24/18	2.000	50,000	30	83,333.33	2.028
	YCD	NORDEA AB	1.960	08/24/18	1.960	50,000	32	87,111.11	1.987
	YCD	NORDEA AB	1.960	08/24/18	1.960	50,000	32	87,111.11	1.987
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000	64	184,000.00	2.099
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000	64	184,000.00	2.099
	YCD	MIZUHO	2.070	08/24/18	2.070	50,000	64	184,000.00	2.099
08/24/18 PURCHASES									
	DN	FHLB		07/01/19	2.270	50,000			
	DN	FHLB		07/01/19	2.270	50,000			
	CP	RABO NY		08/30/18	1.910	50,000			
	CP	CR AG NY		10/02/18	1.910	50,000			
	CP	CR AG NY		10/02/18	1.910	50,000			
	CP	CAFCO		11/30/18	2.250	50,000			
	DN	FHLB		01/22/19	2.080	50,000			
	DN	FHLB		01/22/19	2.080	50,000			
	YCD	SOC GEN	2.230	11/16/18	2.230	50,000			
	YCD	SOC GEN	2.230	11/16/18	2.230	50,000			
	YCD	MIZUHO	2.250	11/28/18	2.250	50,000			
	YCD	MIZUHO	2.250	11/28/18	2.250	50,000			
08/27/18 REDEMPTIONS									
	CP	RABO NY		08/27/18	1.910	50,000	11	29,180.56	1.938
	CP	RABO NY		08/27/18	1.910	50,000	11	29,180.56	1.938
	CP	RABO NY		08/27/18	1.910	50,000	11	29,180.56	1.938
	CP	RABO NY		08/27/18	1.910	50,000	17	45,097.22	1.938
08/27/18 NO PURCHASES									
08/28/18 REDEMPTIONS									
	YCD	KBC	2.000	08/28/18	2.000	50,000	33	91,666.67	2.028
	YCD	KBC	2.000	08/28/18	2.000	50,000	33	91,666.67	2.028

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/28/18 PURCHASES									
	CP	MIZUHO NY		10/29/18	2.040	50,000			
	CP	MIZUHO NY		10/29/18	2.040	50,000			
	YCD	KBC	2.000	09/28/18	2.000	50,000			
	YCD	KBC	2.000	09/28/18	2.000	50,000			
	YCD	CR AG CIB	2.000	10/09/18	2.000	50,000			
08/29/18 REDEMPTIONS									
	CP	GE CO		08/29/18	2.040	50,000	44	124,666.67	2.074
	CP	GE CO		08/29/18	2.040	50,000	44	124,666.67	2.074
	CP	NISSAN		08/29/18	2.020	50,000	48	134,666.67	2.054
	CP	DISNEY		08/29/18	2.050	50,000	97	276,180.56	2.090
	CP	DISNEY		08/29/18	2.150	50,000	131	391,180.56	2.197
	CP	DISNEY		08/29/18	2.150	50,000	131	391,180.56	2.197
	DN	FHLB		08/29/18	1.870	50,000	125	324,652.78	1.908
	DN	FHLB		08/29/18	1.870	50,000	125	324,652.78	1.908
	YCD	NORDEA AB	1.960	08/29/18	1.960	50,000	34	92,555.56	1.987
	YCD	NORDEA AB	1.960	08/29/18	1.960	50,000	34	92,555.56	1.987
08/29/18 PURCHASES									
	BN	BOFA	2.530	04/02/19	2.530	50,000			
	BN	BOFA	2.530	04/02/19	2.530	50,000			
	CP	MUFG BK		09/06/18	1.940	50,000			
	CP	MUFG BK		09/06/18	1.940	50,000			
	CP	NISSAN		10/09/18	1.990	50,000			
	CP	CRC		01/02/19	2.310	50,000			
	YCD	MONTREAL	1.920	09/12/18	1.920	50,000			
	YCD	MONTREAL	1.920	09/12/18	1.920	50,000			
	YCD	DNB	2.230	11/28/18	2.230	50,000			
	YCD	DNB	2.230	11/28/18	2.230	50,000			
08/30/18 SALES									
	TR	NOTE	0.750	09/30/18		50,000	441	741,931.35	1.237
	TR	NOTE	0.750	09/30/18		50,000	441	741,931.35	1.237
	TR	NOTE	0.750	09/30/18		50,000	441	741,931.35	1.237
	TR	NOTE	0.750	09/30/18		50,000	441	741,931.35	1.237
08/30/18 REDEMPTIONS									
	CP	RABO NY		08/30/18	1.910	50,000	6	15,916.67	1.937
	CP	MUFG BK		08/30/18	2.010	50,000	24	67,000.00	2.041
	CP	RABO NY		08/30/18	1.910	50,000	28	74,277.78	1.939
	CP	RABO NY		08/30/18	1.910	50,000	28	74,277.78	1.939
	CP	RABO NY		08/30/18	1.910	50,000	28	74,277.78	1.939

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/30/18 PURCHASES									
	CD	MUFG UNION	2.060	10/22/18	2.060	50,000			
	CD	MUFG UNION	2.060	10/22/18	2.060	50,000			
	CD	FIRST REP	2.150	10/24/18	2.150	50,000			
	CD	FIRST REP	2.150	10/24/18	2.150	50,000			
	CP	RABO NY		08/31/18	1.900	50,000			
	CP	JPM LLC		11/28/18	2.280	50,000			
	CP	JPM LLC		11/28/18	2.280	50,000			
	DN	FHLMC		06/03/19	2.310	50,000			
	DN	FHLMC		06/03/19	2.310	50,000			
	YCD	KBC	2.000	10/02/18	2.000	50,000			
	YCD	KBC	2.000	10/02/18	2.000	50,000			
	YCD	CR AG CIB	2.250	12/03/18	2.250	50,000			
	YCD	CR AG CIB	2.250	12/03/18	2.250	50,000			
	YCD	TORONTO	2.230	12/10/18	2.230	50,000			
	YCD	TORONTO	2.230	12/10/18	2.230	50,000			
08/31/18 REDEMPTIONS									
	CP	RABO NY		08/31/18	1.900	50,000	1	2,638.89	1.926
	CP	CR AG NY		08/31/18	1.900	50,000	9	23,750.00	1.927
	CP	SOC GEN NY		08/31/18	1.920	50,000	24	64,000.00	1.949
	CP	SOC GEN NY		08/31/18	1.920	50,000	24	64,000.00	1.949
	CP	SOC GEN NY		08/31/18	2.390	50,000	141	468,041.67	2.446
	CP	SOC GEN NY		08/31/18	2.390	50,000	141	468,041.67	2.446
	DN	FHLB		08/31/18	1.600	50,000	211	468,888.89	1.638
	DN	FHLB		08/31/18	1.600	50,000	211	468,888.89	1.638
	TR	NOTE	0.750	08/31/18	1.854	50,000	156	391,389.26	1.840
	TR	NOTE	0.750	08/31/18	1.854	50,000	156	391,389.26	1.840
	TR	NOTE	0.750	08/31/18	1.854	50,000	156	391,389.26	1.840
	TR	NOTE	0.750	08/31/18	1.854	50,000	156	391,389.26	1.840
	TR	NOTE	0.750	08/31/18	1.884	50,000	157	400,220.78	1.870
	TR	NOTE	0.750	08/31/18	1.884	50,000	157	400,220.78	1.870
	TR	NOTE	1.500	08/31/18	1.911	50,000	169	438,179.35	1.896
	TR	NOTE	1.500	08/31/18	1.911	50,000	169	438,179.35	1.896
	TR	NOTE	1.500	08/31/18	1.881	50,000	171	436,396.05	1.866
	TR	NOTE	1.500	08/31/18	1.881	50,000	171	436,396.05	1.866
	TR	NOTE	1.500	08/31/18	1.881	50,000	171	436,396.05	1.866
	TR	NOTE	1.500	08/31/18	1.881	50,000	171	436,396.05	1.866
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.878	50,000	176	448,539.40	1.864
	TR	NOTE	1.500	08/31/18	1.887	50,000	176	450,492.52	1.872
	TR	NOTE	1.500	08/31/18	1.887	50,000	176	450,492.52	1.872

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/31/18 REDEMPTIONS (Continued)									
	TR	NOTE	1.500	08/31/18	1.823	50,000	197	487,871.20	1.811
	TR	NOTE	1.500	08/31/18	1.823	50,000	197	487,871.20	1.811
	TR	NOTE	1.500	08/31/18	1.800	50,000	198	484,083.64	1.788
	TR	NOTE	1.500	08/31/18	1.800	50,000	198	484,083.64	1.788
	TR	NOTE	1.500	08/31/18	1.763	50,000	203	486,630.26	1.752
	TR	NOTE	1.500	08/31/18	1.763	50,000	203	486,630.26	1.752
	TR	NOTE	1.500	08/31/18	1.704	50,000	205	475,148.91	1.694
	TR	NOTE	1.500	08/31/18	1.704	50,000	205	475,148.91	1.694
	TR	NOTE	0.750	08/31/18	1.119	50,000	500	762,567.93	1.119
	TR	NOTE	0.750	08/31/18	1.119	50,000	500	762,567.93	1.119
	TR	NOTE	0.750	08/31/18	1.119	50,000	500	762,567.93	1.119
	TR	NOTE	0.750	08/31/18	1.119	50,000	500	762,567.93	1.119
	TR	NOTE	0.750	08/31/18	0.846	50,000	675	780,915.48	0.846
	TR	NOTE	0.750	08/31/18	0.846	50,000	675	780,915.48	0.846
	TR	NOTE	0.750	08/31/18	0.805	50,000	709	780,980.23	0.805
	TR	NOTE	0.750	08/31/18	0.805	50,000	709	780,980.23	0.805
	TR	NOTE	0.750	08/31/18	0.786	50,000	717	771,689.40	0.786
	TR	NOTE	0.750	08/31/18	0.786	50,000	717	771,689.40	0.786
	TR	NOTE	0.750	08/31/18	0.782	50,000	730	781,250.00	0.782
	TR	NOTE	0.750	08/31/18	0.782	50,000	730	781,250.00	0.782
	TR	NOTE	0.750	08/31/18	0.801	50,000	730	800,781.25	0.802
	TR	NOTE	0.750	08/31/18	0.801	50,000	730	800,781.25	0.802
	YCD	TORONTO	2.020	08/31/18	2.020	50,000	50	140,277.78	2.048
	YCD	TORONTO	2.020	08/31/18	2.020	50,000	50	140,277.78	2.048

08/31/18 NO PURCHASES

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	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	06/13/18	1.920	27,000,000.00	09/12/18
Pacific Western Bank	03/14/18	1.860	40,000,000.00	09/12/18
Pacific Western Bank	04/06/18	1.890	10,000,000.00	10/05/18
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
BUENA PARK				
Uniti Bank	03/07/18	1.830	2,000,000.00	09/05/18
Uniti Bank	08/10/18	2.040	3,000,000.00	11/09/18
CERRITOS				
First Choice Bank	06/15/18	1.930	20,000,000.00	09/14/18
First Choice Bank	07/05/18	1.920	20,000,000.00	10/04/18
CHICO				
Golden Valley Bank	08/03/18	2.030	8,000,000.00	11/02/18
Tri Counties Bank	06/06/18	1.910	50,000,000.00	09/05/18
DIAMOND BAR				
Prospectors Federal Credit Union	03/08/18	1.870	4,000,000.00	09/06/18
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	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY 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	06/08/18	1.940	5,000,000.00	09/07/18
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
Commercial Bank of California	07/26/18	2.180	25,000,000.00	01/24/19
First Foundation Bank	03/16/18	1.930	2,000,000.00	09/14/18
First Foundation Bank	04/04/18	1.930	44,000,000.00	10/03/18
First Foundation Bank	04/20/18	2.010	50,000,000.00	10/19/18
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
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	DATE	YIELD (%)	AMOUNT ($)	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	03/09/18	1.860	8,500,000.00	09/07/18
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	06/07/18	1.930	10,000,000.00	09/06/18
Open Bank	06/20/18	1.910	10,000,000.00	09/19/18
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
Opus Bank	07/27/18	2.030	10,000,000.00	10/26/18
Pacific City Bank	06/07/18	1.930	30,000,000.00	09/06/18
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 Commerce Bank	03/16/18	1.910	10,000,000.00	09/14/18
Preferred Bank	03/15/18	1.880	15,000,000.00	09/13/18
Preferred Bank	03/16/18	1.910	20,000,000.00	09/13/18
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	06/08/18	1.960	10,000,000.00	09/07/18
California Bank of Commerce	05/10/18	1.950	5,000,000.00	09/20/18
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
Community Bank of the Bay	08/31/18	2.130	5,000,000.00	11/30/18
Metropolitan Bank	03/08/18	1.870	4,000,000.00	09/06/18
Metropolitan Bank	08/23/18	2.210	1,000,000.00	02/21/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES				
Malaga Bank	06/20/18	1.910	20,000,000.00	09/19/18
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
PASADENA				
American Plus Bank, NA	06/20/18	1.910	10,000,000.00	09/19/18
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
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	06/20/18	1.890	30,000,000.00	09/19/18
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
Wescom Central Credit Union	06/14/18	1.950	50,000,000.00	09/13/18
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
PORTERVILLE				
Bank of the Sierra	06/01/18	1.930	20,000,000.00	09/05/18
Bank of the Sierra	06/07/18	1.960	20,000,000.00	09/20/18
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
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	06/07/18	1.960	20,000,000.00	09/06/18
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
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	06/13/18	1.920	25,000,000.00	09/12/18
River City Bank	06/21/18	1.940	20,000,000.00	09/20/18
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	07/20/18	2.160	15,000,000.00	01/18/19
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	06/06/18	1.870	25,000,000.00	09/05/18
Bofl Federal Bank	03/14/18	1.860	25,000,000.00	09/12/18
Bofl Federal Bank	07/25/18	1.940	25,000,000.00	10/24/18

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	06/07/18	1.910	50,000,000.00	09/06/18
San Diego County Credit Union	06/14/18	1.900	50,000,000.00	09/13/18
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 FRANCISCO				
Bank of San Francisco	06/15/18	2.090	5,000,000.00	12/14/18
Beacon Business Bank	03/16/18	1.930	3,000,000.00	09/14/18
Beacon Business Bank	07/20/18	2.020	2,000,000.00	10/19/18
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	06/15/18	1.950	7,000,000.00	09/14/18
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
SOUTH SAN FRANCISCO				
First National Bank of Northern California	07/05/18	1.930	19,000,000.00	09/05/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
VACAVILLE				
Travis Credit Union	06/01/18	1.930	50,000,000.00	09/14/18
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
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 AUGUST 2018			**5,058,240,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 292,363	$ 1,935,653
2	447,394	2,005,342
3	461,493	3,442,550
4	461,493	3,442,550
5	461,493	3,442,550
6	420,374	2,184,926
7	398,686	1,415,357
8	214,879	2,175,784
9	431,348	1,723,626
10	530,184	1,394,346
11	530,184	1,394,346
12	530,184	1,394,346
13	239,801	1,353,651
14	424,694	1,079,597
15	410,445	1,638,216
16	444,636	1,624,708
17	325,466	2,876,844
18	325,466	2,876,844
19	325,466	2,876,844
20	302,857	1,930,401
21	326,991	1,157,167
22	341,990	2,261,757
23	320,937	1,434,098
24	471,979	1,296,640
25	471,979	1,296,640
26	471,979	1,296,640
27	349,400	1,263,526
28	433,868	1,108,867
29	387,021	1,325,600
30	423,893	1,435,467
31	309,531	1,694,649

AVERAGE DOLLAR DAYS $396,402 a/

a/ The prescribed bank balance for August was $420,800. This consisted of $347,800 in compensating balances for services, balances for uncollected funds of $75,700 and a deduction of $2,700 for August 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 August 15, 2018, has determined and designated the amount of money available for deposit and investment as of August 8, 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: 347,800,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	8/13/2018	8/17/2018	$ 1,713,000,000	$ (3,226,200,000)	$ 4,939,200,000	$ 1,713,000,000
(2)	8/20/2018	8/24/2018	$ 743,300,000	$ (2,482,900,000)	$ 4,939,200,000	$ 2,456,300,000
(3)	8/27/2018	8/31/2018	$ (2,098,800,000)	$ (4,581,700,000)	$ 4,939,200,000	$ 357,500,000
(4)	9/3/2018	9/7/2018	$ (1,696,500,000)	$ (6,278,200,000)	$ 4,939,200,000	$ (1,339,000,000)
(5)	9/10/2018	9/14/2018	$ 1,082,500,000	$ (5,195,700,000)	$ 4,939,200,000	$ (256,500,000)
(6)	9/17/2018	9/21/2018	$ 2,310,400,000	$ (2,885,300,000)	$ 4,939,200,000	$ 2,053,900,000
(7)	9/24/2018	9/28/2018	$ (3,913,000,000)	$ (6,798,300,000)	$ 4,939,200,000	$ (1,859,100,000)
(8)	10/1/2018	10/5/2018	$ (5,226,300,000)	$ (12,024,600,000)	$ 4,939,200,000	$ (7,085,400,000)
(9)	10/8/2018	10/12/2018	$ (830,700,000)	$ (12,855,300,000)	$ 4,939,200,000	$ (7,916,100,000)
(10)	10/15/2018	10/19/2018	$ 1,451,000,000	$ (11,404,300,000)	$ 4,939,200,000	$ (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 347,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: August 15, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 9/30/18
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
10/04/18	FEDERAL HOME LOAN MTG	108826	FHLMC 3.33 (CALLABL	3.330	10/04/23	100.000	$25,000,000.00	$25,000,000.00	0.00
						PSI Non-Trading Total	**$25,000,000.00**	**$25,000,000.00**	**0.00**
						Totals	**$25,000,000.00**	**$25,000,000.00**	**0.00**