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

February 28, 2019

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

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2019**

The Report of Investments for the month of January 2019 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 January 2019 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/investor-information/.

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

JK:NI:JNK:en

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2019

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 JANUARY 2019

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 JANUARY 2019

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 JANUARY 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 1/31/19		
At Cost	$ 31,374,479,643	$ 173,393,392
At Market	$ 31,133,429,068	$ 168,909,649
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.69%	14.42%
United States Government and Agency Obligations	65.70%	59.23%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.23%	0.00%
Municipal Obligations	0.08%	2.18%
Corporate and Deposit Notes	0.30%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	24.17%
1-60 days	38.84%	0.00%
61 days-1 year	10.98%	58.79%
Over 1 year	50.18%	41.21%
Weighted Average Days to Maturity	548	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2019

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 January 31, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	27.23%
Corporate and Deposit Notes	A-1+	P-1	F1	0.21%
	AA-	Aa3	A	0.09%
Los Angeles County Securities	AA+	Aa1	AA	0.08%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.37%
	AA-	Aa3	AA-	0.32%
U.S. Agency Securities	AA+	Aaa	AAA	61.10%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.48%
U.S. Treasury Bills	AA+	Aaa	AAA	4.12%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	24.17%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.18%
Negotiable Certificates of Deposit	A-1	P-1	F1+	14.42%
U.S. Agency Securities	AA+	Aaa	AAA	39.03%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bills	AA+	Aaa	AAA	20.20%
				100.00%

POOLED SURPLUS EARNINGS REPORT
JANUARY 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 01/31/19	$ 31,374,479,643
Market Value at 01/31/19	$ 31,133,429,068
Average Daily Balance	$ 31,623,313,602
Gains and Losses:	
For the Month	$ 12,310
For the Past 12 Months	$ 12,310
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 58,890,319
Earnings for the Past 12 Months	$ 585,282,277
Earnings Rate for the Month	2.18%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	39,352,669.34	
Bank of the West - Concentration	$	87,107,401.61	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	101,510,831.32	(B)
Union Bank- Concentration	$	707,444.35	
Wells Fargo - Concentration	$	4,112,438.73	
Total Ledger Balance for all Banks	$	232,790,785.35	

(A) $86 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 JANUARY 2019
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 January 2019

Total Deposits	$ 4,464,830,215.08
Total Disbursements	$ 6,586,565,883.03
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2019	1.66

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 7,713,790,000.00	$ 3,564,100,000.00	$ 4,627,200,000.00	$ 6,650,690,000.00
March	$ 4,484,610,000.00	$ 5,254,600,000.00	$ 4,989,800,000.00	$ 11,400,100,000.00
April	$ 813,381,000.00	$ 8,441,300,000.00	$ 5,886,100,000.00	$ 14,768,681,000.00
May	$ 548,500,000.00	$ 3,188,100,000.00	$ 5,767,800,000.00	$ 12,737,481,000.00
June	$ 404,750,000.00	$ 3,730,000,000.00	$ 5,766,300,000.00	$ 11,105,931,000.00
July	$ -	$ 3,344,200,000.00	$ 6,851,900,000.00	$ 7,598,231,000.00

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 January 2019, the Treasurer placed $117.66 million in the Bank of the West Money Market Plus Account and $116.85 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $86.36 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 JANUARY 2019
COMPLIANCE REPORT

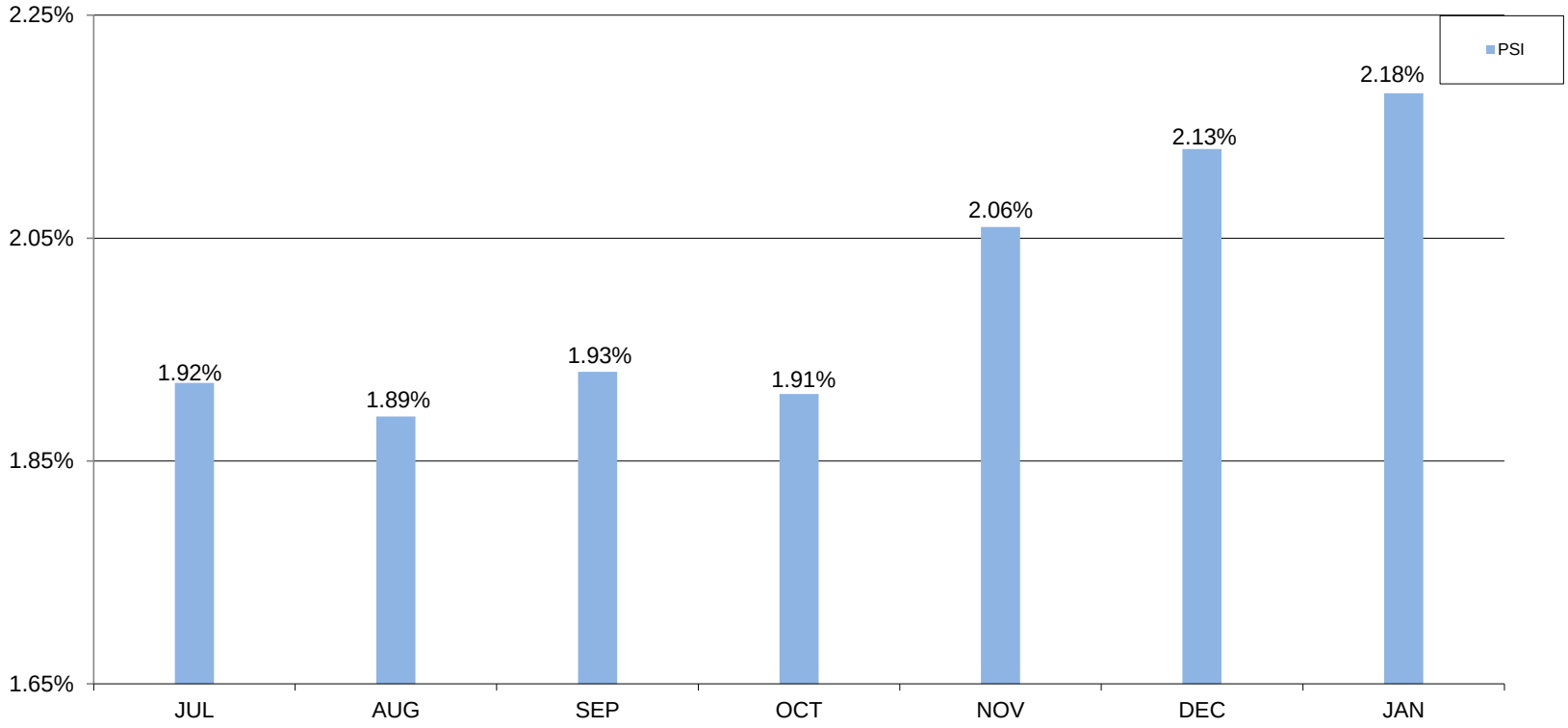
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 01/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2019	$ 33,314,369,868.59	$ 138,110,553.71
1/2/2019	32,711,255,152.87	138,110,553.71
1/3/2019	32,467,705,680.46	138,110,553.71
1/4/2019	31,971,622,048.88	138,110,553.71
1/5/2019	31,971,622,048.88	138,110,553.71
1/6/2019	31,971,622,048.88	138,110,553.71
1/7/2019	31,751,089,350.25	138,110,553.71
1/8/2019	31,764,293,964.00	138,110,553.71
1/9/2019	31,783,314,992.07	138,110,553.71
1/10/2019	31,841,042,541.70	138,110,553.71
1/11/2019	32,083,101,891.34	138,110,553.71
1/12/2019	32,083,101,891.34	138,110,553.71
1/13/2019	32,083,101,891.34	138,110,553.71
1/14/2019	32,090,690,812.96	138,110,553.71
1/15/2019	31,745,554,304.86	163,361,963.23
1/16/2019	31,648,255,025.85	163,361,963.23
1/17/2019	31,739,794,881.55	163,361,963.23
1/18/2019	30,901,611,421.51	163,361,963.23
1/19/2019	30,901,611,421.51	163,361,963.23
1/20/2019	30,901,611,421.51	163,361,963.23
1/21/2019	30,901,611,421.51	163,361,963.23
1/22/2019	30,792,267,980.85	163,361,963.23
1/23/2019	30,814,054,189.67	163,361,963.23
1/24/2019	30,838,722,891.30	163,361,963.23
1/25/2019	31,014,401,598.89	163,361,963.23
1/26/2019	31,014,401,598.89	163,361,963.23
1/27/2019	31,014,401,598.89	163,361,963.23
1/28/2019	30,979,660,679.73	163,361,963.23
1/29/2019	32,085,495,099.24	163,361,963.23
1/30/2019	31,766,852,284.85	173,361,928.15
1/31/2019	31,374,479,643.08	173,393,392.27
	$ 31,623,313,601.52	**$ 152,604,274.86**

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



Note: Earnings rate is gross of any management fees.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,843,674	$205,192
Gains (Losses) on Sales of Non-Trading Securities.	12,310	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	25,034,334	31,464
Prior Accrual Adjustment	-	-
Total Revenues	$58,890,319	$236,657
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,801
	-	$4,801
NET INCOME	$58,890,319	$231,856

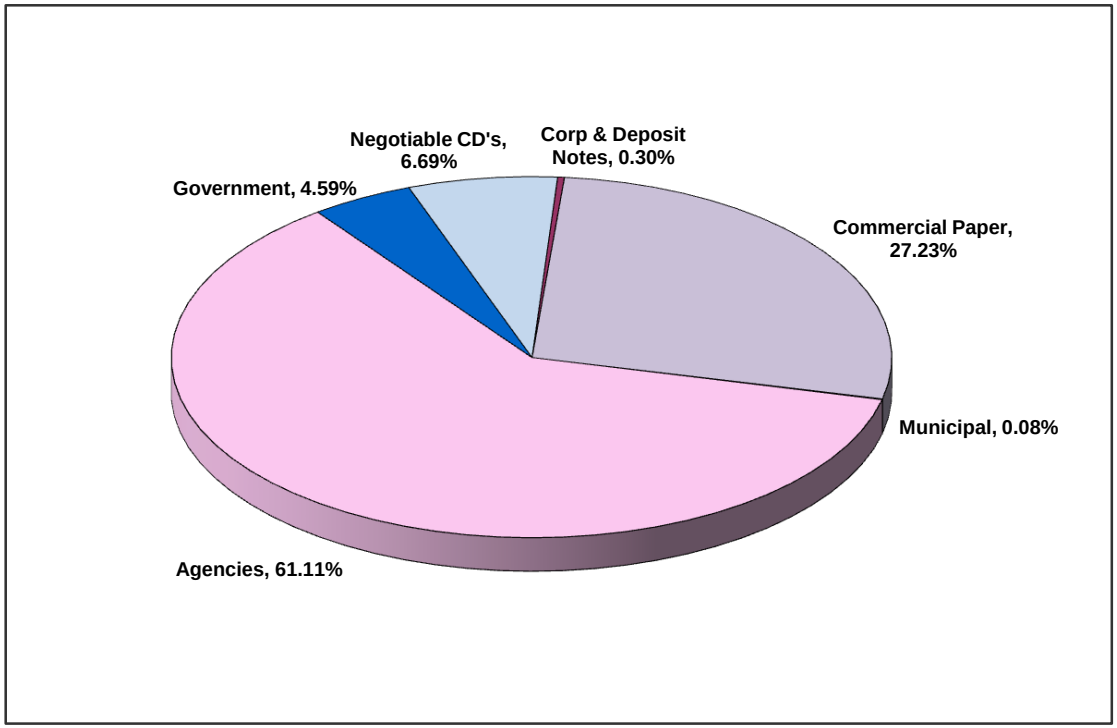
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2019
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.63%	
Los Angeles County and Related Entities	42.63%	
Consolidated Sanitation Districts		2.87%
Metropolitan Transportation Authority		1.51%
Miscellaneous Agencies Pooled Investments		1.36%
South Coast Air Quality Management District		2.56%
Miscellaneous		0.02%
Subtotal	91.26%	8.32%
County Bond Proceeds and Repayment Funds		0.42%
Grand Total	91.26%	8.74%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2019
ATTACHMENT VII



	In Thousands
Negotiable CD's	2,100,004
Corp & Deposit Notes	94,344
Bankers Acceptance	-
Commercial Paper	8,543,705
Municipal	25,000
Agencies	19,170,963
Other	-
Government	1,440,464
Total	$ 31,374,480

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: January 1, 2019 to January 31, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109899	FFCB 3.23 (CALLABLE	01/31/19	07/24/24	3.23	37,000,000.00	37,000,000.00	23,238.06	CITIBANK	PIPER JAFFRAY & CO
	FFCB TOTAL					**37,000,000.00**	**37,000,000.00**	**23,238.06**		
NTRD	109575	FHLB 3.25 (CALLABLE	01/11/19	01/11/24	3.25	25.000.000.00	25.000.000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109782	FHLB 3.25 (CALLABLE	01/30/19	01/30/24	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	CITIGROUP GLOBAL MKT HLDG
NTRD	109791	FHLB 3.20 (CALLABLE	01/30/19	01/30/24	3.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109804	FHLB 3.20 (CALLALBL	01/30/19	01/30/24	3.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	109833	FHLB 2.94 (CALLABLE	01/29/19	01/29/24	2.94	10,000,000.00	10,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109859	FHLB 2.94 (CALLABLE	01/29/19	01/29/24	2.94	15,000,000.00	14,988,750.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109873	FHLB 3.10 (CALLABLE	01/29/19	01/29/24	3.10	10,100,000.00	10,100,000.00	0.00	CITIBANK	SUN TRUST ROBINSON
	FHLB TOTAL					**135,100,000.00**	**135,088,750.00**	**0.00**		
NTRD	109680	FHLB D-N	01/08/19	01/14/19	2.30	50,000,000.00	49,980,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109681	FHLB D-N	01/08/19	01/14/19	2.30	50,000,000.00	49,980,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109693	FHLB D-N	01/09/19	01/28/19	2.36	50.000.000.00	49.937.722.22	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	109694	FHLB D-N	01/09/19	01/28/19	2.36	50,000,000.00	49,937,722.22	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	109733	FHLB D-N	01/14/19	02/14/19	2.38	50,000,000.00	49,897,743.06	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109734	FHLB D-N	01/14/19	02/14/19	2.38	50.000.000.00	49.897.743.06	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109762	FHLB D-N	01/16/19	02/25/19	2.38	50,000,000.00	49,868,055.56	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	109763	FHLB D-N	01/16/19	02/25/19	2.38	50,000,000.00	49,868,055.56	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	109764	FHLB D-N	01/16/19	03/05/19	2.38	50,000,000.00	49,841,333.33	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109774	FHLB D-N	01/17/19	03/06/19	2.36	50.000.000.00	49.842.666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	109775	FHLB D-N	01/17/19	03/06/19	2.36	50,000,000.00	49,842,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	109783	FHLB D-N	01/18/19	02/13/19	2.33	50,000,000.00	49,915,861.11	0.00	CITIBANK	MFR SEC- INC
NTRD	109794	FHLB D-N	01/22/19	03/01/19	2.37	50.000.000.00	49.874.916.67	0.00	CITIBANK	UBS SEC LLC
NTRD	109795	FHLB D-N	01/22/19	03/01/19	2.37	25,000,000.00	24,937,458.33	0.00	CITIBANK	UBS SEC LLC
NTRD	109807	FHLB D-N	01/23/19	03/01/19	2.37	50,000,000.00	49,878,208.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109822	FHLB D-N	01/24/19	03/04/19	2.37	50,000,000.00	49,871,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109823	FHLB D-N	01/24/19	03/04/19	2.37	50.000.000.00	49.871.625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109834	FHLB D-N	01/25/19	02/26/19	2.37	50,000,000.00	49,894,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	109835	FHLB D-N	01/25/19	02/26/19	2.37	50,000,000.00	49,894,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	109836	FHLB D-N	01/25/19	02/11/19	2.34	50,000,000.00	49,944,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109851	FHLB D-N	01/28/19	02/12/19	2.34	50,000,000.00	49,951,250.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109852	FHLB D-N	01/28/19	02/12/19	2.34	50,000,000.00	49,951,250.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109853	FHLB D-N	01/28/19	03/20/19	2.38	50,000,000.00	49,831,416.67	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	109860	FHLB D-N	01/29/19	03/07/19	2.37	50.000.000.00	49.878.465.28	0.00	CITIBANK	MFR SEC- INC
NTRD	109861	FHLB D-N	01/29/19	03/07/19	2.37	50,000,000.00	49,878,465.28	0.00	CITIBANK	MFR SEC- INC
NTRD	109862	FHLB D-N	01/29/19	03/07/19	2.37	50,000,000.00	49,878,465.28	0.00	CITIBANK	MFR SEC- INC
NTRD	109863	FHLB D-N	01/29/19	03/07/19	2.37	50,000,000.00	49,878,465.28	0.00	CITIBANK	MFR SEC- INC

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NTRD	109864	FHLB D-N	01/29/19	03/11/19	2.36	50.000.000.00	49.865.611.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109865	FHLB D-N	01/29/19	03/11/19	2.36	50,000,000.00	49,865,611.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109874	FHLB D-N	01/29/19	03/13/19	2.36	50,000,000.00	49,859,055.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109875	FHLB D-N	01/29/19	03/13/19	2.36	50.000.000.00	49.859.055.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109876	FHLB D-N	01/29/19	03/05/19	2.36	50,000,000.00	49,885,277.78	0.00	CITIBANK	UBS SEC LLC
NTRD	109888	FHLB D-N	01/30/19	03/11/19	2.37	50,000,000.00	49,868,611.11	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109896	FHLB D-N	01/31/19	03/06/19	2.36	50,000,000.00	49,888,555.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109897	FHLB D-N	01/31/19	03/06/19	2.36	50,000,000.00	49,888,555.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109900	FHLB D-N	01/31/19	03/15/19	2.37	30,000,000.00	29,915,254.17	0.00	CITIBANK	MFR SEC- INC
	FHLB DISC TOTAL					**1,755,000,000.00**	**1,751,122,962.54**	**0.00**		
NTRD	109649	NATIXIS NY BRANCH C	01/02/19	01/03/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109650	NATIXIS NY BRANCH C	01/02/19	01/03/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109651	NATIXIS NY BRANCH C	01/02/19	01/03/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109652	NATIXIS NY BRANCH C	01/02/19	01/03/19	2.36	50.000.000.00	49.996.722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109653	AUTOBAHN FUNDING CO	01/02/19	02/04/19	2.48	50,000,000.00	49,886,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109654	AUTOBAHN FUNDING CO	01/02/19	02/05/19	2.49	50,000,000.00	49,882,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109655	ATLANTIC ASSET SEC	01/02/19	02/05/19	2.49	25.000.000.00	24.941.208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109656	ATLANTIC ASSET SEC	01/02/19	02/15/19	2.50	25,000,000.00	24,923,611.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109657	CANCARA ASSET SEC L	01/02/19	03/19/19	2.75	6,255,000.00	6,218,686.25	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109660	AUTOBAHN FUNDING CO	01/03/19	02/06/19	2.49	25,000,000.00	24,941,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109661	MONT BLANC CAPITAL	01/03/19	01/28/19	2.55	49.867.000.00	49.778.693.85	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109662	CANCARA ASSET SEC L	01/03/19	03/19/19	2.75	50,000,000.00	49,713,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109663	CANCARA ASSET SEC L	01/03/19	03/19/19	2.75	7,007,000.00	6,966,855.73	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109666	TORONTO DOMINION BA	01/04/19	02/04/19	2.53	50.000.000.00	49.891.069.44	0.00	CITIBANK	MFR SEC- INC
NTRD	109667	EXXON MOBIL CORP CP	01/04/19	02/04/19	2.46	50,000,000.00	49,894,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109668	ATLANTIC ASSET SEC	01/04/19	02/08/19	2.48	20,000,000.00	19,951,777.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109669	EMERSON ELECTRIC CO	01/04/19	02/01/19	2.48	49,000,000.00	48,905,484.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109670	EMERSON ELECTRIC CO	01/04/19	02/06/19	2.49	20.000.000.00	19.954.350.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109671	CIESCO LLC CP	01/04/19	04/09/19	2.73	5,744,000.00	5,702,619.27	0.00	CITIBANK	MFR SEC- INC
NTRD	109675	EXXON MOBIL CORP CP	01/07/19	02/05/19	2.46	50,000,000.00	49,900,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109676	TORONTO DOMINION BA	01/07/19	02/06/19	2.48	50,000,000.00	49,896,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	109679	CIESCO LLC CP	01/07/19	04/09/19	2.73	10,768,000.00	10,692,875.25	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109682	NATIXIS NY BRANCH C	01/08/19	01/09/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109683	NATIXIS NY BRANCH C	01/08/19	01/09/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109684	NATIXIS NY BRANCH C	01/08/19	01/09/19	2.36	50.000.000.00	49.996.722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109685	NATIXIS NY BRANCH C	01/08/19	01/09/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109686	REGENCY MARKETS NO.	01/08/19	02/08/19	2.55	50,000,000.00	49,890,208.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109687	ATLANTIC ASSET SEC	01/08/19	02/22/19	2.48	21,000,000.00	20,934,900.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	109688	LA FAYETTE ASSET SE	01/08/19	01/29/19	2.46	25.000.000.00	24.964.125.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109689	EXXON MOBIL CORP CP	01/08/19	02/05/19	2.45	50,000,000.00	49,904,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109690	NESTLE CAPITAL CORP	01/08/19	02/15/19	2.42	39,285,000.00	39,184,648.65	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109695	AUTOBAHN FUNDING CO	01/09/19	02/15/19	2.46	50.000.000.00	49.873.583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109696	LA FAYETTE ASSET SE	01/09/19	02/19/19	2.48	22,000,000.00	21,937,862.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109697	TORONTO DOMINION BA	01/09/19	02/08/19	2.46	50,000,000.00	49,897,500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109698	EXXON MOBIL CORP CP	01/09/19	02/05/19	2.45	50,000,000.00	49,908,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109699	EXXON MOBIL CORP CP	01/09/19	02/05/19	2.45	50,000,000.00	49,908,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109700	EXXON MOBIL CORP CP	01/09/19	02/06/19	2.45	50,000,000.00	49,904,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	109701	EXXON MOBIL CORP CP	01/09/19	02/06/19	2.45	50,000,000.00	49,904,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	109702	ATLANTIC ASSET SEC	01/09/19	02/15/19	2.47	15.000.000.00	14.961.920.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109703	COCA COLA CO CP	01/09/19	02/05/19	2.44	25,000,000.00	24,954,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109704	CIESCO LLC CP	01/09/19	04/09/19	2.69	16,849,000.00	16,735,690.48	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109705	CREDIT AGRICOLE CIB	01/09/19	01/10/19	2.37	30,277,000.00	30,275,006.76	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109707	SHEFFIELD RECEIVABL	01/10/19	03/11/19	2.62	50.000.000.00	49.781.666.67	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109708	REGENCY MARKETS NO.	01/10/19	02/07/19	2.54	50,000,000.00	49,901,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109709	REGENCY MARKETS NO.	01/10/19	02/07/19	2.54	50,000,000.00	49,901,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109710	EXXON MOBIL CORP CP	01/10/19	02/08/19	2.44	50.000.000.00	49.901.722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	109711	REGENCY MARKETS NO.	01/10/19	02/06/19	2.54	50,000,000.00	49,904,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109712	REGENCY MARKETS NO.	01/10/19	02/06/19	2.54	40,000,000.00	39,923,800.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109713	LA FAYETTE ASSET SE	01/10/19	02/13/19	2.46	24,602,000.00	24,544,841.35	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109714	MONT BLANC CAPITAL	01/10/19	01/25/19	2.49	44.900.000.00	44.853.416.25	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109715	AUTOBAHN FUNDING CO	01/10/19	02/11/19	2.48	26,721,000.00	26,662,095.04	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109717	TOYOTA MOTOR CREDIT	01/11/19	03/04/19	2.55	50,000,000.00	49,815,833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109718	TOYOTA MOTOR CREDIT	01/11/19	03/04/19	2.55	50.000.000.00	49.815.833.33	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109722	AUTOBAHN FUNDING CO	01/11/19	02/13/19	2.46	25,000,000.00	24,943,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109723	CHEVRON CORP CP	01/11/19	02/11/19	2.45	50,000,000.00	49,894,513.89	0.00	CITIBANK	MFR SEC- INC
NTRD	109724	CHEVRON CORP CP	01/11/19	02/13/19	2.46	50,000,000.00	49,887,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109725	ATLANTIC ASSET SEC	01/11/19	01/30/19	2.44	22.000.000.00	21.971.668.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109726	EXXON MOBIL CORP CP	01/11/19	02/07/19	2.45	50,000,000.00	49,908,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109727	ATLANTIC ASSET SEC	01/11/19	02/13/19	2.46	50,000,000.00	49,887,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109728	TORONTO DOMINION BA	01/11/19	02/11/19	2.45	34,700,000.00	34,626,792.64	0.00	CITIBANK	MFR SEC- INC
NTRD	109731	SHEFFIELD RECEIVABL	01/14/19	03/05/19	2.58	50,000,000.00	49,820,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109732	ATLANTIC ASSET SEC	01/14/19	02/12/19	2.47	25,000,000.00	24,950,256.94	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109735	ATLANTIC ASSET SEC	01/14/19	02/13/19	2.47	50,000,000.00	49,897,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109736	AUTOBAHN FUNDING CO	01/14/19	02/14/19	2.48	50.000.000.00	49.893.222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109737	EXXON MOBIL CORP CP	01/14/19	02/12/19	2.45	50,000,000.00	49,901,319.44	0.00	CITIBANK	MFR SEC- INC
NTRD	109738	SHEFFIELD RECEIVABL	01/14/19	03/07/19	2.60	50,000,000.00	49,812,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109739	EMERSON ELECTRIC CO	01/14/19	02/12/19	2.43	50,000,000.00	49,902,125.00	0.00	CITIBANK	MORGAN STANLEY & CO INC

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NTRD	109740	EMERSON ELECTRIC CO	01/14/19	02/13/19	2.45	50.000.000.00	49.897.916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109741	CREDIT AGRICOLE CIB	01/14/19	02/15/19	2.38	44,116,000.00	44,022,670.15	0.00	CITIBANK	MFR SEC- INC
NTRD	109743	ATLANTIC ASSET SEC	01/15/19	02/15/19	2.46	50,000,000.00	49,894,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109744	ATLANTIC ASSET SEC	01/15/19	02/15/19	2.47	50.000.000.00	49.893.652.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109750	REGENCY MARKETS NO.	01/15/19	02/15/19	2.51	43,702,000.00	43,607,542.98	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109751	REGENCY MARKETS NO.	01/15/19	02/14/19	2.52	50,000,000.00	49,895,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109752	REGENCY MARKETS NO.	01/15/19	02/14/19	2.52	15,000,000.00	14,968,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109753	SHEFFIELD RECEIVABL	01/15/19	03/07/19	2.58	50,000,000.00	49,817,250.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109754	NATIXIS NY BRANCH C	01/15/19	01/16/19	2.36	40,000,000.00	39,997,377.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109755	LA FAYETTE ASSET SE	01/15/19	04/08/19	2.67	4,931,000.00	4,900,645.59	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109759	JUPITER SEC COMPANY	01/17/19	02/19/19	2.48	50.000.000.00	49.886.333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109760	JUPITER SEC COMPANY	01/17/19	02/19/19	2.48	50,000,000.00	49,886,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109761	JUPITER SEC COMPANY	01/17/19	02/19/19	2.47	50,000,000.00	49,886,791.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109765	EXXON MOBIL CORP CP	01/16/19	02/22/19	2.46	50,000,000.00	49,873,583.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109766	CREDIT AGRICOLE CIB	01/16/19	02/20/19	2.38	50.000.000.00	49.884.305.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109767	NATIXIS NY BRANCH C	01/16/19	02/20/19	2.40	50,000,000.00	49,883,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109768	JUPITER SEC COMPANY	01/16/19	04/17/19	2.70	13,379,000.00	13,287,688.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109769	JUPITER SEC COMPANY	01/17/19	02/19/19	2.48	50.000.000.00	49.886.333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109770	JUPITER SEC COMPANY	01/17/19	02/19/19	2.48	38,500,000.00	38,412,476.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109771	NATIXIS NY BRANCH C	01/17/19	01/18/19	2.36	50,000,000.00	49,996,722.22	0.00	CITIBANK	UBS SEC LLC
NTRD	109772	REGENCY MARKETS NO.	01/17/19	02/15/19	2.50	33,128,000.00	33,061,283.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109773	CREDIT AGRICOLE CIB	01/17/19	02/20/19	2.37	50.000.000.00	49.888.083.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109777	AUTOBAHN FUNDING CO	01/18/19	02/21/19	2.46	50,000,000.00	49,883,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109778	ATLANTIC ASSET SEC	01/22/19	02/20/19	2.47	50,000,000.00	49,900,715.28	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109779	ATLANTIC ASSET SEC	01/22/19	02/20/19	2.47	50.000.000.00	49.900.513.89	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109780	ATLANTIC ASSET SEC	01/22/19	02/22/19	2.46	50,000,000.00	49,894,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109781	ATLANTIC ASSET SEC	01/22/19	02/22/19	2.46	10,000,000.00	9,978,816.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109784	EXXON MOBIL CORP CP	01/18/19	03/06/19	2.45	50,000,000.00	49,840,069.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109785	LA FAYETTE ASSET SE	01/18/19	02/15/19	2.47	20.000.000.00	19.961.577.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109786	NATIXIS NY BRANCH C	01/18/19	01/22/19	2.36	50,000,000.00	49,986,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109787	CREDIT AGRICOLE CIB	01/18/19	03/01/19	2.40	50,000,000.00	49,860,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109790	ATLANTIC ASSET SEC	01/22/19	02/22/19	2.47	50,000,000.00	49,893,652.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109793	CREDIT AGRICOLE CIB	01/18/19	03/01/19	2.40	16,638,000.00	16,591,413.60	0.00	CITIBANK	MFR SEC- INC
NTRD	109796	JUPITER SEC COMPANY	01/22/19	01/30/19	2.45	50,000,000.00	49,972,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109797	ATLANTIC ASSET SEC	01/22/19	02/20/19	2.46	50,000,000.00	49,900,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109798	AUTOBAHN FUNDING CO	01/22/19	02/21/19	2.48	50.000.000.00	49.896.666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109799	AUTOBAHN FUNDING CO	01/22/19	02/21/19	2.48	15,000,000.00	14,969,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109800	CRC FUNDING LLC CP	01/22/19	04/30/19	2.70	30,000,000.00	29,779,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109801	EXXON MOBIL CORP CP	01/22/19	03/05/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	MFR SEC- INC

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NTRD	109802	SHEFFIELD RECEIVABL	01/22/19	04/22/19	2.68	30.000.000.00	29.799.000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109803	NATIXIS NY BRANCH C	01/22/19	03/01/19	2.40	13,747,000.00	13,712,174.27	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109808	SHEFFIELD RECEIVABL	01/23/19	03/12/19	2.53	50,000,000.00	49,831,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109809	SHEFFIELD RECEIVABL	01/23/19	03/12/19	2.53	10.000.000.00	9.966.266.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109810	CHEVRON CORP CP	01/23/19	03/14/19	2.46	50,000,000.00	49,829,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109811	AUTOBAHN FUNDING CO	01/23/19	02/08/19	2.43	40,000,000.00	39,956,800.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109812	ATLANTIC ASSET SEC	01/23/19	02/20/19	2.47	27,500,000.00	27,447,169.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109813	CREDIT AGRICOLE CIB	01/23/19	01/24/19	2.37	29,444,000.00	29,442,061.60	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109816	REGENCY MARKETS NO.	01/24/19	02/08/19	2.49	25,053,000.00	25,027,007.51	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109817	REGENCY MARKETS NO.	01/24/19	02/08/19	2.49	25,000,000.00	24,974,062.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109818	UNILEVER CAPITAL CO	01/24/19	03/04/19	2.44	25.000.000.00	24.933.916.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109819	UNILEVER CAPITAL CO	01/24/19	03/05/19	2.44	30,000,000.00	29,918,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109820	SHEFFIELD RECEIVABL	01/24/19	03/13/19	2.53	50,000,000.00	49,831,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109824	CRC FUNDING LLC CP	01/24/19	04/18/19	2.65	50,000,000.00	49,690,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109825	EXXON MOBIL CORP CP	01/24/19	03/05/19	2.41	50.000.000.00	49.866.111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	109826	AUTOBAHN FUNDING CO	01/24/19	02/01/19	2.42	35,000,000.00	34,981,177.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109827	EMERSON ELECTRIC CO	01/24/19	02/21/19	2.41	50,000,000.00	49,906,277.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109828	CREDIT AGRICOLE CIB	01/24/19	03/01/19	2.39	50.000.000.00	49.880.500.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109829	SHEFFIELD RECEIVABL	01/24/19	03/18/19	2.57	13,822,000.00	13,769,702.93	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109831	SHEFFIELD RECEIVABL	01/25/19	03/18/19	2.57	50,000,000.00	49,814,388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109837	REGENCY MARKETS NO.	01/25/19	02/25/19	2.51	30,382,000.00	30,316,332.68	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109838	CAFCO LLC CP	01/25/19	02/25/19	2.46	25.000.000.00	24.947.041.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109839	OLD LINE FUNDING LL	01/25/19	02/25/19	2.42	27,600,000.00	27,542,484.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109840	EXXON MOBIL CORP CP	01/25/19	03/06/19	2.41	50,000,000.00	49,866,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	109841	ATLANTIC ASSET SEC	01/25/19	03/01/19	2.45	50.000.000.00	49.880.902.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109842	EXXON MOBIL CORP CP	01/25/19	03/05/19	2.42	50,000,000.00	49,868,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109843	NATIXIS NY BRANCH C	01/25/19	02/05/19	2.38	50,000,000.00	49,963,638.89	0.00	CITIBANK	UBS SEC LLC
NTRD	109844	AUTOBAHN FUNDING CO	01/25/19	02/01/19	2.41	43,000,000.00	42,979,849.72	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109845	EXXON MOBIL CORP CP	01/25/19	03/04/19	2.41	22.376.000.00	22.319.077.94	0.00	CITIBANK	MFR SEC- INC
NTRD	109847	AUTOBAHN FUNDING CO	01/28/19	03/01/19	2.49	10,000,000.00	9,977,866.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109848	AUTOBAHN FUNDING CO	01/28/19	03/01/19	2.48	25,000,000.00	24,944,888.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109849	LA FAYETTE ASSET SE	01/28/19	03/01/19	2.47	25,000,000.00	24,945,111.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109850	UNILEVER CAPITAL CO	01/28/19	03/04/19	2.42	30,000,000.00	29,929,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109854	CREDIT AGRICOLE CIB	01/28/19	02/04/19	2.38	50,000,000.00	49,976,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	109855	CREDIT AGRICOLE CIB	01/28/19	02/04/19	2.38	50,000,000.00	49,976,861.11	0.00	CITIBANK	UBS SEC LLC
NTRD	109856	ATLANTIC ASSET SEC	01/28/19	03/01/19	2.46	25.000.000.00	24.945.333.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109857	OLD LINE FUNDING LL	01/28/19	04/08/19	2.50	25,424,000.00	25,300,411.11	0.00	CITIBANK	MFR SEC- INC
NTRD	109868	SHEFFIELD RECEIVABL	01/29/19	05/01/19	2.63	50,000,000.00	49,663,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	109871	OLD LINE FUNDING LL	01/29/19	04/16/19	2.53	40,000,000.00	39,783,544.44	0.00	CITIBANK	BLAYLOCK VAN- LLC

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NTRD	109872	SHEFFIELD RECEIVABL	01/29/19	03/18/19	2.50	50.000.000.00	49.833.333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109877	THUNDER BAY FUNDING	01/29/19	04/18/19	2.52	40,000,000.00	39,778,800.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109878	CAFCO LLC CP	01/29/19	05/02/19	2.60	40,000,000.00	39,731,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109879	SHEFFIELD RECEIVABL	01/29/19	03/18/19	2.50	50.000.000.00	49.833.333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109880	CREDIT AGRICOLE CIB	01/29/19	01/30/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109881	CREDIT AGRICOLE CIB	01/29/19	01/30/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109882	LA FAYETTE ASSET SE	01/29/19	02/22/19	2.45	16,457,000.00	16,430,120.23	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109883	CIESCO LLC CP	01/29/19	04/18/19	2.55	50,000,000.00	49,720,208.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109884	SHEFFIELD RECEIVABL	01/29/19	03/18/19	2.53	11,823,000.00	11,783,117.08	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109889	UNILEVER CAPITAL CO	01/30/19	03/19/19	2.45	17,000,000.00	16,944,466.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109890	LA FAYETTE ASSET SE	01/30/19	02/21/19	2.44	20.000.000.00	19.970.177.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109891	LA FAYETTE ASSET SE	01/30/19	02/26/19	2.45	25,000,000.00	24,954,062.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109892	TORONTO DOMINION BA	01/30/19	02/15/19	2.40	50,000,000.00	49,946,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	109893	LA FAYETTE ASSET SE	01/30/19	02/12/19	2.43	20,000,000.00	19,982,450.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109898	SHEFFIELD RECEIVABL	01/31/19	03/14/19	2.48	50.000.000.00	49.855.333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109901	AUTOBAHN FUNDING CO	01/31/19	03/05/19	2.50	50,000,000.00	49,885,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109902	AUTOBAHN FUNDING CO	01/31/19	03/05/19	2.48	45,000,000.00	44,897,700.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109903	EXXON MOBIL CORP CP	01/31/19	03/06/19	2.40	50.000.000.00	49.886.666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	109904	AUTOBAHN FUNDING CO	01/31/19	03/01/19	2.50	50,000,000.00	49,899,305.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109905	LA FAYETTE ASSET SE	01/31/19	02/27/19	2.44	50,000,000.00	49,908,500.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
	CPD TOTAL					**6,473,997,000.00**	**6,459,195,349.34**	**0.00**		
NTRD	109674	TOYOTA MOTOR CREDIT	01/08/19	01/08/21	3.05	10,000,000.00	9,994,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109721	WESTPAC BANKING COR	01/14/19	08/19/21	2.00	15,675,000.00	15,190,172.25	126270.83	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
	CNFX TOTAL					**25,675,000.00**	**25,184,172.25**	**126,270.83**		
NTRD	109832	UST BILL	01/25/19	04/18/19	2.32	50,000,000.00	49,732,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	109869	UST BILL	01/29/19	04/18/19	2.33	50,000,000.00	49,744,347.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109870	UST BILL	01/29/19	04/18/19	2.33	50.000.000.00	49.744.347.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109885	UST BILL	01/29/19	03/26/19	2.35	50,000,000.00	49,817,222.22	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109886	UST BILL	01/29/19	03/26/19	2.35	50,000,000.00	49,817,222.22	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	US TBILLS TOTAL					**250,000,000.00**	**248,855,694.44**	**0.00**		
NTRD	109664	MUFG UNION BANK NA	01/03/19	02/25/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109677	MUFG UNION BANK NA	01/07/19	03/01/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109729	MUFG UNION BANK NA	01/11/19	03/05/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109730	MUFG UNION BANK NA	01/11/19	03/05/19	2.55	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109745	MUFG UNION BANK NA	01/15/19	03/15/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109746	MUFG UNION BANK NA	01/15/19	03/15/19	2.55	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA

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NTRD	109814	MUFG UNION BANK NA	01/23/19	03/18/19	2.53	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109866	MUFG UNION BANK NA	01/29/19	03/25/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	109867	MUFG UNION BANK NA	01/29/19	03/25/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NCD1 TOTAL					**400,000,000.00**	**400,000,000.00**	**0.00**		
NTRD	109659	BANK OF MONTREAL CH	01/03/19	02/05/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109665	CREDIT AGRICOLE CIB	01/03/19	04/01/19	2.74	50,000,000.00	50,001,214.12	0.00	CITIBANK	MFR SEC- INC
NTRD	109672	BARCLAYS BANK PLC N	01/07/19	03/05/19	2.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109673	BANK OF MONTREAL CH	01/07/19	02/06/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109678	SVENSKA HANDELSBANK	01/07/19	04/01/19	2.69	50,000,000.00	50,001,159.42	0.00	CITIBANK	MFR SEC- INC
NTRD	109691	DNB BANK ASA NY CD	01/08/19	03/13/19	2.52	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109706	BARCLAYS BANK PLC N	01/09/19	03/08/19	2.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109716	SVENSKA HANDELSBANK	01/10/19	03/08/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109719	NORDEA BANK ABP NY	01/11/19	04/08/19	2.70	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109720	TORONTO DOMINION BA	01/11/19	03/08/19	2.57	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109742	BARCLAYS BANK PLC N	01/14/19	03/15/19	2.63	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109756	DNB BANK ASA NY CD	01/15/19	02/15/19	2.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109758	SVENSKA HANDELSBANK	01/16/19	03/15/19	2.55	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109789	DNB BANK ASA NY CD	01/18/19	03/01/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109815	DNB BANK ASA NY CD	01/23/19	03/25/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109830	SVENSKA HANDELSBANK	01/24/19	04/18/19	2.61	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109858	BARCLAYS BANK PLC N	01/28/19	03/29/19	2.63	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
	YANK1 TOTAL					**850,000,000.00**	**850,002,373.54**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**9,926,772,000.00**	**9,906,449,302.11**	**149,508.89**		
	PSI TOTAL					**9,926,772,000.00**	**9,906,449,302.11**	**149,508.89**		

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SCP61	109894	UST BILL	1/30/19	1/2/20	2.50	10,239,600.00	9,999,964.92	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP61-SCAQMD-GENERAL FUND					**10,239,600.00**	**9,999,964.92**	**0.00**		
SCP6F	109747	UST BILL	1/15/19	1/2/20	2.48	10,248,400.00	9,999,887.69	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP6F-SCAQMD-MOBILE SOURCE AIR					**10,248,400.00**	**9,999,887.69**	**0.00**		
SCP6G	109749	UST BILL	1/15/19	1/2/20	2.48	10,248,400.00	9,999,887.69	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP6G-SCAQMD - INVESTMENT					**10,248,400.00**	**9,999,887.69**	**0.00**		
SCP6U	109748	UST BILL	1/15/19	1/2/20	2.48	5,124,200.00	4,999,943.84	0.00	CITIBANK	PIPER JAFFRAY & CO
	SCP6U-SCAQMD-FD 58 MITIGATION FE					**5,124,200.00**	**4,999,943.84**	**0.00**		
SCAQM	106824	S OF C LAIF	1/15/2019	12/31/19	0.00	231,644.11	231,644.11	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SCAQM - SOUTH COAST AIR QUALITY TOTAL					**231,644.11**	**231,644.11**	**0.00**		
SLIM	106825	S OF C LAIF	1/15/19	12/31/19	0.00	19,806.91	19,806.91	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SLIM - SCHOOLS LINKED INSURANCE TOTAL					**19,806.91**	**19,806.91**	**0.00**		
WASIA	106826	S OF C LAIF	1/15/19	12/31/19	0.00	239.28	239.28	0.00	LAIF - STATE OF CALIFORNIA	NONE
	WASIA - WHITTIER AREA SCHOOLS TOTAL					**239.28**	**239.28**	**0.00**		
		SPI Total				**36,112,290.30**	**35,251,374.44**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: January 1, 2019 to January 31, 2019
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
1/3/2019	NTRD	108246	FHLMC 3.35 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC TOTAL			**25,000,000.00**	**25,000,000.00**	**0.00**	**25,000,000.00**	**0.00**
1/10/2019	NTRD	107342	FHLB 3.12 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	195,000.00	25,195,000.00	0.00
1/16/2019	NTRD	108174	FHLB 3.25 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	119,618.06	25,119,618.06	0.00
1/16/2019	NTRD	108394	FHLB 3.18 (CALLABLE)	Call	100.00	15,000,000.00	14,986,666.68	45,050.00	15,045,050.00	13,333.32
			FHLB TOTAL			**65,000,000.00**	**64,986,666.68**	**359,668.06**	**65,359,668.06**	**13,333.32**
1/16/2019	NTRD	109721	WESTPAC BANKING	Sell	96.9070	15,675,000.00	15,191,195.09	128,012.50	15,318,184.75	-1,022.84
			CNFX TOTAL			**15,675,000.00**	**15,191,195.09**	**128,012.50**	**15,318,184.75**	**-1,022.84**
NTRD Total						**105,675,000.00**	**105,177,861.77**	**487,680.56**	**105,677,852.81**	**12,310.48**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 2019
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,100,003,394.11	2,100,488,500.00	$485,105.89	25,000,000.00	24,941,250.00	($58,750.00)
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	$0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	$0.00
Commercial Paper	8,543,705,080.28	8,543,263,253.80	($441,826.48)	0.00	0.00	$0.00
Governments	1,440,464,174.32	1,436,352,500.00	($4,111,674.32)	35,031,111.34	35,039,750.86	$8,639.52
Agencies	19,170,963,027.98	18,934,040,838.57	($236,922,189.41)	67,669,300.68	63,235,667.52	($4,433,633.16)
Municipals	25,000,000.00	25,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	94,343,966.39	94,283,975.80	($59,990.59)	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	41,902,980.25	41,902,980.25	$0.00
TOTAL	$31,374,479,643.08	$31,133,429,068.17	($241,050,574.91)	$173,393,392.27	$168,909,648.63	($4,483,743.64)

Market Pricing Policies and Source:

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

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2019
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
93104	FFCB 1.30 (CALLABLE	1.3000	04/17/2019	34.475.000.00	34.475.000.00	34.400.534.00
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25.000.000.00	24.999.411.01	24.933.250.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43.500.000.00	43.498.957.47	43.383.855.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.997.943.29	24.924.250.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.997.943.29	24.924.250.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25.000.000.00	24.997.943.29	24.924.250.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	24.990.793.99	24.787.750.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24.787.750.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25.000.000.00	25.000.000.00	24.787.750.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20.787.060.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21.000.000.00	21.000.000.00	20.787.060.00
100512	FFCB 1.35	1.3500	01/28/2020	30.000.000.00	30.000.000.00	29.642.400.00
100627	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24.692.000.00
100628	FFCB 1.4	1.4000	02/24/2020	25.000.000.00	25.000.000.00	24.692.000.00
100641	FFCB 1.4	1.4000	02/24/2020	27.000.000.00	27.000.000.00	26.667.360.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19.150.000.00	19.150.000.00	18.914.072.00
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50.000.000.00	49.979.534.25	49.086.000.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25.000.000.00	25.000.000.00	24.767.000.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25.000.000.00	24.995.020.52	24.692.000.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12.390.000.00	12.387.424.95	12.166.484.40
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19.410.000.00	19.405.966.00	19.059.843.60
100950	FFCB 1.59	1.5900	03/23/2020	25.000.000.00	25.000.000.00	24.742.250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50.000.000.00	49.993.795.61	49.466.000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47.540.000.00	47.534.100.86	47.032.272.80
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50.000.000.00	50.000.000.00	49.013.500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	49.356.000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25.000.000.00	25.000.000.00	24.506.750.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	49.992.624.93	49.356.000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50.000.000.00	50.000.000.00	49.356.000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25.000.000.00	24.989.033.41	24.538.500.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24.673.500.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25.000.000.00	25.000.000.00	24.673.500.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50.000.000.00	50.000.000.00	49.347.000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33.600.000.00	33.588.189.30	32.979.744.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35.500.000.00	35.480.502.24	34.844.670.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50.000.000.00	49.982.278.18	49.003.000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25.000.000.00	24.988.923.88	24.501.500.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26.440.000.00	26.428.363.47	25.951.917.60
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30.000.000.00	29.982.711.80	29.401.800.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.668.750.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10.900.000.00	10.900.000.00	10.755.575.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.668.750.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.668.750.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25.000.000.00	25.000.000.00	24.668.750.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46.645.000.00	46.616.864.91	46.035.816.30
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25.000.000.00	24.988.745.89	24.536.250.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25.000.000.00	24.988.745.89	24.536.250.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,686,909.62	20,297,042.60
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,980,138.97	24,543,000.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,357,500.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,678,750.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,678,750.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,365,200.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,996,043.04	26,571,510.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,990,931.07	24,603,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,988,464.30	29,523,900.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,595,397.08	23,298,864.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,639,538.54	44,552,117.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,982,831.35	24,398,750.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,986,553.15	24,523,250.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,482.84	24,523,250.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,489.50	24,523,250.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,986,437.73	29,427,900.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,670,500.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,992,680.42	48,400,730.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,547,500.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,986,144.42	32,402,700.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,837,280.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,497,513.07	40,992,455.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,277,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,621,250.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,621,250.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,931,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,638,500.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,461,390.50
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,621,250.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,494,621.99	35,056,250.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,784,929.77	27,276,526.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,728,500.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,364,250.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,109,950.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,295.04	27,469,422.25
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,993,544.63	24,314,250.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,107,682.62	31,238,306.00
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,986,406.50	24,314,250.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,359,000.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,359,000.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.359.000.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25.000.000.00	25.000.000.00	24.359.000.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25.000.000.00	24.987.011.02	24.314.250.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11.175.000.00	11.163.362.22	10.868.469.75
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23.165.000.00	23.163.571.87	22.729.498.00
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32.080.000.00	32.078.020.91	31.476.896.00
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50.000.000.00	49.986.630.16	48.525.500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50.000.000.00	49.987.269.01	49.015.500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43.000.000.00	42.965.223.03	41.854.480.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25.000.000.00	24.989.789.22	24.671.250.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26.125.000.00	26.114.329.75	25.781.456.25
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	50.000.000.00	48.623.000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	25.000.000.00	24.492.750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25.000.000.00	24.994.584.18	24.492.750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50.000.000.00	49.994.536.94	48.623.000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22.765.000.00	22.762.512.68	22.138.051.90
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50.000.000.00	50.000.000.00	48.668.000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2.275.000.00	2.275.000.00	2.214.394.00
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25.000.000.00	24.978.097.20	24.496.250.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39.040.000.00	38.912.925.84	38.205.324.80
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25.000.000.00	24.939.751.06	24.500.500.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50.000.000.00	50.000.000.00	49.217.000.00
103222	FFCB 2.01	2.0100	12/08/2021	50.000.000.00	50.000.000.00	49.229.000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50.000.000.00	49.990.463.12	49.435.500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16.000.000.00	15.996.948.16	15.819.360.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15.000.000.00	15.000.000.00	14.765.100.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.000.000.00	10.000.000.00	9.906.200.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10.110.000.00	10.110.000.00	10.015.168.20
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50.000.000.00	49.830.147.26	49.258.000.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5.800.000.00	5.780.297.11	5.713.928.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,738,167.04	33,337,068.60
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,955,400.99	13,792,240.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,661,500.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,661,500.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,717,600.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,717,600.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,717,600.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,978,001.97	41,570,695.00
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,838,000.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,790,750.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,609,700.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	39,518,800.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,732,106.95
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,712,250.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,769,800.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,827,350.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,497,600.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,674,905.20
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,365,957.62	22,044,747.60
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,699,500.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,699,500.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,973,678.28	39,484,000.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,705,100.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,629,944.66	23,360,997.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,759,400.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,716,250.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,716,250.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,342,736.69	23,987,292.00
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,659,500.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10.899.000.00	10.897.258.35	10.729.193.58
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25.000.000.00	25.000.000.00	24.662.750.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21.350.000.00	21.350.000.00	21.061.988.50
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28.865.000.00	28.819.947.84	28.639.275.70
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19.872.600.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20.000.000.00	20.000.000.00	19.872.600.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10.000.000.00	10.000.000.00	9.936.300.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10.000.000.00	9.991.878.93	9.980.600.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25.000.000.00	25.000.000.00	24.952.500.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25.000.000.00	25.000.000.00	25.002.750.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23.395.000.00	23.395.000.00	23.395.935.80
107431	FFCB 2.625	2.6250	04/04/2022	34.000.000.00	34.000.000.00	34.046.920.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19.750.000.00	19.750.000.00	19.752.567.50
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25.000.000.00	25.000.000.00	25.020.500.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25.000.000.00	25.000.000.00	25.026.250.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14.490.000.00	14.490.000.00	14.505.214.50
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17.890.000.00	17.890.000.00	17.909.142.30
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17.225.000.00	17.225.000.00	17.246.014.50
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	10.019.400.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	10.019.400.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	10.019.400.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10.000.000.00	10.000.000.00	10.019.400.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9.625.000.00	9.625.000.00	9.643.672.50
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25.000.000.00	25.000.000.00	25.086.750.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8.095.000.00	8.080.997.41	8.123.089.65
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25.000.000.00	25.000.000.00	25.104.750.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27.000.000.00	27.000.000.00	27.113.130.00
109899	FFCB 3.23 (CALLABLE	3.2300	07/24/2024	37,000,000.00	37,000,000.00	37,002,960.00
FFCB TOTAL				**4,848,654,000.00**	**4,847,448,294.60**	**4,779,081,742.33**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,819,500.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,720,750.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,253.95	5,901,000.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,850.80	1,180,200.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,493,840.63	33,814,485.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,576,000.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,990,368.24	49,152,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,503,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,760,080.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,422,000.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,329,520.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,558,116.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,851,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,345.03	28,944,607.35
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,420,160.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,987,089.27	24,403,750.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,399,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	40,403,155.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,741,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,058,300.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,515,500.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,515,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,793,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,045,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,507,500.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,513,500.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,604,250.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,604,250.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,730,278.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15.000.000.00	15.000.000.00	14.708.850.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25.000.000.00	25.000.000.00	24.611.250.00
103223	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.872.701.10	49.196.000.00
103224	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.872.701.10	49.196.000.00
103225	FHLB 1.875	1.8750	11/29/2021	25.000.000.00	24.936.350.54	24.598.000.00
103226	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.914.945.06	49.196.000.00
103227	FHLB 1.875	1.8750	11/29/2021	50.000.000.00	49.914.945.06	49.196.000.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25.000.000.00	25.000.000.00	24.792.000.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18.000.000.00	18.000.000.00	17.801.100.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25.000.000.00	25.000.000.00	24.769.750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18.400.000.00	18.400.000.00	18.208.272.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20.000.000.00	19.993.900.94	19.847.800.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25.000.000.00	25.000.000.00	24.734.500.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13.500.000.00	13.500.000.00	13.370.940.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25.000.000.00	25.000.000.00	24.535.250.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20.000.000.00	20.000.000.00	19.682.800.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25.000.000.00	25.000.000.00	24.600.250.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25.000.000.00	25.000.000.00	24.600.750.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10.000.000.00	10.000.000.00	9.840.300.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25.000.000.00	25.000.000.00	24.661.500.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25.000.000.00	25.000.000.00	24.730.750.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25.000.000.00	25.000.000.00	24.731.500.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24.667.000.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25.000.000.00	25.000.000.00	24.654.500.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25.000.000.00	25.000.000.00	24.688.250.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25.000.000.00	25.000.000.00	24.731.500.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25.000.000.00	25.000.000.00	24.731.750.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25.000.000.00	25.000.000.00	24.730.500.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.732.000.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.887.500.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25.000.000.00	25.000.000.00	24.732.000.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.735.500.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25.000.000.00	25.000.000.00	24.734.000.00

Los Angeles County Treasurer
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Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,734,500.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,742,500.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,738,750.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,738,750.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,758,500.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,835,250.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,844,750.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,839,000.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,846,500.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,851,500.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,816,381.45	40,202,621.25
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,878,250.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,854,000.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,852,250.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,854,000.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,825,250.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,914,500.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,869,000.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,921,400.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,864,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,999,750.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,949,930.50
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	25,004,500.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	25,005,750.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,006,750.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,006,500.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	25,008,500.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,007,500.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,008,750.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25.000.000.00	25.000.000.00	25.005.500.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	25.007.500.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25.000.000.00	25.000.000.00	25.007.000.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25.000.000.00	25.000.000.00	25.004.000.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25.000.000.00	25.000.000.00	25.008.500.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25.000.000.00	25.000.000.00	25.011.000.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50.000.000.00	50.000.000.00	50.001.500.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25.000.000.00	25.000.000.00	25.004.000.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21.150.000.00	21.150.000.00	21.153.384.00
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.022.500.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.022.500.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.037.000.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50.000.000.00	50.000.000.00	50.020.500.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.022.500.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.022.500.00
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25.000.000.00	25.000.000.00	25.010.000.00
108989	FHLB 3.43 (CALLABLE	3.4300	10/30/2023	25.000.000.00	25.000.000.00	25.032.500.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.093.750.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.093.750.00
108996	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25.000.000.00	25.000.000.00	25.035.500.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25.000.000.00	25.000.000.00	25.093.750.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25.000.000.00	25.000.000.00	25.093.000.00
109031	FHLB 3.20 (CALLABLE	3.2000	10/29/2021	25.000.000.00	25.000.000.00	25.024.250.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25.000.000.00	25.000.000.00	25.076.500.00
109087	FHLB 3.55 (CALLABLE	3.5500	11/08/2023	25.000.000.00	25.000.000.00	25.037.500.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25.000.000.00	25.000.000.00	25.102.750.00
109198	FHLB 3.55 (CALLABLE	3.5500	11/21/2023	25.000.000.00	25.000.000.00	25.046.000.00
109208	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25.000.000.00	25.000.000.00	25.044.250.00
109209	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25.000.000.00	25.000.000.00	25.044.250.00
109256	FHLB 3.00 (CALLABLE	3.0000	05/28/2020	25.000.000.00	25.000.000.00	25.009.750.00
109257	FHLB 3.20 (CALLABLE	3.2000	11/29/2021	50.000.000.00	50.000.000.00	50.091.000.00
109574	FHLB 3.23 (CALLABLE	3.2300	12/27/2023	25.000.000.00	25.000.000.00	25.019.250.00
109575	FHLB 3.25 (CALLABLE	3.2500	01/11/2024	25.000.000.00	25.000.000.00	25.021.250.00

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109591	FHLB 3.25 (CALLABLE	3.2500	12/28/2023	25,000,000.00	25,000,000.00	25,028,000.00
109782	FHLB 3.25 (CALLABLE	3.2500	01/30/2024	25,000,000.00	25,000,000.00	25,007,500.00
109791	FHLB 3.20 (CALLABLE	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,014,000.00
109804	FHLB 3.20 (CALLALBL	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,014,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,019,800.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,988,768.48	15,029,700.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,109,191.00
FHLB TOTAL				**3,564,820,000.00**	**3,564,122,441.65**	**3,533,926,740.10**
109733	FHLB D-N	2.3750	02/14/2019	50,000,000.00	49,957,118.06	49,957,000.00
109734	FHLB D-N	2.3750	02/14/2019	50,000,000.00	49,957,118.06	49,957,000.00
109762	FHLB D-N	2.3750	02/25/2019	50,000,000.00	49,920,833.34	49,920,500.00
109763	FHLB D-N	2.3750	02/25/2019	50,000,000.00	49,920,833.34	49,920,500.00
109764	FHLB D-N	2.3800	03/05/2019	50,000,000.00	49,894,222.22	49,893,500.00
109774	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,891,833.34	49,890,000.00
109775	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,891,833.34	49,890,000.00
109783	FHLB D-N	2.3300	02/13/2019	50,000,000.00	49,961,166.67	49,960,000.00
109794	FHLB D-N	2.3700	03/01/2019	50,000,000.00	49,907,833.34	49,906,500.00
109795	FHLB D-N	2.3700	03/01/2019	25,000,000.00	24,953,916.66	24,953,250.00
109807	FHLB D-N	2.3700	03/01/2019	50,000,000.00	49,907,833.33	49,906,500.00
109822	FHLB D-N	2.3700	03/04/2019	50,000,000.00	49,897,958.33	49,896,500.00
109823	FHLB D-N	2.3700	03/04/2019	50,000,000.00	49,897,958.33	49,896,500.00
109834	FHLB D-N	2.3650	02/26/2019	50,000,000.00	49,917,881.95	49,917,000.00
109835	FHLB D-N	2.3650	02/26/2019	50,000,000.00	49,917,881.95	49,917,000.00
109836	FHLB D-N	2.3400	02/11/2019	50,000,000.00	49,967,500.00	49,967,000.00
109851	FHLB D-N	2.3400	02/12/2019	50,000,000.00	49,964,250.00	49,963,500.00
109852	FHLB D-N	2.3400	02/12/2019	50,000,000.00	49,964,250.00	49,963,500.00
109853	FHLB D-N	2.3800	03/20/2019	50,000,000.00	49,844,638.89	49,843,500.00
109860	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,888,319.45	49,886,500.00
109861	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,888,319.45	49,886,500.00
109862	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,888,319.45	49,886,500.00
109863	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,888,319.45	49,886,500.00
109864	FHLB D-N	2.3600	03/11/2019	50,000,000.00	49,875,444.44	49,873,500.00
109865	FHLB D-N	2.3600	03/11/2019	50,000,000.00	49,875,444.44	49,873,500.00
109874	FHLB D-N	2.3600	03/13/2019	50,000,000.00	49,868,888.89	49,866,500.00
109875	FHLB D-N	2.3600	03/13/2019	50,000,000.00	49,868,888.89	49,866,500.00
109876	FHLB D-N	2.3600	03/05/2019	50,000,000.00	49,895,111.11	49,893,500.00
109888	FHLB D-N	2.3650	03/11/2019	50,000,000.00	49,875,180.55	49,873,500.00
109896	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,891,833.34	49,890,000.00
109897	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,891,833.34	49,890,000.00
109900	FHLB D-N	2.3650	03/15/2019	30,000,000.00	29,917,225.00	29,916,000.00
FHLD TOTAL				**1,555,000,000.00**	**1,552,049,988.95**	**1,552,008,250.00**
99533	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.964.495.47	49.577.500.00
99534	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.964.495.47	49.577.500.00
99543	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.977.607.51	49.577.500.00
99544	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.977.607.51	49.577.500.00
99758	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.983.766.18	49.577.500.00
99759	FHLMC 1.250	1.2500	10/02/2019	50.000.000.00	49.983.766.18	49.577.500.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50.000.000.00	49.935.095.28	49.690.500.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50.000.000.00	49.935.095.28	49.690.500.00
100266	FHLMC 1.25	1.2500	10/02/2019	45.000.000.00	44.898.683.70	44.619.750.00
100383	FHLMC 1.25	1.2500	10/02/2019	50.000.000.00	49.893.831.52	49.577.500.00

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100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,729,250.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,743,000.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,743,000.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,526,125.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,995,288.73	49,179,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,330,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,165,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,672,750.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,725,680.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,997,332.60	24,586,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,650,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,599,250.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,654,750.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,839,700.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,654,750.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,620,250.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,631,750.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,949,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,949,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,474,750.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,949,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,876,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,980,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,012,000.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,949,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,949,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,817,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,899,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,435,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25.000.000.00	25.000.000.00	24.572.000.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25.000.000.00	25.000.000.00	24.554.750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25.000.000.00	25.000.000.00	24.568.000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25.000.000.00	25.000.000.00	24.435.750.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25.000.000.00	25.000.000.00	24.435.750.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50.000.000.00	50.000.000.00	48.722.500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50.000.000.00	50.000.000.00	48.764.500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50.000.000.00	50.000.000.00	48.806.000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25.000.000.00	25.000.000.00	24.409.000.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50.000.000.00	50.000.000.00	48.758.000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50.000.000.00	50.000.000.00	48.806.000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25.000.000.00	25.000.000.00	24.606.250.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25.000.000.00	25.000.000.00	24.594.000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25.000.000.00	24.996.458.88	24.523.000.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25.000.000.00	25.000.000.00	24.607.250.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50.000.000.00	50.000.000.00	49.382.000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50.000.000.00	49.977.637.64	49.499.500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12.000.000.00	11.994.633.04	11.879.880.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22.520.000.00	22.520.000.00	22.317.094.80
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25.000.000.00	25.000.000.00	24.739.750.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25.000.000.00	25.000.000.00	24.718.000.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25.000.000.00	25.000.000.00	24.697.000.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25.000.000.00	25.000.000.00	24.698.500.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25.000.000.00	25.000.000.00	24.714.500.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25.000.000.00	25.000.000.00	24.711.250.00

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104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,254,475.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,629,000.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,256,105.00
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,177,704.00
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,464,000.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,603,000.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,691,500.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,594,250.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,311,000.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,597,750.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,653,250.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,596,750.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,604,000.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,606,750.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,601,000.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,654,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,631,500.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,624,750.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,628,000.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,868,500.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,664,500.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,665,250.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,665,750.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,665,250.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,654,000.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,650,750.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,605,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,651,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,692,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24.697.750.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24.697.500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24.700.000.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25.000.000.00	25.000.000.00	24.696.500.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25.000.000.00	25.000.000.00	24.702.750.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25.000.000.00	25.000.000.00	24.716.250.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25.000.000.00	25.000.000.00	24.741.250.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25.000.000.00	25.000.000.00	24.749.500.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25.000.000.00	25.000.000.00	24.724.250.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25.000.000.00	25.000.000.00	24.839.250.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25.000.000.00	25.000.000.00	24.825.250.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25.000.000.00	25.000.000.00	24.865.250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25.000.000.00	25.000.000.00	24.835.000.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50.000.000.00	49.462.065.90	49.719.500.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50.000.000.00	49.587.620.12	49.719.500.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25.000.000.00	25.000.000.00	25.013.250.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50.000.000.00	50.000.000.00	50.025.500.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50.000.000.00	50.000.000.00	50.028.000.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50.000.000.00	50.000.000.00	50.028.000.00
107757	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	50.000.000.00	50.000.000.00	50.006.500.00
107758	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25.000.000.00	25.000.000.00	25.003.250.00
107759	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	25.000.000.00	25.000.000.00	25.003.750.00
107772	FHLMC 3.125 (CALLAB	3.1250	05/15/2023	25.000.000.00	25.000.000.00	25.003.750.00
107773	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25.000.000.00	25.000.000.00	25.004.000.00
107775	FHLMC 3.125 (CALLAB	3.1250	05/16/2023	25.000.000.00	25.000.000.00	25.004.000.00
107801	FHLMC 3.15 (CALLABL	3.1500	05/16/2023	25.000.000.00	25.000.000.00	25.004.500.00
107802	FHLMC 3.15 (CALLABL	3.1500	05/15/2023	25.000.000.00	25.000.000.00	25.004.000.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25.000.000.00	25.000.000.00	25.025.000.00
107876	FHLMC 3.10 (CALLABL	3.1000	05/15/2023	15.000.000.00	14.961.414.46	15.002.250.00
107959	FHLMC 3.01 (CALLABL	3.0100	05/27/2022	25.000.000.00	25.000.000.00	25.005.500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108151	FHLMC 3.08 (CALLABL	3.0800	05/26/2023	25,000,000.00	25,000,000.00	25,005,250.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25,000,000.00	25,000,000.00	25,010,500.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	25,014,250.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17,615,000.00	17,615,000.00	17,620,108.35
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,573.84	10,019,007.80
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,043,250.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25,000,000.00	25,000,000.00	25,012,000.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25,000,000.00	25,000,000.00	25,008,250.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25,000,000.00	25,000,000.00	25,009,500.00
108826	FHLMC 3.33 (CALLABL	3.3300	10/04/2023	25,000,000.00	25,000,000.00	25,012,500.00
108977	FHLMC 3.42 (CALLABL	3.4200	10/24/2023	25,000,000.00	25,000,000.00	25,027,000.00
109115	FHLMC 3.33 (CALLABL	3.3300	05/13/2022	25,000,000.00	25,000,000.00	25,034,750.00
109187	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,038,750.00
109188	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,039,000.00
109197	FHLMC 3.57 (CALLABL	3.5700	11/16/2023	25,000,000.00	25,000,000.00	25,037,000.00
109359	FHLMC 3.30 (CALLABL	3.3000	06/17/2022	25,000,000.00	25,000,000.00	25,037,750.00
FHLM TOTAL				**4,587,221,000.00**	**4,585,703,469.31**	**4,530,791,629.95**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,778,750.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,337,777.56	31,253,472.60
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,625,250.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,639,000.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,388,000.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,769,500.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,118,301.52	30,833,073.60
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,963,500.00
100976	FNMA 1.250 (CALLABL	1.2500	02/26/2019	50,000,000.00	49,998,832.87	49,956,000.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,347,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,749,500.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25.000.000.00	25.000.000.00	24.618.000.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25.000.000.00	24.997.740.59	24.454.250.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25.000.000.00	25.000.000.00	24.658.250.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25.000.000.00	25.000.000.00	24.346.250.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25.000.000.00	25.000.000.00	24.664.500.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25.000.000.00	25.000.000.00	24.633.500.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50.000.000.00	50.000.000.00	49.275.500.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25.000.000.00	25.000.000.00	24.581.250.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50.000.000.00	50.000.000.00	49.113.000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25.000.000.00	25.000.000.00	24.648.500.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25.000.000.00	25.000.000.00	24.648.500.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50.000.000.00	50.000.000.00	49.195.500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25.000.000.00	25.000.000.00	24.597.750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5.000.000.00	5.000.000.00	4.873.450.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50.000.000.00	50.000.000.00	48.661.500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25.000.000.00	25.000.000.00	24.500.250.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	24.261.000.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25.000.000.00	25.000.000.00	24.458.250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50.000.000.00	50.000.000.00	48.524.000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25.000.000.00	25.000.000.00	24.262.000.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25.000.000.00	25.000.000.00	24.457.500.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25.000.000.00	25.000.000.00	24.468.250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24.305.000.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25.000.000.00	25.000.000.00	24.249.500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25.000.000.00	25.000.000.00	24.298.250.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25.000.000.00	25.000.000.00	24.280.750.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25.000.000.00	25.000.000.00	24.123.000.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25.000.000.00	25.000.000.00	24.650.750.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	25.000.000.00	24.371.750.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25.000.000.00	24.995.032.84	24.371.750.00

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102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,208,500.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,391,000.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	48,510,500.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,206,128.60	44,965,200.24
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,315,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,307,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,555,500.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,264,250.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	48,528,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	48,467,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,136.91	33,895,400.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,483,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,198,500.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,994,275.08	49,581,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,103,250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,516.38	48,483,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,516.38	48,483,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,175.53	13,643,116.20
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,994,529.01	48,404,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,423,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,423,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,611,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,375,250.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,393,750.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,907,109.74	49,502,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,907,109.74	49,502,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,431,584.07	10,347,012.55
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,825,659.34	49,108,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,937,750.61	49,301,000.00
103248	FNMA 1.50	1.5000	06/22/2020	50.000.000.00	49.937.750.61	49.301.000.00
103249	FNMA 1.50	1.5000	06/22/2020	25.000.000.00	24.968.875.30	24.650.500.00
103255	FNMA 1.375	1.3750	02/26/2021	50.000.000.00	49.592.621.72	48.891.500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50.000.000.00	49.981.917.83	49.538.000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50.000.000.00	49.981.917.83	49.538.000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17.000.000.00	16.993.852.07	16.842.920.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24.552.500.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24.552.500.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25.000.000.00	25.000.000.00	24.552.500.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,513,660.18	32,230,881.00
FNMA TOTAL				**2,672,933,000.00**	**2,671,675,772.31**	**2,617,281,276.19**
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25.000.000.00	25.000.000.00	24.928.750.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25.000.000.00	25.000.000.00	24.920.250.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.884.250.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.884.250.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24.881.000.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25.000.000.00	25.000.000.00	24.881.000.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25.000.000.00	25.000.000.00	24.884.250.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.876.000.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25.000.000.00	25.000.000.00	24.868.250.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50.000.000.00	50.000.000.00	49.752.000.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.876.000.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25.000.000.00	25.000.000.00	24.876.000.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50.000.000.00	50.000.000.00	49.709.000.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25.000.000.00	25.000.000.00	24.824.250.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25.000.000.00	25.000.000.00	25.000.000.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25.000.000.00	25.000.000.00	24.644.000.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24.638.750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25.000.000.00	25.000.000.00	24.638.750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25.000.000.00	25.000.000.00	24.638.000.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24.598.250.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25.000.000.00	25.000.000.00	24.598.250.00

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98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,568,500.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,589,000.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,165,500.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,633,100.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,117,750.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,079,250.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,992,914.84	24,298,000.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,513,000.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,340,250.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,268,000.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,295,750.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,224,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,332,000.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,244,750.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,329,000.00
106900	FHLB 6.00 (CALLABLE	2.5000	02/15/2023	15,000,000.00	15,000,000.00	14,858,850.00
107615	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,624,000.00
107618	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,625,500.00
107620	FHLB 6.50 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,635,000.00
107632	FHLB 6.75 (CALLABLE	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,827,000.00
107642	FHLMC 6.75 (CALLABL	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,826,000.00
107695	FHLB 7.25 (CALLABLE	3.0000	05/02/2023	50,000,000.00	50,000,000.00	49,631,000.00
107725	FHLB 7.25 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,649,500.00
107800	FHLMC 7.75 (CALLABL	3.1250	04/26/2023	50,000,000.00	50,000,000.00	49,817,500.00
107911	FHLMC 8.00 (CALLABL	3.2500	05/23/2023	50,000,000.00	50,000,000.00	49,687,500.00
107977	FHLMC 8.00 (CALLABL	4.0000	05/23/2023	25,000,000.00	25,000,000.00	24,866,500.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	24,851,250.00
108824	FHLB 9.00 (CALLABLE	4.5000	09/27/2023	25,000,000.00	25,000,000.00	24,941,000.00
109032	FHLB 10.00 (CALLABL	5.5000	10/30/2023	25,000,000.00	25,000,000.00	25,186,250.00
MCPN TOTAL				**1,475,000,000.00**	**1,474,992,914.84**	**1,456,826,700.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50.000.000.00	50.000.000.00	48.623.500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25.000.000.00	25.000.000.00	24.116.000.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25.000.000.00	25.000.000.00	24.032.250.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25.000.000.00	25.000.000.00	24.857.000.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50.000.000.00	50.000.000.00	48.832.000.00
103327	FHLB 2.875 (CALLABL	1.8000	12/28/2021	50.000.000.00	50.000.000.00	48.403.000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50.000.000.00	50.000.000.00	48.288.500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25.000.000.00	25.000.000.00	24.449.000.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25.000.000.00	25.000.000.00	24.331.250.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25.000.000.00	25.000.000.00	24.336.250.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25.000.000.00	25.000.000.00	24.277.000.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25.000.000.00	25.000.000.00	24.971.500.00
107574	FHLB 6.00 (CALLABLE	3.2500	04/26/2023	50.000.000.00	50.000.000.00	49.679.000.00
MCSA TOTAL				**450,000,000.00**	**450,000,000.00**	**439,196,250.00**
109176	JUPITER SEC COMPANY	2.6100	02/13/2019	13.241.000.00	13.229.480.33	13.229.083.10
109185	CRC FUNDING LLC CP	2.6200	02/25/2019	31.879.000.00	31.823.318.01	31.823.530.54
109196	LA FAYETTE ASSET SE	2.6200	02/25/2019	34.316.000.00	34.256.061.39	34.256.290.16
109213	LA FAYETTE ASSET SE	2.5500	02/04/2019	42.796.000.00	42.786.905.85	42.784.017.12
109222	MONT BLANC CAPITAL	2.6300	02/12/2019	25.648.000.00	25.627.388.98	25.626.712.16
109230	CHARIOT FUNDING LLC	2.6700	03/01/2019	22.645.000.00	22.597.973.89	22.598.804.20
109233	LA FAYETTE ASSET SE	2.5800	02/05/2019	10.611.000.00	10.607.958.18	10.607.392.26
109235	THUNDER BAY FUNDING	2.6000	02/05/2019	50.000.000.00	49.985.555.56	49.983.000.00
109239	CAFCO LLC CP	2.6200	02/07/2019	25.000.000.00	24.989.083.33	24.988.250.00
109243	SHEFFIELD RECEIVABL	2.6200	02/08/2019	31.234.000.00	31.218.088.01	31.216.821.30
109251	CRC FUNDING LLC CP	2.6500	02/06/2019	25.000.000.00	24.990.798.61	24.989.750.00
109252	LA FAYETTE ASSET SE	2.5900	02/05/2019	50.000.000.00	49.985.611.11	49.983.000.00
109254	THUNDER BAY FUNDING	2.6000	02/08/2019	21.845.000.00	21.833.956.14	21.832.985.25
109264	CIESCO LLC CP	2.6300	02/20/2019	50.000.000.00	49.930.597.22	49.930.500.00
109265	THUNDER BAY FUNDING	2.6800	03/11/2019	14.175.000.00	14.134.900.50	14.136.018.75
109273	CIESCO LLC CP	2.6600	02/20/2019	15.908.000.00	15.885.666.94	15.885.887.88

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109281	CAFCO LLC CP	2.6500	02/04/2019	31,568,000.00	31,561,028.73	31,559,476.64
109288	THUNDER BAY FUNDING	2.6300	02/13/2019	40,000,000.00	39,964,933.33	39,964,000.00
109289	THUNDER BAY FUNDING	2.6800	03/06/2019	11,848,000.00	11,818,893.41	11,819,801.76
109294	CIESCO LLC CP	2.6300	02/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109298	OLD LINE FUNDING LL	2.5800	02/08/2019	26,302,000.00	26,288,805.16	26,287,533.90
109313	CIESCO LLC CP	2.6500	02/22/2019	40,000,000.00	39,938,166.67	39,938,800.00
109314	CIESCO LLC CP	2.6000	02/01/2019	49,000,000.00	49,000,000.00	48,996,570.00
109315	OLD LINE FUNDING LL	2.6000	02/05/2019	40,000,000.00	39,988,444.44	39,986,400.00
109325	CRC FUNDING LLC CP	2.6700	02/26/2019	50,000,000.00	49,907,291.67	49,909,500.00
109334	CRC FUNDING LLC CP	2.6900	02/25/2019	25,000,000.00	24,955,166.67	24,956,500.00
109335	THUNDER BAY FUNDING	2.6100	02/08/2019	22,155,000.00	22,143,756.34	22,142,814.75
109336	THUNDER BAY FUNDING	2.6700	02/22/2019	32,400,000.00	32,349,537.00	32,350,428.00
109337	SHEFFIELD RECEIVABL	2.6500	02/08/2019	19,600,000.00	19,589,900.56	19,589,220.00
109340	CRC FUNDING LLC CP	2.6800	03/01/2019	29,764,000.00	29,701,958.60	29,703,876.72
109353	LA FAYETTE ASSET SE	2.7100	02/25/2019	25,000,000.00	24,954,833.34	24,956,500.00
109354	LA FAYETTE ASSET SE	2.6500	02/06/2019	18,570,000.00	18,563,165.21	18,562,386.30
109355	OLD LINE FUNDING LL	2.6300	02/15/2019	50,000,000.00	49,948,861.11	49,948,000.00
109356	THUNDER BAY FUNDING	2.6300	02/11/2019	50,000,000.00	49,963,472.22	49,962,000.00
109360	JUPITER SEC COMPANY	2.7200	02/27/2019	41,100,000.00	41,019,261.33	41,022,732.00
109362	OLD LINE FUNDING LL	2.6300	02/11/2019	30,000,000.00	29,978,083.33	29,977,200.00
109364	SHEFFIELD RECEIVABL	2.6400	02/15/2019	50,000,000.00	49,948,666.67	49,948,000.00
109371	SHEFFIELD RECEIVABL	2.6000	02/07/2019	50,000,000.00	49,978,333.33	49,976,000.00
109373	CAFCO LLC CP	2.7300	03/04/2019	4,525,000.00	4,514,362.48	4,514,909.25
109380	THUNDER BAY FUNDING	2.6300	02/19/2019	50,000,000.00	49,934,250.00	49,934,000.00
109382	CRC FUNDING LLC CP	2.7200	03/01/2019	48,736,000.00	48,632,896.28	48,637,553.28
109383	CRC FUNDING LLC CP	2.7000	02/26/2019	50,000,000.00	49,906,250.00	49,909,500.00
109384	THUNDER BAY FUNDING	2.6600	02/26/2019	50,000,000.00	49,907,638.89	49,909,500.00
109393	MONT BLANC CAPITAL	2.7500	03/05/2019	37,742,000.00	37,649,741.78	37,654,815.98
109396	SHEFFIELD RECEIVABL	2.6000	02/07/2019	40,000,000.00	39,982,666.67	39,980,800.00
109397	CRC FUNDING LLC CP	2.7300	03/04/2019	18.754.000.00	18.709.912.48	18.711.991.04
109404	OLD LINE FUNDING LL	2.6300	02/12/2019	50.000.000.00	49.959.819.45	49.958.500.00
109405	CAFCO LLC CP	2.7300	03/04/2019	50.000.000.00	49.882.458.34	49.888.500.00
109408	THUNDER BAY FUNDING	2.7000	02/27/2019	50.000.000.00	49.902.500.00	49.906.000.00
109412	CRC FUNDING LLC CP	2.7300	03/04/2019	7.922.000.00	7.903.376.70	7.904.254.72
109417	ATLANTIC ASSET SEC	2.6900	02/05/2019	50.000.000.00	49.985.055.56	49.983.000.00
109419	SHEFFIELD RECEIVABL	2.5800	02/07/2019	50.000.000.00	49.978.500.00	49.976.000.00
109428	CRC FUNDING LLC CP	2.7400	02/21/2019	50.000.000.00	49.923.888.89	49.927.000.00
109429	SHEFFIELD RECEIVABL	2.6300	02/12/2019	50.000.000.00	49.959.819.44	49.958.500.00
109441	COCA COLA CO CP	2.5200	02/01/2019	50.000.000.00	50.000.000.00	49.996.500.00
109497	THUNDER BAY FUNDING	2.6800	02/15/2019	40.000.000.00	39.958.311.11	39.958.400.00
109507	SHEFFIELD RECEIVABL	2.7000	03/01/2019	50.000.000.00	49.895.000.00	49.899.500.00
109511	ATLANTIC ASSET SEC	2.5900	02/05/2019	25.655.000.00	25.647.617.06	25.646.277.30
109515	SHEFFIELD RECEIVABL	2.6300	02/19/2019	50.000.000.00	49.934.250.00	49.934.000.00
109551	LA FAYETTE ASSET SE	2.8000	03/07/2019	26.147.000.00	26.077.855.71	26.082.678.38
109562	LA FAYETTE ASSET SE	2.8000	03/07/2019	16.403.000.00	16.359.623.18	16.362.648.62
109571	SHEFFIELD RECEIVABL	2.6500	02/21/2019	43.216.000.00	43.152.376.44	43.152.904.64
109573	THUNDER BAY FUNDING	2.6200	02/05/2019	50.000.000.00	49.985.444.44	49.983.000.00
109585	SHEFFIELD RECEIVABL	2.6800	02/22/2019	50.000.000.00	49.921.833.33	49.924.000.00
109589	CAFCO LLC CP	2.7900	03/19/2019	33.984.000.00	33.862.847.04	33.871.512.96
109594	CIESCO LLC CP	2.6800	02/04/2019	40.000.000.00	39.991.066.67	39.988.800.00
109598	CAFCO LLC CP	2.8100	03/20/2019	16.543.000.00	16.482.310.17	16.487.084.66
109599	SHEFFIELD RECEIVABL	2.5400	02/07/2019	50.000.000.00	49.978.833.33	49.976.000.00
109600	TORONTO DOMINION BA	2.5300	02/01/2019	50.000.000.00	50.000.000.00	49.996.500.00
109602	AUTOBAHN FUNDING CO	2.4800	02/01/2019	50.000.000.00	50.000.000.00	49.996.500.00
109605	SHEFFIELD RECEIVABL	2.5500	02/08/2019	50.000.000.00	49.975.208.33	49.972.500.00
109606	AUTOBAHN FUNDING CO	2.4800	02/01/2019	15.000.000.00	15.000.000.00	14.998.950.00
109607	TORONTO DOMINION BA	2.5300	02/05/2019	25.000.000.00	24.992.972.22	24.991.500.00
109608	CAFCO LLC CP	2.8000	03/20/2019	7.004.000.00	6.978.396.48	6.980.326.48
109611	THUNDER BAY FUNDING	2.5400	02/07/2019	25.000.000.00	24.989.416.67	24.988.000.00
109629	AUTOBAHN FUNDING CO	2.4900	02/04/2019	50.000.000.00	49.989.625.00	49.986.000.00
109631	AUTOBAHN FUNDING CO	2.4800	02/01/2019	50.000.000.00	50.000.000.00	49.996.500.00
109633	SHEFFIELD RECEIVABL	2.5600	02/14/2019	50.000.000.00	49.953.777.78	49.951.500.00

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109636	CAFCO LLC CP	2.8000	03/29/2019	24,750,000.00	24,642,200.00	24,650,010.00
109642	TORONTO DOMINION BA	2.6100	02/15/2019	50,000,000.00	49,949,250.00	49,949,500.00
109643	CIESCO LLC CP	2.8200	04/02/2019	5,466,000.00	5,440,309.80	5,441,785.62
109644	CIESCO LLC CP	2.8200	04/02/2019	25,000,000.00	24,882,500.00	24,889,250.00
109646	TORONTO DOMINION BA	2.5300	02/04/2019	50,000,000.00	49,989,458.33	49,986,500.00
109653	AUTOBAHN FUNDING CO	2.4800	02/04/2019	50,000,000.00	49,989,666.67	49,986,000.00
109654	AUTOBAHN FUNDING CO	2.4900	02/05/2019	50,000,000.00	49,986,166.67	49,983,000.00
109655	ATLANTIC ASSET SEC	2.4900	02/05/2019	25,000,000.00	24,993,083.33	24,991,500.00
109656	ATLANTIC ASSET SEC	2.5000	02/15/2019	25,000,000.00	24,975,694.44	24,974,250.00
109657	CANCARA ASSET SEC L	2.7500	03/19/2019	6,255,000.00	6,233,020.63	6,233,983.20
109660	AUTOBAHN FUNDING CO	2.4900	02/06/2019	25,000,000.00	24,991,354.17	24,989,750.00
109662	CANCARA ASSET SEC L	2.7500	03/19/2019	50,000,000.00	49,824,305.56	49,832,000.00
109663	CANCARA ASSET SEC L	2.7500	03/19/2019	7,007,000.00	6,982,378.18	6,983,456.48
109666	TORONTO DOMINION BA	2.5300	02/04/2019	50,000,000.00	49,989,458.33	49,986,500.00
109667	EXXON MOBIL CORP CP	2.4600	02/04/2019	50,000,000.00	49,989,750.00	49,986,500.00
109668	ATLANTIC ASSET SEC	2.4800	02/08/2019	20,000,000.00	19,990,355.56	19,989,200.00
109669	EMERSON ELECTRIC CO	2.4800	02/01/2019	49,000,000.00	49,000,000.00	48,996,570.00
109670	EMERSON ELECTRIC CO	2.4900	02/06/2019	20,000,000.00	19,993,083.33	19,992,000.00
109671	CIESCO LLC CP	2.7300	04/09/2019	5,744,000.00	5,714,815.70	5,715,280.00
109675	EXXON MOBIL CORP CP	2.4600	02/05/2019	50,000,000.00	49,986,333.33	49,983,500.00
109676	TORONTO DOMINION BA	2.4800	02/06/2019	50,000,000.00	49,982,777.78	49,980,000.00
109679	CIESCO LLC CP	2.7300	04/09/2019	10,768,000.00	10,713,289.58	10,714,160.00
109686	REGENCY MARKETS NO.	2.5500	02/08/2019	50,000,000.00	49,975,208.33	49,972,500.00
109687	ATLANTIC ASSET SEC	2.4800	02/22/2019	21,000,000.00	20,969,620.00	20,967,450.00
109689	EXXON MOBIL CORP CP	2.4500	02/05/2019	50,000,000.00	49,986,388.89	49,983,500.00
109690	NESTLE CAPITAL CORP	2.4200	02/15/2019	39,285,000.00	39,248,028.45	39,245,322.15
109695	AUTOBAHN FUNDING CO	2.4600	02/15/2019	50,000,000.00	49,952,166.67	49,948,000.00
109696	LA FAYETTE ASSET SE	2.4800	02/19/2019	22,000,000.00	21,972,720.00	21,970,960.00
109697	TORONTO DOMINION BA	2.4600	02/08/2019	50,000,000.00	49,976,083.33	49,973,000.00
109698	EXXON MOBIL CORP CP	2.4500	02/05/2019	50.000.000.00	49.986.388.89	49.983.500.00
109699	EXXON MOBIL CORP CP	2.4500	02/05/2019	50.000.000.00	49.986.388.89	49.983.500.00
109700	EXXON MOBIL CORP CP	2.4500	02/06/2019	50.000.000.00	49.982.986.11	49.980.000.00
109701	EXXON MOBIL CORP CP	2.4500	02/06/2019	50.000.000.00	49.982.986.11	49.980.000.00
109702	ATLANTIC ASSET SEC	2.4700	02/15/2019	15.000.000.00	14.985.591.67	14.984.550.00
109703	COCA COLA CO CP	2.4400	02/05/2019	25.000.000.00	24.993.222.22	24.991.500.00
109704	CIESCO LLC CP	2.6900	04/09/2019	16.849.000.00	16.764.647.36	16.764.755.00
109707	SHEFFIELD RECEIVABL	2.6200	03/11/2019	50.000.000.00	49.861.722.22	49.864.000.00
109708	REGENCY MARKETS NO.	2.5400	02/07/2019	50.000.000.00	49.978.833.33	49.976.000.00
109709	REGENCY MARKETS NO.	2.5400	02/07/2019	50.000.000.00	49.978.833.33	49.976.000.00
109710	EXXON MOBIL CORP CP	2.4400	02/08/2019	50.000.000.00	49.976.277.78	49.973.500.00
109711	REGENCY MARKETS NO.	2.5400	02/06/2019	50.000.000.00	49.982.361.11	49.979.500.00
109712	REGENCY MARKETS NO.	2.5400	02/06/2019	40.000.000.00	39.985.888.89	39.983.600.00
109713	LA FAYETTE ASSET SE	2.4600	02/13/2019	24.602.000.00	24.581.826.36	24.579.858.20
109715	AUTOBAHN FUNDING CO	2.4800	02/11/2019	26.721.000.00	26.702.592.20	26.700.692.04
109717	TOYOTA MOTOR CREDIT	2.5500	03/04/2019	50.000.000.00	49.890.208.33	49.891.000.00
109718	TOYOTA MOTOR CREDIT	2.5500	03/04/2019	50.000.000.00	49.890.208.33	49.891.000.00
109722	AUTOBAHN FUNDING CO	2.4600	02/13/2019	25.000.000.00	24.979.500.00	24.977.500.00
109723	CHEVRON CORP CP	2.4500	02/11/2019	50.000.000.00	49.965.972.22	49.963.000.00
109724	CHEVRON CORP CP	2.4600	02/13/2019	50.000.000.00	49.959.000.00	49.956.000.00
109726	EXXON MOBIL CORP CP	2.4500	02/07/2019	50.000.000.00	49.979.583.33	49.976.500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109727	ATLANTIC ASSET SEC	2.4600	02/13/2019	50,000,000.00	49,959,000.00	49,955,500.00
109728	TORONTO DOMINION BA	2.4500	02/11/2019	34,700,000.00	34,676,384.72	34,674,322.00
109731	SHEFFIELD RECEIVABL	2.5800	03/05/2019	50,000,000.00	49,885,333.33	49,885,500.00
109732	ATLANTIC ASSET SEC	2.4700	02/12/2019	25,000,000.00	24,981,131.94	24,979,500.00
109735	ATLANTIC ASSET SEC	2.4700	02/13/2019	50,000,000.00	49,958,833.33	49,955,500.00
109736	AUTOBAHN FUNDING CO	2.4800	02/14/2019	50,000,000.00	49,955,222.22	49,951,500.00
109737	EXXON MOBIL CORP CP	2.4500	02/12/2019	50,000,000.00	49,962,569.44	49,959,500.00
109738	SHEFFIELD RECEIVABL	2.6000	03/07/2019	50,000,000.00	49,877,222.22	49,878,500.00
109739	EMERSON ELECTRIC CO	2.4300	02/12/2019	50,000,000.00	49,962,875.00	49,959,500.00
109740	EMERSON ELECTRIC CO	2.4500	02/13/2019	50,000,000.00	49,959,166.67	49,956,000.00
109741	CREDIT AGRICOLE CIB	2.3800	02/15/2019	44,116,000.00	44,075,168.19	44,071,884.00
109743	ATLANTIC ASSET SEC	2.4600	02/15/2019	50,000,000.00	49,952,166.67	49,948,500.00
109744	ATLANTIC ASSET SEC	2.4700	02/15/2019	50,000,000.00	49,951,972.22	49,948,500.00
109750	REGENCY MARKETS NO.	2.5100	02/15/2019	43,702,000.00	43,659,341.99	43,656,549.92
109751	REGENCY MARKETS NO.	2.5200	02/14/2019	50,000,000.00	49,954,500.00	49,951,500.00
109752	REGENCY MARKETS NO.	2.5200	02/14/2019	15,000,000.00	14,986,350.00	14,985,450.00
109753	SHEFFIELD RECEIVABL	2.5800	03/07/2019	50,000,000.00	49,878,166.67	49,878,500.00
109755	LA FAYETTE ASSET SE	2.6700	04/08/2019	4,931,000.00	4,906,862.76	4,906,788.79
109759	JUPITER SEC COMPANY	2.4800	02/19/2019	50,000,000.00	49,938,000.00	49,934,000.00
109760	JUPITER SEC COMPANY	2.4800	02/19/2019	50,000,000.00	49,938,000.00	49,934,000.00
109761	JUPITER SEC COMPANY	2.4700	02/19/2019	50,000,000.00	49,938,250.00	49,934,000.00
109765	EXXON MOBIL CORP CP	2.4600	02/22/2019	50,000,000.00	49,928,250.00	49,925,500.00
109766	CREDIT AGRICOLE CIB	2.3800	02/20/2019	50,000,000.00	49,937,194.45	49,933,500.00
109767	NATIXIS NY BRANCH C	2.4000	02/20/2019	50,000,000.00	49,936,666.66	49,933,000.00
109768	JUPITER SEC COMPANY	2.7000	04/17/2019	13,379,000.00	13,303,743.13	13,303,274.86
109769	JUPITER SEC COMPANY	2.4800	02/19/2019	50,000,000.00	49,938,000.00	49,934,000.00
109770	JUPITER SEC COMPANY	2.4800	02/19/2019	38,500,000.00	38,452,260.00	38,449,180.00
109772	REGENCY MARKETS NO.	2.5000	02/15/2019	33,128,000.00	33,095,792.22	33,093,546.88
109773	CREDIT AGRICOLE CIB	2.3700	02/20/2019	50,000,000.00	49,937,458.33	49,933,500.00
109777	AUTOBAHN FUNDING CO	2.4600	02/21/2019	50.000.000.00	49.931.666.66	49.927.000.00
109778	ATLANTIC ASSET SEC	2.4650	02/20/2019	50.000.000.00	49.934.951.39	49.930.000.00
109779	ATLANTIC ASSET SEC	2.4700	02/20/2019	50.000.000.00	49.934.819.45	49.930.000.00
109780	ATLANTIC ASSET SEC	2.4600	02/22/2019	50.000.000.00	49.928.250.00	49.922.500.00
109781	ATLANTIC ASSET SEC	2.4600	02/22/2019	10.000.000.00	9.985.650.00	9.984.500.00
109784	EXXON MOBIL CORP CP	2.4500	03/06/2019	50.000.000.00	49.887.708.33	49.884.500.00
109785	LA FAYETTE ASSET SE	2.4700	02/15/2019	20.000.000.00	19.980.788.89	19.979.200.00
109787	CREDIT AGRICOLE CIB	2.4000	03/01/2019	50.000.000.00	49.906.666.67	49.903.500.00
109790	ATLANTIC ASSET SEC	2.4700	02/22/2019	50.000.000.00	49.927.958.33	49.922.500.00
109793	CREDIT AGRICOLE CIB	2.4000	03/01/2019	16.638.000.00	16.606.942.40	16.605.888.66
109797	ATLANTIC ASSET SEC	2.4600	02/20/2019	50.000.000.00	49.935.083.34	49.930.000.00
109798	AUTOBAHN FUNDING CO	2.4800	02/21/2019	50.000.000.00	49.931.111.11	49.927.000.00
109799	AUTOBAHN FUNDING CO	2.4800	02/21/2019	15.000.000.00	14.979.333.33	14.978.100.00
109800	CRC FUNDING LLC CP	2.7000	04/30/2019	30.000.000.00	29.802.000.00	29.800.200.00
109801	EXXON MOBIL CORP CP	2.4500	03/05/2019	50.000.000.00	49.891.111.11	49.888.000.00
109802	SHEFFIELD RECEIVABL	2.6800	04/22/2019	30.000.000.00	29.821.333.33	29.813.100.00
109803	NATIXIS NY BRANCH C	2.4000	03/01/2019	13.747.000.00	13.721.338.94	13.720.330.82
109808	SHEFFIELD RECEIVABL	2.5300	03/12/2019	50.000.000.00	49.862.958.33	49.860.000.00
109809	SHEFFIELD RECEIVABL	2.5300	03/12/2019	10.000.000.00	9.972.591.67	9.972.000.00
109810	CHEVRON CORP CP	2.4600	03/14/2019	50.000.000.00	49.859.916.67	49.857.000.00
109811	AUTOBAHN FUNDING CO	2.4300	02/08/2019	40.000.000.00	39.981.100.00	39.978.000.00
109812	ATLANTIC ASSET SEC	2.4700	02/20/2019	27.500.000.00	27.464.150.69	27.461.500.00
109816	REGENCY MARKETS NO.	2.4900	02/08/2019	25.053.000.00	25.040.870.17	25.039.220.85
109817	REGENCY MARKETS NO.	2.4900	02/08/2019	25.000.000.00	24.987.895.83	24.986.250.00
109818	UNILEVER CAPITAL CO	2.4400	03/04/2019	25.000.000.00	24.947.472.22	24.945.250.00
109819	UNILEVER CAPITAL CO	2.4400	03/05/2019	30.000.000.00	29.934.933.34	29.932.200.00
109820	SHEFFIELD RECEIVABL	2.5300	03/13/2019	50.000.000.00	49.859.444.44	49.856.500.00
109824	CRC FUNDING LLC CP	2.6500	04/18/2019	50.000.000.00	49.720.277.77	49.715.500.00
109825	EXXON MOBIL CORP CP	2.4100	03/05/2019	50.000.000.00	49.892.888.89	49.888.000.00
109826	AUTOBAHN FUNDING CO	2.4200	02/01/2019	35.000.000.00	35.000.000.00	34.997.550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109827	EMERSON ELECTRIC CO	2.4100	02/21/2019	50,000,000.00	49,933,055.56	49,928,000.00
109828	CREDIT AGRICOLE CIB	2.3900	03/01/2019	50,000,000.00	49,907,055.56	49,903,500.00
109829	SHEFFIELD RECEIVABL	2.5700	03/18/2019	13,822,000.00	13,777,596.83	13,777,216.72
109831	SHEFFIELD RECEIVABL	2.5700	03/18/2019	50,000,000.00	49,839,375.00	49,838,000.00
109837	REGENCY MARKETS NO.	2.5100	02/25/2019	30,382,000.00	30,331,160.78	30,329,135.32
109838	CAFCO LLC CP	2.4600	02/25/2019	25,000,000.00	24,959,000.00	24,956,750.00
109839	OLD LINE FUNDING LL	2.4200	02/25/2019	27,600,000.00	27,555,472.00	27,551,976.00
109840	EXXON MOBIL CORP CP	2.4100	03/06/2019	50,000,000.00	49,889,541.67	49,884,500.00
109841	ATLANTIC ASSET SEC	2.4500	03/01/2019	50,000,000.00	49,904,722.22	49,896,500.00
109842	EXXON MOBIL CORP CP	2.4200	03/05/2019	50,000,000.00	49,892,444.45	49,888,000.00
109843	NATIXIS NY BRANCH C	2.3800	02/05/2019	50,000,000.00	49,986,777.78	49,983,000.00
109844	AUTOBAHN FUNDING CO	2.4100	02/01/2019	43,000,000.00	43,000,000.00	42,996,990.00
109845	EXXON MOBIL CORP CP	2.4100	03/04/2019	22,376,000.00	22,329,563.58	22,327,444.08
109847	AUTOBAHN FUNDING CO	2.4900	03/01/2019	10,000,000.00	9,980,633.34	9,979,800.00
109848	AUTOBAHN FUNDING CO	2.4800	03/01/2019	25,000,000.00	24,951,777.78	24,949,500.00
109849	LA FAYETTE ASSET SE	2.4700	03/01/2019	25,000,000.00	24,951,972.22	24,949,500.00
109850	UNILEVER CAPITAL CO	2.4200	03/04/2019	30,000,000.00	29,937,483.34	29,934,300.00
109854	CREDIT AGRICOLE CIB	2.3800	02/04/2019	50,000,000.00	49,990,083.33	49,986,500.00
109855	CREDIT AGRICOLE CIB	2.3800	02/04/2019	50,000,000.00	49,990,083.33	49,986,500.00
109856	ATLANTIC ASSET SEC	2.4600	03/01/2019	25,000,000.00	24,952,166.66	24,948,250.00
109857	OLD LINE FUNDING LL	2.5000	04/08/2019	25,424,000.00	25,307,473.33	25,300,947.84
109868	SHEFFIELD RECEIVABL	2.6300	05/01/2019	50,000,000.00	49,674,902.77	49,646,500.00
109871	OLD LINE FUNDING LL	2.5300	04/16/2019	40,000,000.00	39,791,977.77	39,782,000.00
109872	SHEFFIELD RECEIVABL	2.5000	03/18/2019	50,000,000.00	49,843,750.00	49,838,000.00
109877	THUNDER BAY FUNDING	2.5200	04/18/2019	40,000,000.00	39,787,200.00	39,774,000.00
109878	CAFCO LLC CP	2.6000	05/02/2019	40,000,000.00	39,740,000.00	39,734,000.00
109879	SHEFFIELD RECEIVABL	2.5000	03/18/2019	50,000,000.00	49,843,750.00	49,838,000.00
109882	LA FAYETTE ASSET SE	2.4500	02/22/2019	16,457,000.00	16,433,480.20	16,431,820.79
109883	CIESCO LLC CP	2.5500	04/18/2019	50,000,000.00	49,730,833.33	49,712,500.00
109884	SHEFFIELD RECEIVABL	2.5300	03/18/2019	11.823.000.00	11.785.609.76	11.784.693.48
109889	UNILEVER CAPITAL CO	2.4500	03/19/2019	17.000.000.00	16.946.780.56	16.944.070.00
109890	LA FAYETTE ASSET SE	2.4400	02/21/2019	20.000.000.00	19.972.888.89	19.970.800.00
109891	LA FAYETTE ASSET SE	2.4500	02/26/2019	25.000.000.00	24.957.465.28	24.954.750.00
109892	TORONTO DOMINION BA	2.4000	02/15/2019	50.000.000.00	49.953.333.34	49.949.500.00
109893	LA FAYETTE ASSET SE	2.4300	02/12/2019	20.000.000.00	19.985.150.00	19.983.400.00
109898	SHEFFIELD RECEIVABL	2.4800	03/14/2019	50.000.000.00	49.858.777.77	49.853.000.00
109901	AUTOBAHN FUNDING CO	2.5000	03/05/2019	50.000.000.00	49.888.888.89	49.884.500.00
109902	AUTOBAHN FUNDING CO	2.4800	03/05/2019	45.000.000.00	44.900.800.00	44.896.050.00
109903	EXXON MOBIL CORP CP	2.4000	03/06/2019	50.000.000.00	49.890.000.00	49.884.500.00
109904	AUTOBAHN FUNDING CO	2.5000	03/01/2019	50.000.000.00	49.902.777.78	49.899.000.00
109905	LA FAYETTE ASSET SE	2.4400	02/27/2019	50.000.000.00	49.911.888.89	49.906.000.00
CPD TOTAL				**8,555,961,000.00**	**8,543,705,080.28**	**8,543,263,253.80**
103684	US BANK NA MTN	2.0000	01/24/2020	25.000.000.00	24.982.802.06	24.805.500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19.660.000.00	19.366.967.34	19.406.975.80
BNOT3 TOTAL				**44,660,000.00**	**44,349,769.40**	**44,212,475.80**
108008	TOYOTA MOTOR CREDIT	2.6761	05/15/2019	40.000.000.00	40.000.000.00	40.000.000.00
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**40,000,000.00**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,994,196.99	10,071,500.00
CNFX TOTAL				**10,000,000.00**	**9,994,196.99**	**10,071,500.00**
107156	UST BILL	2.0000	02/28/2019	50.000.000.00	49.925.000.00	49.911.500.00
107157	UST BILL	2.0000	02/28/2019	50.000.000.00	49.925.000.00	49.911.500.00
107451	UST BILL	1.9550	02/28/2019	50.000.000.00	49.926.687.50	49.911.500.00
107452	UST BILL	1.9550	02/28/2019	50.000.000.00	49.926.687.50	49.911.500.00
107453	UST BILL	1.9550	02/28/2019	50.000.000.00	49.926.687.50	49.911.500.00
107454	UST BILL	1.9550	02/28/2019	50.000.000.00	49.926.687.50	49.911.500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,567,072.91	49,540,000.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,567,072.91	49,540,000.00
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,825,069.44	49,818,000.00
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,825,069.44	49,818,000.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,113,830.55	49,154,500.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	48,978,937.50	49,049,500.00
109590	UST BILL	2.4580	06/20/2019	50,000,000.00	49,525,565.98	49,540,000.00
109612	UST BILL	2.4600	06/27/2019	50,000,000.00	49,501,166.66	49,516,000.00
109613	UST BILL	2.4600	06/27/2019	50,000,000.00	49,501,166.66	49,516,000.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	48,928,697.92	48,952,500.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	48,928,697.92	48,952,500.00
109616	UST BILL	2.3800	03/28/2019	50,000,000.00	49,818,194.44	49,818,000.00
109617	UST BILL	2.3800	03/28/2019	50,000,000.00	49,818,194.44	49,818,000.00
109638	UST BILL	2.3600	02/19/2019	50,000,000.00	49,941,000.00	49,941,500.00
109639	UST BILL	2.3600	02/19/2019	50,000,000.00	49,941,000.00	49,941,500.00
109832	UST BILL	2.3200	04/18/2019	50,000,000.00	49,755,111.12	49,751,000.00
109869	UST BILL	2.3300	04/18/2019	50,000,000.00	49,754,055.55	49,751,000.00
109870	UST BILL	2.3300	04/18/2019	50,000,000.00	49,754,055.55	49,751,000.00
109885	UST BILL	2.3500	03/26/2019	50,000,000.00	49,827,013.89	49,827,000.00
109886	UST BILL	2.3500	03/26/2019	50,000,000.00	49,827,013.89	49,827,000.00
US TBILLS TOTAL				**1,300,000,000.00**	**1,291,254,736.77**	**1,291,292,000.00**
104946	LACCAL BANS	5.5000	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	3.0140	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				**25,000,000.00**	**25,000,000.00**	**25,000,000.00**
107421	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,117,000.00
107422	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,117,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,234,000.00**
109664	MUFG UNION BANK NA	2.5000	02/25/2019	50,000,000.00	50,000,000.00	50,004,500.00
109677	MUFG UNION BANK NA	2.5500	03/01/2019	50,000,000.00	50,000,000.00	50,006,500.00
109729	MUFG UNION BANK NA	2.5500	03/05/2019	50,000,000.00	50,000,000.00	50,006,500.00
109730	MUFG UNION BANK NA	2.5500	03/05/2019	25,000,000.00	25,000,000.00	25,003,250.00
109745	MUFG UNION BANK NA	2.5500	03/15/2019	50,000,000.00	50,000,000.00	50,005,500.00
109746	MUFG UNION BANK NA	2.5500	03/15/2019	25,000,000.00	25,000,000.00	25,002,750.00
109814	MUFG UNION BANK NA	2.5300	03/18/2019	50,000,000.00	50,000,000.00	50,003,500.00
109866	MUFG UNION BANK NA	2.5500	03/25/2019	50,000,000.00	50,000,000.00	50,002,500.00
109867	MUFG UNION BANK NA	2.5500	03/25/2019	50,000,000.00	50,000,000.00	50,002,500.00
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,037,500.00**
109287	NORDEA BANK ABP NY	2.6100	02/15/2019	50,000,000.00	50,000,000.00	50,000,000.00
109309	NORDEA BANK ABP NY	2.6100	02/20/2019	50,000,000.00	50,000,000.00	50,004,500.00
109328	CREDIT AGRICOLE CIB	2.6300	02/20/2019	50,000,000.00	50,000,262.15	50,006,000.00
109351	AU & NZ BANKING GRP	2.6700	02/25/2019	50,000,000.00	50,000,000.00	50,007,000.00
109370	SVENSKA HANDELSBANK	2.6400	02/25/2019	50,000,000.00	50,000,000.00	50,005,000.00
109391	NORDEA BANK ABP NY	2.7000	02/26/2019	50,000,000.00	50,000,344.90	50,008,500.00
109406	NORDEA BANK ABP NY	2.7000	03/01/2019	50,000,000.00	50,000,000.00	50,009,500.00
109423	SVENSKA HANDELSBANK	2.6800	03/01/2019	50,000,000.00	50,000,386.37	50,007,500.00
109433	TORONTO DOMINION BA	2.5000	02/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
109444	BANK OF MONTREAL CH	2.5400	02/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
109454	CREDIT AGRICOLE CIB	2.7000	03/05/2019	50,000,000.00	50,000,000.00	50,013,000.00
109512	TORONTO DOMINION BA	2.6000	02/11/2019	50,000,000.00	50,000,000.00	50,003,000.00
109618	NORDEA BANK ABP NY	2.7900	03/29/2019	50,000,000.00	50,000,000.00	50,020,500.00
109640	CREDIT AGRICOLE CIB	2.7700	03/29/2019	50,000,000.00	50,000,772.33	50,027,000.00
109645	ROYAL BANK OF CANAD	2.7900	06/28/2019	50,000,000.00	50,000,000.00	50,030,000.00
109659	BANK OF MONTREAL CH	2.5000	02/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
109665	CREDIT AGRICOLE CIB	2.7400	04/01/2019	50,000,000.00	50,000,814.01	50,026,000.00
109672	BARCLAYS BANK PLC N	2.6500	03/05/2019	50,000,000.00	50,000,000.00	50,003,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109673	BANK OF MONTREAL CH	2.5000	02/06/2019	50,000,000.00	50,000,000.00	50,001,000.00
109678	SVENSKA HANDELSBANK	2.6900	04/01/2019	50,000,000.00	50,000,814.35	50,010,500.00
109691	DNB BANK ASA NY CD	2.5200	03/13/2019	50,000,000.00	50,000,000.00	50,004,000.00
109706	BARCLAYS BANK PLC N	2.6500	03/08/2019	50,000,000.00	50,000,000.00	50,003,000.00
109716	SVENSKA HANDELSBANK	2.5500	03/08/2019	50,000,000.00	50,000,000.00	50,002,000.00
109719	NORDEA BANK ABP NY	2.7000	04/08/2019	50,000,000.00	50,000,000.00	50,014,500.00
109720	TORONTO DOMINION BA	2.5700	03/08/2019	50,000,000.00	50,000,000.00	50,004,500.00
109742	BARCLAYS BANK PLC N	2.6300	03/15/2019	50,000,000.00	50,000,000.00	50,002,000.00
109756	DNB BANK ASA NY CD	2.4200	02/15/2019	50,000,000.00	50,000,000.00	50,000,500.00
109758	SVENSKA HANDELSBANK	2.5500	03/15/2019	50,000,000.00	50,000,000.00	50,001,500.00
109789	DNB BANK ASA NY CD	2.4300	03/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
109815	DNB BANK ASA NY CD	2.4600	03/25/2019	50,000,000.00	50,000,000.00	49,999,500.00
109830	SVENSKA HANDELSBANK	2.6100	04/18/2019	50,000,000.00	50,000,000.00	50,002,000.00
109858	BARCLAYS BANK PLC N	2.6300	03/29/2019	50,000,000.00	50,000,000.00	50,000,500.00
YANKEE CDS TOTAL				**1,600,000,000.00**	**1,600,003,394.11**	**1,600,217,000.00**
NTRD TOTAL				**31,229,249,000.00**	**31,200,300,059.21**	**30,963,440,318.17**
	NTRD HISTORICAL				**31,164,825,101.24**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,970,146.32	24,928,250.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,970,146.32**	**24,928,250.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,966,558.25	48,392,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,660,727.42	48,334,000.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,582,151.88	48,334,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,209,437.55**	**145,060,500.00**
TRADE TOTAL				**175,000,000.00**	**174,179,583.87**	**169,988,750.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**31,404,249,000.00**	**31,374,479,643.08**	**31,133,429,068.17**
	PSI HISTORICAL TOTAL				**31,338,316,023.12**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,683,800.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**14,683,800.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,683,800.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,595,330.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,498,070.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**15,093,400.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,093,400.00**
GF-GENERAL FUND						
35272	RPV TAX ALLOCATION	5.0000	12/02/2027	3,790,000.00	3,790,000.00	3,790,000.00
LONG TERM BDS TOTAL				**3,790,000.00**	**3,790,000.00**	**3,790,000.00**
GF TOTAL				**3,790,000.00**	**3,790,000.00**	**3,790,000.00**
PHHPA-PH HABITAT PRESERVATION AU						
100748	FFCB 3.00 (CALLABLE	3.0000	03/04/2031	5,000,000.00	5,000,000.00	4,731,500.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	476,895.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,449.71	1,285,275.00
FFCB TOTAL				**7,000,000.00**	**6,993,449.71**	**6,493,670.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,626,850.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,599,000.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,915,700.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,857,768.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,999,318.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,594,383.52
FHLM TOTAL				**3,976,000.00**	**3,976,000.00**	**3,594,383.52**
PHHPA TOTAL				**32,176,000.00**	**32,169,449.71**	**29,087,371.52**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,850.97	585,522.00
FHLB TOTAL				**600,000.00**	**599,850.97**	**585,522.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,785,574.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,785,574.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,850.97**	**4,371,096.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,001,387.09	10,005,215.56
US TBILLS TOTAL				**10,239,600.00**	**10,001,387.09**	**10,005,215.56**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,988,250.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,988,250.00**
SCP61-SCAQMD TOTAL				**15,239,600.00**	**15,001,387.09**	**14,993,465.56**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,976,500.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,976,500.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,976,500.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	43832	10,248,400.00	10,011,889.70	10,013,814.12
US TBILLS TOTAL				**10,248,400.00**	**10,011,889.70**	**10,013,814.12**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2019 to January 31, 2019
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP6F-SCAQMD TOTAL				**10,248,400.00**	**10,011,889.70**	**10,013,814.12**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	43832	10,248,400.00	10,011,889.70	10,013,814.12
US TBILLS TOTAL				**10,248,400.00**	**10,011,889.70**	**10,013,814.12**
SCP6G-SCAQMD TOTAL				**10,248,400.00**	**10,011,889.70**	**10,013,814.12**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
109748	UST BILL	2.4800	43832	5,124,200.00	5,005,944.85	5,006,907.06
US TBILLS TOTAL				**5,124,200.00**	**5,005,944.85**	**5,006,907.06**
SCP6U-SCAQMD TOTAL				**5,124,200.00**	**5,005,944.85**	**5,006,907.06**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,976,500.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,976,500.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,976,500.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	38,565,565.34	38,565,565.34	38,565,565.34
SCAQM TOTAL				**38,565,565.34**	**38,565,565.34**	**38,565,565.34**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,297,578.61	3,297,578.61	3,297,578.61
SLIM TOTAL				**3,297,578.61**	**3,297,578.61**	**3,297,578.61**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	39,836.30	39,836.30	39,836.30
WASIA TOTAL				**39,836.30**	**39,836.30**	**39,836.30**
SPI TOTAL				**174,229,580.25**	**173,393,392.27**	**168,909,648.63**
SPI HISTORICAL TOTAL					**173,360,864.39**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2019
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 01/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,192,889.08
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	306,852.80
05/17/00	C.I. 2658M	449,143.56
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,950,846.59

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	4,757,551.86
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,025,565.30
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	313,803,172.00
02/09/93	DISNEY PROJECT 1993	17,659,471.50
03/21/12	DISNEY PROJECT, 2012	4,208,700.69
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	80,036,476.23
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	30,456,301.66
	U.S. BANK - TRUSTEE TOTAL	$451,957,331.35

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,497,406.80
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,155,076.86
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,683,335.30
	ZIONS BANK - TRUSTEE TOTAL	$22,335,818.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 01/31/19
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CORP NT-FR						
108008	TOYOTA MOTOR CREDIT CORP	2.68	05/15/19	40,000,000.00	40,000,000.00	Cpn rate=Qtrly US$LIBOR+6bp.
CORP NT-FR TOTAL				**40,000,000.00**	**40,000,000.00**	
CDS - FR						
107421	NORDEA BANK AB NY FR CD	3.22	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
107422	NORDEA BANK AB NY FR CD	3.22	03/27/20	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+44bp.
CDS - FR TOTAL				**100,000,000.00**	**100,000,000.00**	
	CORPORATE ISSUED TOTAL			**140,000,000.00**	**140,000,000.00**	
BAN						
104946	LACCAL BANS	5.50	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	5.50	06/30/20	10,000,000.00	10,000,000.00	
107432	LACCAL BANS	3.01	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 01/31/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	5.500%
105895	LACCAL	10/16/17	10,000,000.00	5.500%
107432	LACCAL	03/28/18	10,000,000.00	3.014%
			$ 25,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 01/31/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,100,003,394.11	56.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,543,705,080.28	21.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,291,254,736.77	101.00	DAYS	149,209,437.55	953.00	DAYS
AGENCIES	19,145,992,881.66	865.00	DAYS	24,970,146.32	409.00	DAYS
MUNICIPALS	25,000,000.00	443.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	94,343,966.39	347.00	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	$31,200,300,059.21	546.00	DAYS	$174,179,583.87	875.00	DAYS

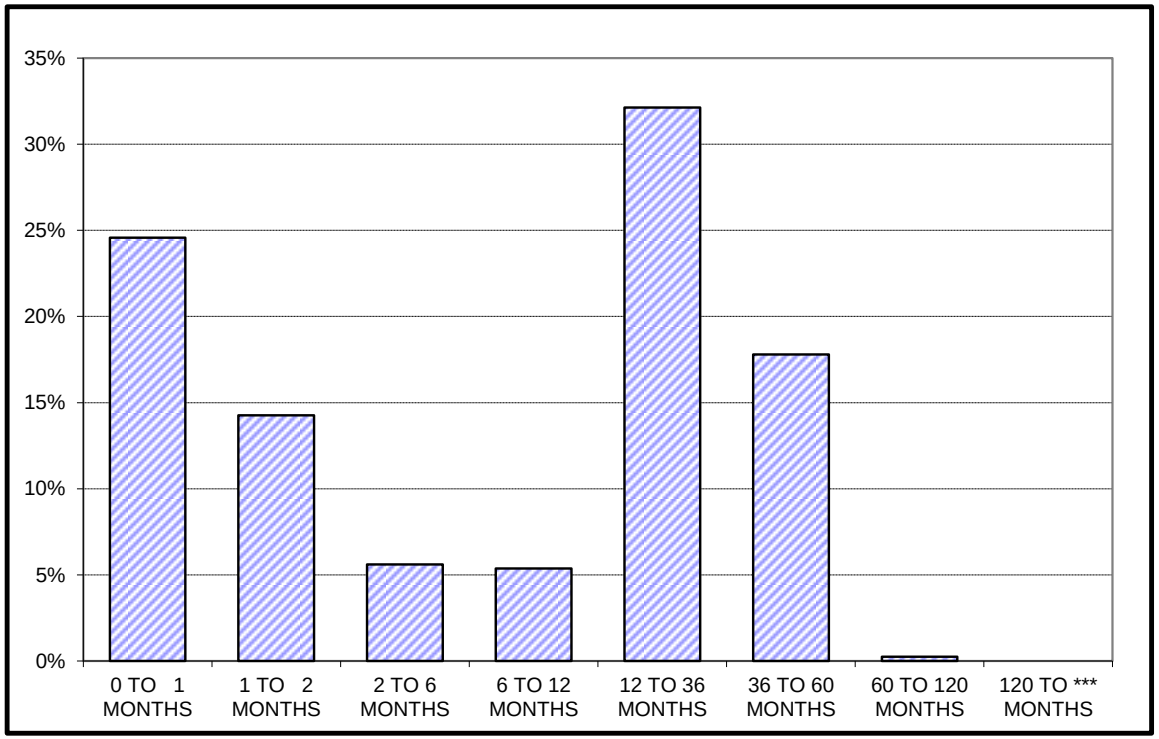
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 01/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	02/01/19-02/28/19	$7,707,803,224.01	24.57
1 TO 2 MONTHS	03/01/19-03/31/19	$4,476,229,582.75	14.27
2 TO 3 MONTHS	04/01/19-04/30/19	$810,764,892.00	2.58
3 TO 4 MONTHS	05/01/19-05/31/19	$547,907,101.12	1.75
4 TO 5 MONTHS	06/01/19-06/30/19	$402,412,045.12	1.28
5 TO 6 MONTHS	07/01/19-07/31/19	$0.00	0.00
6 TO 12 MONTHS	08/01/19-01/31/20	$1,683,831,182.00	5.37
12 TO 24 MONTHS	02/01/20-01/31/21	$3,873,328,071.10	12.35
24 TO 36 MONTHS	02/01/21-01/31/22	$6,207,350,340.39	19.78
36 TO 48 MONTHS	02/01/22-01/31/23	$3,046,381,313.12	9.71
48 TO 60 MONTHS	02/01/23-01/31/24	$2,539,246,891.47	8.09
60 TO 120 MONTHS	02/01/24-01/31/29	$79,225,000.00	0.25
120 TO *** MONTHS	02/01/29-	$0.00	0.00
Portfolio Total:		**$31,374,479,643.08**	**100.00**
AVCCD			
36 TO 48 MONTHS	02/01/22-01/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	02/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	02/01/24-01/31/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	02/01/29-	$32,169,449.71	100.00
Portfolio Total:		**$32,169,449.71**	
SANIT			
24 TO 36 MONTHS	02/01/21-01/31/22	$4,499,850.97	100.00
Portfolio Total:		**$4,499,850.97**	
SCAQM			
6 TO 12 MONTHS	08/01/19-01/31/20	$38,565,565.34	100.00
Portfolio Total:		**$38,565,565.34**	
SCP61			
4 TO 5 MONTHS	06/01/19-06/30/19	$5,000,000.00	33.33
6 TO 12 MONTHS	08/01/19-01/31/20	$10,001,387.09	66.67
Portfolio Total:		**$15,001,387.09**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 01/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
4 TO 5 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	08/01/19-01/31/20	$10,011,889.70	100.00
Portfolio Total:		**$10,011,889.70**	
SCP6G			
6 TO 12 MONTHS	08/01/19-01/31/20	$10,011,889.70	100.00
Portfolio Total:		**$10,011,889.70**	
SCP6U			
6 TO 12 MONTHS	08/01/19-01/31/20	$5,005,944.85	100.00
Portfolio Total:		**$5,005,944.85**	
SCU5F			
4 TO 5 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
6 TO 12 MONTHS	08/01/19-01/31/20	$3,297,578.61	100.00
Portfolio Total:		**$3,297,578.61**	
WASIA			
6 TO 12 MONTHS	08/01/19-01/31/20	$39,836.30	100.00
Portfolio Total:		**$39,836.30**	

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2019
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,707,803	24.57%
1 TO 2 MONTHS	4,476,230	14.27%
2 TO 6 MONTHS	1,761,084	5.61%
6 TO 12 MONTHS	1,683,831	5.37%
12 TO 36 MONTHS	10,080,678	32.13%
36 TO 60 MONTHS	5,585,628	17.80%
60 TO 120 MONTHS	79,225	0.25%
120 TO *** MONTHS	-	0.00%
	$ 31,374,480	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 01/31/19
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,297,578.61
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,565,565.34
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,836.30
	LAIF TOTAL	$41,902,980.25

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2018	December 2017	Change
Average Daily Portfolio ($)	80,506,964	68,111,894	+12,395,070
Accrued Earnings ($)	156,627	71,656	+84,971
Effective Yield (%)	2.291	1.239	+1.052
Average Life-Month End (In Days)	192	186	+6
Total Security Transactions			
Amount ($)	22,036,673	33,174,074	-11,137,401
Number	442	665	-223
Total Time Deposit Transactions			
Amount ($)	2,338,500	2,207,000	+131,500
Number	91	98	-7
Average Workday Investment Activity ($)	1,218,759	1,769,054	-550,295
Prescribed Demand Account Balances For Services ($)	241,600	342,300	-100,700

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

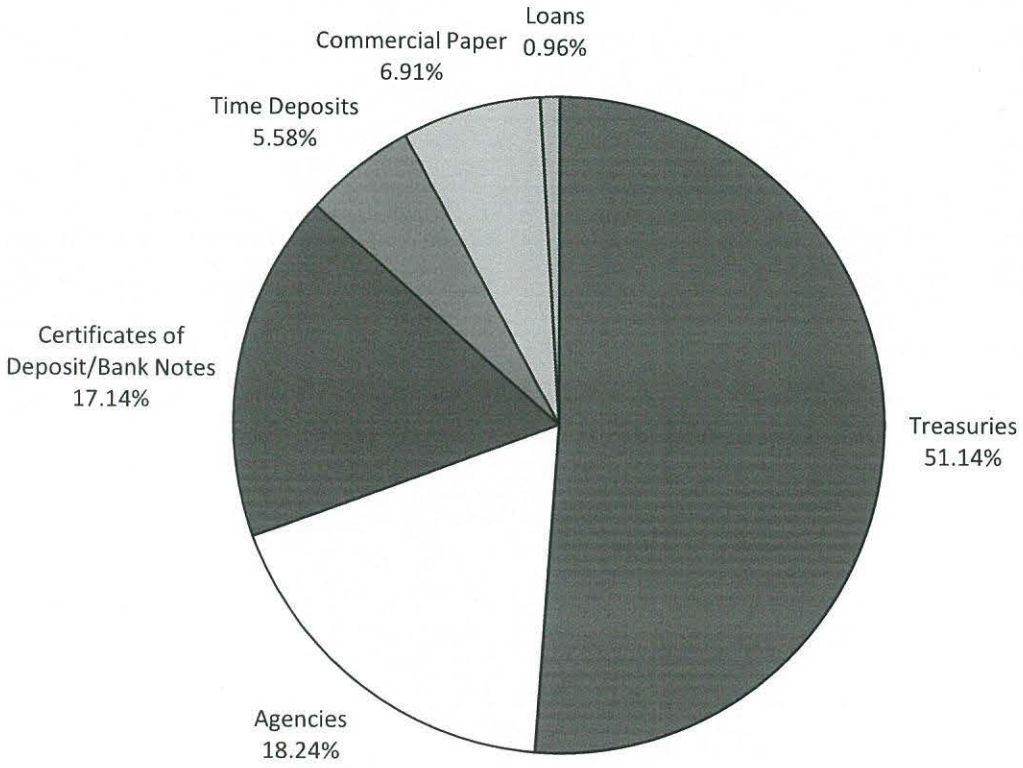
(Dollars In Thousands)

December 31, 2018

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	16,494,775	19.81	-2.36
Bonds	0	0.00	0
Notes	26,084,823	31.33	+0.05
Strips	0	0.00	0
Total Government	42,579,598	51.14	-2.31
Agency Debentures	3,340,573	4.01	-0.17
Certificates of Deposit	13,425,000	16.12	+1.30
Bank Notes	850,000	1.02	-0.04
Repurchases	0	0.00	0
Agency Discount Notes	11,645,482	13.99	+1.36
Time Deposits	4,647,740	5.58	-0.34
GNMAs	0	0.00	0
Commercial Paper	5,751,564	6.91	+0.19
Remics	25,253	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	797,898	0.96	+0.02
GF Loans	0	0.00	0
Other	200,000	0.24	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	83,263,108	100.00	

INVESTMENT ACTIVITY	December 2018		November 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	442	22,036,673	536	26,705,432
Other	8	87,758	15	249,465
Time Deposits	91	2,338,500	97	2,247,480
Total	541	24,462,931	648	29,202,377
PMIA Monthly Average Effective Yield (%)		2.291	2.208	
Year to Date Yield Last Day of Month (%)		2.103	2.068	

Pooled Money Investment Account
Portfolio Composition
$83.3 billion
12/31/18



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/03/18	**REDEMPTIONS**								
	CP	MUFG BK		12/03/18	2.270	50,000	19	59,902.78	2.304
	CP	MUFG BK		12/03/18	2.270	50,000	19	59,902.78	2.304
	CP	BNP NY		12/03/18	2.200	50,000	61	186,388.89	2.239
	CP	BNP NY		12/03/18	2.200	50,000	61	186,388.89	2.239
	CP	SCOTIA NY		12/03/18	2.400	50,000	171	570,000.00	2.461
	CP	SCOTIA NY		12/03/18	2.400	50,000	171	570,000.00	2.461
	CP	SCOTIA NY		12/03/18	2.400	50,000	171	570,000.00	2.461
	DN	FHLB		12/03/18	2.030	50,000	125	352,430.56	2.073
	DN	FHLB		12/03/18	2.030	50,000	125	352,430.56	2.073
	DN	FHLB		12/03/18	2.030	50,000	125	352,430.56	2.073
	DN	FHLB		12/03/18	2.030	50,000	126	355,250.00	2.073
	DN	FHLB		12/03/18	2.030	50,000	126	355,250.00	2.073
	DN	FHLB		12/03/18	2.030	50,000	126	355,250.00	2.073
	DN	FHLB		12/03/18	2.030	50,000	126	355,250.00	2.073
	DN	IBRD		12/03/18	2.010	50,000	140	390,833.33	2.054
	DN	IBRD		12/03/18	2.010	50,000	140	390,833.33	2.054
	DN	FHLMC		12/03/18	1.840	50,000	228	582,666.67	1.888
	DN	FHLMC		12/03/18	1.840	50,000	228	582,666.67	1.888
	DN	FHLMC		12/03/18	1.840	50,000	228	582,666.67	1.888
	DN	FHLMC		12/03/18	1.840	50,000	228	582,666.67	1.888
	YCD	SUMITOMO	2.200	12/03/18	2.200	50,000	18	55,000.00	2.231
	YCD	SUMITOMO	2.200	12/03/18	2.200	50,000	18	55,000.00	2.231
	YCD	SUMITOMO	2.260	12/03/18	2.260	50,000	38	119,277.78	2.291
	YCD	SUMITOMO	2.260	12/03/18	2.260	50,000	38	119,277.78	2.291
	YCD	CR AG CIB	2.250	12/03/18	2.250	50,000	95	296,875.00	2.281
	YCD	CR AG CIB	2.250	12/03/18	2.250	50,000	95	296,875.00	2.281
	YCD	RABOBANK	2.310	12/03/18	2.310	50,000	139	445,958.33	2.342
	YCD	RABOBANK	2.370	12/03/18	2.370	50,000	179	589,208.33	2.403
	YCD	RABOBANK	2.370	12/03/18	2.370	50,000	179	589,208.33	2.403
12/03/18	**PURCHASES**								
	YCD	DNB	2.190	12/17/18	2.190	50,000			
	YCD	DNB	2.190	12/17/18	2.190	50,000			
	YCD	SUMITOMO	2.520	02/04/19	2.520	50,000			
	YCD	SUMITOMO	2.520	02/04/19	2.520	50,000			
	YCD	TORONTO	2.700	03/01/19	2.700	50,000			
	YCD	TORONTO	2.700	03/01/19	2.700	50,000			
	YCD	MIZUHO	2.750	03/01/19	2.750	50,000			
	YCD	MIZUHO	2.750	03/01/19	2.750	50,000			
12/04/18	**REDEMPTIONS**								
	CP	TD USA		12/04/18	2.240	50,000	90	280,000.00	2.284
	CP	TD USA		12/04/18	2.240	50,000	90	280,000.00	2.284
	YCD	DNB	2.200	12/04/18	2.200	50,000	19	58,055.56	2.231
	YCD	DNB	2.200	12/04/18	2.200	50,000	19	58,055.56	2.231

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/04/18	**PURCHASES**								
	CP	CR AG NY		12/18/18	2.180	50,000			
	CP	CR AG NY		12/18/18	2.180	50,000			
	CP	MUFG BK		01/02/19	2.390	50,000			
	CP	MUFG BK		01/02/19	2.390	50,000			
12/05/18	**NO REDEMPTIONS**								
12/05/18	**PURCHASES**								
	CD	MUFG UNION	2.430	02/04/19	2.430	50,000			
	CD	MUFG UNION	2.430	02/04/19	2.430	50,000			
	CD	US BANK	2.690	03/27/19	2.690	50,000			
	CD	US BANK	2.690	03/27/19	2.690	50,000			
	CP	MUFG BK		01/11/19	2.440	50,000			
	CP	MUFG BK		01/11/19	2.440	50,000			
	CP	MUFG BK		01/11/19	2.440	50,000			
	CP	TOYOTA		04/02/19	2.760	50,000			
	CP	TOYOTA		04/02/19	2.760	50,000			
	CP	TOYOTA		05/01/19	2.810	50,000			
	CP	TOYOTA		05/01/19	2.810	50,000			
12/06/18	**REDEMPTIONS**								
	TR	BILL		12/06/18	1.675	50,000	349	811,909.72	1.726
	TR	BILL		12/06/18	1.675	50,000	349	811,909.72	1.726
	TR	BILL		12/06/18	1.675	50,000	349	811,909.72	1.726
	TR	BILL		12/06/18	1.665	50,000	350	809,375.00	1.716
	TR	BILL		12/06/18	1.665	50,000	350	809,375.00	1.716
	TR	BILL		12/06/18	1.665	50,000	350	809,375.00	1.716
	TR	BILL		12/06/18	1.665	50,000	350	809,375.00	1.716
	TR	BILL		12/06/18	1.665	50,000	350	809,375.00	1.716
	TR	BILL		12/06/18	1.658	50,000	352	810,333.33	1.708
	TR	BILL		12/06/18	1.658	50,000	352	810,333.33	1.708
	TR	BILL		12/06/18	1.658	50,000	352	810,333.33	1.708
	TR	BILL		12/06/18	1.658	50,000	352	810,333.33	1.708
	TR	BILL		12/06/18	1.643	50,000	359	818,968.75	1.693
	TR	BILL		12/06/18	1.643	50,000	359	818,968.75	1.693
	TR	BILL		12/06/18	1.643	50,000	359	818,968.75	1.693
	TR	BILL		12/06/18	1.643	50,000	359	818,968.75	1.693
	TR	BILL		12/06/18	1.623	50,000	364	820,263.89	1.672
	TR	BILL		12/06/18	1.623	50,000	364	820,263.89	1.672
	TR	BILL		12/06/18	1.643	50,000	364	830,375.00	1.693
	TR	BILL		12/06/18	1.643	50,000	364	830,375.00	1.693

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/06/18	**PURCHASES**								
	CP	APPLE		02/06/19	2.430	50,000			
	CP	JPM LLC		08/30/19	2.960	50,000			
	DN	FHLMC		07/01/19	2.485	50,000			
	DN	FHLMC		07/01/19	2.485	50,000			
	DN	FHLMC		07/01/19	2.485	50,000			
	DN	FHLMC		07/01/19	2.485	50,000			
	TR	BILL		12/05/19	2.603	50,000			
	TR	BILL		12/05/19	2.603	50,000			
	YCD	CR AG CIB	2.710	03/01/19	2.710	50,000			
	YCD	CR AG CIB	2.710	03/01/19	2.710	50,000			
	YCD	FORTIS	2.710	03/01/19	2.710	50,000			
	YCD	FORTIS	2.710	03/01/19	2.710	50,000			
	YCD	SWEDBANK	2.550	03/08/19	2.550	50,000			
	YCD	SWEDBANK	2.550	03/08/19	2.550	50,000			
	YCD FR	WESTPAC	2.919	12/06/19	2.919	50,000			
	YCD FR	WESTPAC	2.919	12/06/19	2.919	50,000			
12/07/18	**NO REDEMPTIONS**								
12/07/18	**NO PURCHASES**								
12/10/18	**REDEMPTIONS**								
	CD	MUFG UNION	2.250	12/10/18	2.250	50,000	116	362,500.00	2.281
	CD	MUFG UNION	2.250	12/10/18	2.250	50,000	116	362,500.00	2.281
	CD	BOWEST	2.460	12/10/18	2.460	50,000	175	597,916.67	2.494
	CD	BOWEST	2.460	12/10/18	2.460	50,000	175	597,916.67	2.494
	CP	MUFG BK		12/10/18	2.280	50,000	20	63,333.33	2.315
	CP	MUFG BK		12/10/18	2.280	50,000	20	63,333.33	2.315
	CP	MUFG BK		12/10/18	2.310	50,000	31	99,458.33	2.347
	CP	MUFG BK		12/10/18	2.310	50,000	31	99,458.33	2.347
	CP	CR AG NY		12/10/18	2.240	50,000	95	295,555.56	2.285
	CP	CR AG NY		12/10/18	2.240	50,000	95	295,555.56	2.285
	CP	LIBERTY		12/10/18	2.270	50,000	97	305,819.44	2.316
	CP	LIBERTY		12/10/18	2.270	50,000	97	305,819.44	2.316
	CP	TOYOTA		12/10/18	2.380	50,000	178	588,388.89	2.442
	CP	TOYOTA		12/10/18	2.380	50,000	178	588,388.89	2.442
	CP	TOYOTA		12/10/18	2.390	50,000	179	594,180.56	2.452
	CP	TOYOTA		12/10/18	2.390	50,000	179	594,180.56	2.452
	YCD	KBC	2.240	12/10/18	2.240	50,000	39	121,333.33	2.271
	YCD	KBC	2.240	12/10/18	2.240	50,000	39	121,333.33	2.271
	YCD	SE BANKEN	2.250	12/10/18	2.250	50,000	90	281,250.00	2.281
	YCD	SE BANKEN	2.250	12/10/18	2.250	50,000	90	281,250.00	2.281
	YCD	TORONTO	2.230	12/10/18	2.230	50,000	102	315,916.67	2.261
	YCD	TORONTO	2.230	12/10/18	2.230	50,000	102	315,916.67	2.261

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/10/18	**PURCHASES**								
	CP	APPLE		03/01/19	2.470	50,000			
	CP	LIBERTY		03/01/19	2.770	50,000			
	CP	LIBERTY		03/01/19	2.770	50,000			
	YCD	KBC	2.200	12/17/18	2.200	50,000			
	YCD	KBC	2.200	12/17/18	2.200	50,000			
12/11/18	**SALES**								
	TR	NOTE	1.250	12/31/18		50,000	691	1,084,595.93	1.147
	TR	NOTE	1.250	12/31/18		50,000	691	1,084,595.93	1.147
	TR	NOTE	1.250	12/31/18		50,000	707	1,151,282.74	1.189
	TR	NOTE	1.250	12/31/18		50,000	707	1,151,282.74	1.189
12/11/18	**REDEMPTIONS**								
	CP	MUFG BK		12/11/18	2.230	50,000	11	34,069.44	2.263
	CP	MUFG BK		12/11/18	2.230	50,000	11	34,069.44	2.263
	CP	MUFG BK		12/11/18	2.220	50,000	12	37,000.00	2.253
	CP	MUFG BK		12/11/18	2.220	50,000	12	37,000.00	2.253
12/11/18	**PURCHASES**								
	CD	BOWEST	2.770	05/01/19	2.770	50,000			
	CD	BOWEST	2.770	05/01/19	2.770	50,000			
	CP	MUFG BK		01/17/19	2.440	50,000			
	CP	MUFG BK		01/17/19	2.440	50,000			
	CP	MUFG BK		01/17/19	2.440	50,000			
	CP	CRC		04/02/19	2.830	50,000			
	CP	CRC		04/02/19	2.830	50,000			
	TR	NOTE	1.250	05/31/19	2.553	50,000			
	TR	NOTE	1.250	05/31/19	2.553	50,000			
	YCD	KBC	2.380	01/16/19	2.380	50,000			
	YCD	KBC	2.380	01/16/19	2.380	50,000			
	YCD	TORONTO	2.700	03/01/19	2.700	50,000			
	YCD	TORONTO	2.700	03/01/19	2.700	50,000			
12/12/18	**REDEMPTIONS**								
	CP	NISSAN		12/12/18	2.270	50,000	29	91,430.56	2.306
	CP	SOC GEN NY		12/12/18	2.210	50,000	62	190,305.56	2.249
	CP	SOC GEN NY		12/12/18	2.210	50,000	62	190,305.56	2.249
	CP	SOC GEN NY		12/12/18	2.220	50,000	97	299,083.33	2.264
	CP	SOC GEN NY		12/12/18	2.220	50,000	97	299,083.33	2.264
	YCD	DNB	2.210	12/12/18	2.210	50,000	22	67,527.78	2.241
	YCD	DNB	2.210	12/12/18	2.210	50,000	22	67,527.78	2.241
	YCD	KBC	2.250	12/12/18	2.250	50,000	35	109,375.00	2.281
	YCD	KBC	2.250	12/12/18	2.250	50,000	35	109,375.00	2.281

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/12/18	**REDEMPTIONS (Continued)**								
	YCD	MONTREAL	2.250	12/12/18	2.250	50,000	90	281,250.00	2.281
	YCD	MONTREAL	2.250	12/12/18	2.250	50,000	90	281,250.00	2.281
12/12/18	**PURCHASES**								
	CD	CITIBANK	2.820	03/27/19	2.820	50,000			
	CP	COCA COLA		03/08/19	2.600	50,000			
	CP	JPM LLC		09/03/19	2.940	50,000			
	TR	BILL		12/05/19	2.610	50,000			
	TR	BILL		12/05/19	2.610	50,000			
	TR	BILL		12/05/19	2.611	50,000			
	TR	BILL		12/05/19	2.611	50,000			
	YCD	SUMITOMO	2.400	01/17/19	2.400	50,000			
	YCD	SUMITOMO	2.400	01/17/19	2.400	50,000			
	YCD	NORINCHUK	2.450	01/17/19	2.450	50,000			
	YCD	NORINCHUK	2.450	01/17/19	2.450	50,000			
	YCD	TORONTO	2.870	06/28/19	2.870	50,000			
12/13/18	**REDEMPTIONS**								
	TR	BILL		12/13/18	2.045	50,000	176	499,888.89	2.094
	TR	BILL		12/13/18	2.045	50,000	176	499,888.89	2.094
	TR	BILL		12/13/18	2.015	50,000	178	498,152.78	2.064
	TR	BILL		12/13/18	2.015	50,000	178	498,152.78	2.064
	TR	BILL		12/13/18	2.015	50,000	178	498,152.78	2.064
	TR	BILL		12/13/18	2.015	50,000	178	498,152.78	2.064
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.010	50,000	181	505,291.67	2.059
	TR	BILL		12/13/18	2.030	50,000	182	513,138.89	2.080
	TR	BILL		12/13/18	2.030	50,000	182	513,138.89	2.080
	TR	BILL		12/13/18	2.030	50,000	182	513,138.89	2.080
	TR	BILL		12/13/18	2.030	50,000	182	513,138.89	2.080
	TR	BILL		12/13/18	2.053	50,000	182	518,826.39	2.103
	TR	BILL		12/13/18	2.053	50,000	182	518,826.39	2.103
12/13/18	**PURCHASES**								
	CP	MUFG BK		03/29/19	2.770	50,000			
	CP	MUFG BK		03/29/19	2.770	50,000			
	CP	JPM LLC		06/28/19	2.940	50,000			
	CP	JPM LLC		06/28/19	2.940	50,000			
	CP	JPM LLC		06/28/19	2.940	50,000			
	CP	JPM LLC		06/28/19	2.940	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/13/18	**PURCHASES (Continued)**								
	YCD	BNP	2.710	03/27/19	2.710	50,000			
	YCD	BNP	2.710	03/27/19	2.710	50,000			
	YCD	BNP	2.710	03/27/19	2.710	50,000			
12/14/18	**NO REDEMPTIONS**								
12/14/18	**PURCHASES**								
	CP	SOC GEN NY		12/21/18	2.230	50,000			
	CP	SOC GEN NY		12/21/18	2.230	50,000			
	CP	MUFG BK		01/02/19	2.340	50,000			
	CP	MUFG BK		01/02/19	2.340	50,000			
	CP	LIBERTY		03/27/19	2.840	50,000			
	CP	LIBERTY		03/27/19	2.840	50,000			
	TR	NOTE	1.250	05/31/19	2.525	50,000			
	TR	NOTE	1.250	05/31/19	2.525	50,000			
	TR	BILL		06/06/19	2.460	50,000			
	TR	BILL		06/06/19	2.460	50,000			
	TR	BILL		06/06/19	2.460	50,000			
12/17/18	**REDEMPTIONS**								
	CP	MUFG BK		12/17/18	2.310	50,000	31	99,458.33	2.347
	CP	MUFG BK		12/17/18	2.310	50,000	31	99,458.33	2.347
	CP	THUNDER		12/17/18	2.450	50,000	185	629,513.89	2.516
	YCD	KBC	2.200	12/17/18	2.200	50,000	7	21,388.89	2.231
	YCD	KBC	2.200	12/17/18	2.200	50,000	7	21,388.89	2.231
	YCD	DNB	2.190	12/17/18	2.190	50,000	14	42,583.33	2.220
	YCD	DNB	2.190	12/17/18	2.190	50,000	14	42,583.33	2.220
	YCD	DNB	2.200	12/17/18	2.200	50,000	19	58,055.56	2.231
	YCD	DNB	2.200	12/17/18	2.200	50,000	19	58,055.56	2.231
	YCD	MUFG BK	2.300	12/17/18	2.300	50,000	63	201,250.00	2.332
	YCD	MUFG BK	2.300	12/17/18	2.300	50,000	63	201,250.00	2.332
	YCD	NORINCHUK	2.230	12/17/18	2.230	50,000	91	281,847.22	2.261
	YCD	NORINCHUK	2.230	12/17/18	2.230	50,000	91	281,847.22	2.261
	YCD	FORTIS	2.250	12/17/18	2.250	50,000	95	296,875.00	2.281
	YCD	FORTIS	2.250	12/17/18	2.250	50,000	95	296,875.00	2.281
	YCD	RABOBANK	2.350	12/17/18	2.350	50,000	151	492,847.22	2.383
	YCD	RABOBANK	2.350	12/17/18	2.350	50,000	151	492,847.22	2.383
	YCD	ANZ	2.390	12/17/18	2.390	50,000	185	614,097.22	2.423
	YCD	ANZ	2.390	12/17/18	2.390	50,000	185	614,097.22	2.423
12/17/18	**PURCHASES**								
	CP	RABO NY		12/27/18	2.270	50,000			
	DN	FNMA		02/04/19	2.310	50,000			
	DN	FNMA		02/04/19	2.310	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/17/18	**PURCHASES (Continued)**								
	DN	FHLB		03/04/19	2.385	50,000			
	DN	FHLB		03/04/19	2.385	50,000			
	DN	FHLB		03/04/19	2.385	50,000			
	DN	FHLB		03/04/19	2.385	50,000			
	YCD	CR AG CIB	2.320	01/11/19	2.320	50,000			
	YCD	CR AG CIB	2.320	01/11/19	2.320	50,000			
12/18/18	**REDEMPTIONS**								
	CP	CR AG NY		12/18/18	2.180	50,000	14	42,388.89	2.212
	CP	CR AG NY		12/18/18	2.180	50,000	14	42,388.89	2.212
12/18/18	**PURCHASES**								
	CP	RABO NY		12/27/18	2.320	50,000			
	CP	RABO NY		12/27/18	2.320	50,000			
	CP	MUFG BK		01/02/19	2.400	50,000			
	CP	MUFG BK		01/02/19	2.400	50,000			
	CP	SOC GEN NY		01/07/19	2.340	50,000			
	CP	SOC GEN NY		01/07/19	2.340	50,000			
	TR	NOTE	1.250	05/31/19	2.511	50,000			
	TR	NOTE	1.250	05/31/19	2.511	50,000			
	YCD	SUMITOMO	2.420	01/17/19	2.420	50,000			
	YCD	SUMITOMO	2.420	01/17/19	2.420	50,000			
	YCD	DNB	2.360	01/22/19	2.360	50,000			
	YCD	DNB	2.360	01/22/19	2.360	50,000			
	YCD	MIZUHO	2.590	02/20/19	2.590	50,000			
	YCD	MIZUHO	2.590	02/20/19	2.590	50,000			
12/19/18	**NO REDEMPTIONS**								
12/19/18	**PURCHASES**								
	CP	SOC GEN NY		01/07/19	2.390	50,000			
	CP	SOC GEN NY		01/07/19	2.390	50,000			
	CP	SOC GEN NY		01/07/19	2.390	50,000			
	CP	SOC GEN NY		01/07/19	2.390	50,000			
	CP	MIZUHO NY		02/20/19	2.580	50,000			
	CP	MIZUHO NY		02/20/19	2.580	50,000			
	CP	MIZUHO NY		02/20/19	2.580	50,000			
	CP	TOYOTA		06/10/19	2.780	50,000			
	CP	TOYOTA		06/10/19	2.780	50,000			
	DN	FHLB		05/01/19	2.460	50,000			
	DN	FHLB		05/01/19	2.460	50,000			
	DN	FHLB		05/01/19	2.460	50,000			
	DN	FHLB		05/01/19	2.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/19/18	**PURCHASES (Continued)**								
	TR	NOTE	1.250	05/31/19	2.501	50,000			
	TR	NOTE	1.250	05/31/19	2.501	50,000			
	TR	NOTE	1.250	05/31/19	2.501	50,000			
	TR	NOTE	1.250	05/31/19	2.501	50,000			
	YCD	NORINCHUK	2.480	01/22/19	2.480	50,000			
	YCD	NORINCHUK	2.480	01/22/19	2.480	50,000			
	YCD	BNP	2.770	05/01/19	2.770	50,000			
	YCD	BNP	2.770	05/01/19	2.770	50,000			
	YCD	BNP	2.770	05/01/19	2.770	50,000			
	YCD	MONTREAL	2.900	10/01/19	2.900	50,000			
	YCD	MONTREAL	2.900	10/01/19	2.900	50,000			
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000			
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000			
	YCD	RABOBANK	2.900	10/01/19	2.900	50,000			
	YCD	SVENSKA	2.910	10/01/19	2.910	50,000			
	YCD	SVENSKA	2.910	10/01/19	2.910	50,000			
12/20/18	**NO REDEMPTIONS**								
12/20/18	**PURCHASES**								
	CP	CR AG NY		01/07/19	2.410	50,000			
	CP	CR AG NY		01/07/19	2.410	50,000			
	DN	FHLB		05/01/19	2.460	50,000			
	DN	FHLB		05/01/19	2.460	50,000			
	DN	FHLMC		05/24/19	2.420	50,000			
	DN	FHLMC		05/24/19	2.420	50,000			
	DN	FHLB		05/29/19	2.430	50,000			
	DN	FHLB		05/29/19	2.430	50,000			
	YCD	KBC	2.450	01/22/19	2.450	50,000			
	YCD	KBC	2.450	01/22/19	2.450	50,000			
	YCD	MONTREAL	2.520	01/25/19	2.520	50,000			
	YCD	MONTREAL	2.520	01/25/19	2.520	50,000			
	YCD	SUMITOMO	2.450	01/29/19	2.450	50,000			
	YCD	SUMITOMO	2.450	01/29/19	2.450	50,000			
	YCD	SOC GEN	2.760	03/27/19	2.760	50,000			
	YCD	SOC GEN	2.760	03/27/19	2.760	50,000			
	YCD	DNB	2.770	03/29/19	2.770	50,000			
	YCD	DNB	2.770	03/29/19	2.770	50,000			
12/21/18	**REDEMPTIONS**								
	CP	SOC GEN NY		12/21/18	2.230	50,000	7	21,680.56	2.262
	CP	SOC GEN NY		12/21/18	2.230	50,000	7	21,680.56	2.262
	CP	CR AG NY		12/21/18	2.180	50,000	22	66,611.11	2.213
	CP	CR AG NY		12/21/18	2.180	50,000	22	66,611.11	2.213

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/21/18	**REDEMPTIONS (Continued)**								
	CP	SOC GEN NY		12/21/18	2.240	50,000	66	205,333.33	2.280
	CP	SOC GEN NY		12/21/18	2.240	50,000	66	205,333.33	2.280
	CP	COCA COLA		12/21/18	2.210	50,000	88	270,111.11	2.253
	CP	COCA COLA		12/21/18	2.170	50,000	99	298,375.00	2.213
	DN	FHLMC		12/21/18	2.120	50,000	99	291,500.00	2.162
	DN	FHLMC		12/21/18	2.120	50,000	99	291,500.00	2.162
	YCD	NORINCHUK	2.300	12/21/18	2.300	50,000	32	102,222.22	2.332
	YCD	NORINCHUK	2.300	12/21/18	2.300	50,000	32	102,222.22	2.332
	YCD	KBC	2.250	12/21/18	2.250	50,000	37	115,625.00	2.281
	YCD	KBC	2.250	12/21/18	2.250	50,000	37	115,625.00	2.281
	YCD	MUFG BK	2.330	12/21/18	2.330	50,000	38	122,972.22	2.362
	YCD	MUFG BK	2.330	12/21/18	2.330	50,000	38	122,972.22	2.362
	YCD	SWEDBANK	2.220	12/21/18	2.220	50,000	57	175,750.00	2.251
	YCD	SWEDBANK	2.220	12/21/18	2.220	50,000	57	175,750.00	2.251
	YCD	BARCLAYS	2.300	12/21/18	2.300	50,000	67	214,027.78	2.332
	YCD	BARCLAYS	2.300	12/21/18	2.300	50,000	67	214,027.78	2.332
	YCD	MUFG BK	2.310	12/21/18	2.310	50,000	92	295,166.67	2.342
	YCD	MUFG BK	2.310	12/21/18	2.310	50,000	92	295,166.67	2.342
	YCD	NORDEA AB	2.230	12/21/18	2.230	50,000	107	331,402.78	2.261
	YCD	NORDEA AB	2.230	12/21/18	2.230	50,000	107	331,402.78	2.261
12/21/18	**PURCHASES**								
	CP	COCA COLA		03/19/19	2.620	50,000			
	DN	FHLB		03/27/19	2.400	50,000			
	DN	FHLB		03/27/19	2.400	50,000			
	DN	FHLB		03/27/19	2.400	50,000			
	DN	FHLB		03/27/19	2.400	50,000			
	DN	FHLB		05/29/19	2.480	50,000			
	DN	FHLB		05/29/19	2.480	50,000			
	TR	NOTE	1.250	05/31/19	2.471	50,000			
	TR	NOTE	1.250	05/31/19	2.471	50,000			
	TR	BILL		10/10/19	2.525	50,000			
	TR	BILL		10/10/19	2.525	50,000			
	YCD	NORDEA ABP	2.790	03/29/19	2.790	50,000			
	YCD	NORDEA ABP	2.790	03/29/19	2.790	50,000			
12/24/18	**REDEMPTIONS**								
	CP	MUFG BK		12/24/18	2.330	50,000	28	90,611.11	2.367
	CP	MUFG BK		12/24/18	2.330	50,000	28	90,611.11	2.367
12/24/18	**PURCHASES**								
	CP	RABO NY		12/27/18	2.370	50,000			
	CP	RABO NY		12/27/18	2.370	50,000			
	CP	COCA COLA		06/27/19	2.800	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/24/18	**PURCHASES (Continued)**								
	DN	FHLB		04/26/19	2.420	50,000			
	DN	FHLB		04/26/19	2.420	50,000			
	DN	FHLB		05/03/19	2.460	50,000			
	DN	FHLB		05/03/19	2.460	50,000			
	DN	FHLB		05/08/19	2.460	50,000			
	DN	FHLB		05/08/19	2.460	50,000			
	DN	FHLB		05/08/19	2.460	50,000			
	TR	NOTE	1.250	05/31/19	2.458	50,000			
	TR	NOTE	1.250	05/31/19	2.458	50,000			
	TR	BILL		12/05/19	2.525	50,000			
	TR	BILL		12/05/19	2.525	50,000			
	TR	BILL		12/05/19	2.525	50,000			
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000			
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000			
	YCD	MUFG BK	2.780	03/27/19	2.780	50,000			
	YCD	MUFG BK	2.780	03/27/19	2.780	50,000			
12/26/18	**NO REDEMPTIONS**								
12/26/18	**PURCHASES**								
	CP	RABO NY		12/27/18	2.360	50,000			
	CP	RABO NY		12/27/18	2.360	50,000			
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000			
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000			
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000			
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000			
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000			
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000			
12/27/18	**REDEMPTIONS**								
	CP	RABO NY		12/27/18	2.360	50,000	1	3,277.78	2.393
	CP	RABO NY		12/27/18	2.360	50,000	1	3,277.78	2.393
	CP	RABO NY		12/27/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/27/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/27/18	2.320	50,000	9	29,000.00	2.354
	CP	RABO NY		12/27/18	2.320	50,000	9	29,000.00	2.354
	CP	RABO NY		12/27/18	2.270	50,000	10	31,527.78	2.303
	TR	BILL		12/27/18	2.050	50,000	181	515,347.22	2.100
	TR	BILL		12/27/18	2.050	50,000	181	515,347.22	2.100
	TR	BILL		12/27/18	2.050	50,000	181	515,347.22	2.100
	TR	BILL		12/27/18	2.050	50,000	181	515,347.22	2.100

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/27/18	**REDEMPTIONS (Continued)**								
	TR	BILL		12/27/18	2.056	50,000	181	516,855.56	2.106
	TR	BILL		12/27/18	2.056	50,000	181	516,855.56	2.106
	TR	BILL		12/27/18	2.056	50,000	181	516,855.56	2.106
	TR	BILL		12/27/18	2.056	50,000	181	516,855.56	2.106
	TR	BILL		12/27/18	2.056	50,000	181	516,855.56	2.106
	TR	BILL		12/27/18	2.051	50,000	182	518,447.22	2.101
	TR	BILL		12/27/18	2.051	50,000	182	518,447.22	2.101
	TR	BILL		12/27/18	2.053	50,000	182	518,826.39	2.103
	TR	BILL		12/27/18	2.053	50,000	182	518,826.39	2.103
	TR	BILL		12/27/18	2.070	50,000	182	523,250.00	2.121
	TR	BILL		12/27/18	2.070	50,000	182	523,250.00	2.121
	TR	BILL		12/27/18	2.076	50,000	182	524,766.67	2.127
	TR	BILL		12/27/18	2.076	50,000	182	524,766.67	2.127
	YCD	RABOBANK	2.340	12/27/18	2.340	50,000	153	497,250.00	2.373
12/27/18	**PURCHASES**								
	CP	RABO NY		12/31/18	2.360	50,000			
	CP	RABO NY		12/31/18	2.360	50,000			
	CP	RABO NY		12/31/18	2.360	50,000			
	CP	RABO NY		12/31/18	2.360	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	TR	BILL		06/27/19	2.430	50,000			
	YCD	MONTREAL	2.470	01/17/19	2.470	50,000			
	YCD	MONTREAL	2.470	01/17/19	2.470	50,000			
12/28/18	**NO REDEMPTIONS**								
12/28/18	**PURCHASES**								
	CP	RABO NY		12/31/18	2.370	50,000			
	CP	RABO NY		12/31/18	2.370	50,000			
	CP	RABO NY		12/31/18	2.370	50,000			
	CP	RABO NY		12/31/18	2.370	50,000			
	DN	FNMA		02/01/19	2.290	50,000			
	DN	FNMA		02/01/19	2.290	50,000			
	DN	FHLB		05/01/19	2.410	50,000			
	DN	FHLB		05/01/19	2.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/28/18	**PURCHASES (Continued)**								
	TR	BILL		06/27/19	2.385	50,000			
	TR	BILL		06/27/19	2.385	50,000			
	YCD	DNB	2.710	05/01/19	2.710	50,000			
	YCD	DNB	2.710	05/01/19	2.710	50,000			
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000			
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000			
	YCD	RB CANADA	2.840	10/01/19	2.840	50,000			
12/31/18	**REDEMPTIONS**								
	CP	RABO NY		12/31/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/31/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/31/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/31/18	2.370	50,000	3	9,875.00	2.403
	CP	RABO NY		12/31/18	2.360	50,000	4	13,111.11	2.393
	CP	RABO NY		12/31/18	2.360	50,000	4	13,111.11	2.393
	CP	RABO NY		12/31/18	2.360	50,000	4	13,111.11	2.393
	CP	RABO NY		12/31/18	2.360	50,000	4	13,111.11	2.393
12/31/18	**PURCHASES**								
	CD	BOWEST	2.750	03/29/19	2.750	50,000			
	CD	BOWEST	2.750	03/29/19	2.750	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	DN	FHLB		07/09/19	2.480	50,000			
	DN	FHLB		07/09/19	2.480	50,000			
	DN	FHLB		07/09/19	2.480	50,000			
	DN	FHLB		07/09/19	2.480	50,000			
	TR	BILL		06/27/19	2.400	50,000			
	TR	BILL		06/27/19	2.400	50,000			
	TR	BILL		06/27/19	2.400	50,000			
	TR	BILL		06/27/19	2.400	50,000			
	TR	NOTE	2.500	12/31/20	2.520	50,000			
	TR	NOTE	2.500	12/31/20	2.520	50,000			
	TR	NOTE	2.500	12/31/20	2.520	50,000			
	TR	NOTE	2.500	12/31/20	2.520	50,000			
	TR	NOTE	2.500	12/31/20	2.522	50,000			
	TR	NOTE	2.500	12/31/20	2.522	50,000			
	TR	NOTE	2.500	12/31/20	2.522	50,000			
	TR	NOTE	2.500	12/31/20	2.522	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	08/23/18	2.210	7,000,000.00	02/21/19
New Omni Bank, NA	10/18/18	2.430	9,000,000.00	04/18/19
New Omni Bank, NA	11/29/18	2.490	16,000,000.00	05/30/19
New Omni Bank, NA	12/12/18	2.500	8,000,000.00	06/12/19
BAKERSFIELD				
Kern Federal Credit Union	10/25/18	2.330	4,500,000.00	01/24/19
BREA				
American First Credit Union	09/26/18	2.240	23,000,000.00	01/04/19
American First Credit Union	09/12/18	2.300	27,000,000.00	03/13/19
Pacific Western Bank	07/25/18	2.120	40,000,000.00	01/23/19
Pacific Western Bank	08/22/18	2.190	50,000,000.00	02/20/19
Pacific Western Bank	09/12/18	2.270	40,000,000.00	03/13/19
Pacific Western Bank	10/05/18	2.380	10,000,000.00	04/05/19
Pacific Western Bank	11/15/18	2.470	50,000,000.00	05/16/19
BUENA PARK				
Uniti Bank	11/09/18	2.340	3,000,000.00	02/08/19
Uniti Bank	12/05/18	2.340	2,000,000.00	03/06/19
CERRITOS				
First Choice Bank	10/04/18	2.200	20,000,000.00	01/10/19
First Choice Bank	12/14/18	2.510	5,000,000.00	06/14/19
First Choice Bank	12/14/18	2.510	10,000,000.00	06/14/19
CHICO				
Golden Valley Bank	11/02/18	2.480	8,000,000.00	05/03/19
Tri Counties Bank	12/12/18	2.380	10,000,000.00	03/13/19
Tri Counties Bank	10/31/18	2.460	50,000,000.00	05/01/19
DIAMOND BAR				
Prospectors Federal Credit Union	12/06/18	2.540	4,000,000.00	06/06/19
DOWNEY				
Financial Partners Credit Union	10/04/18	2.250	10,000,000.00	01/10/19
EL MONTE				
Cathay Bank	11/16/18	2.360	75,000,000.00	02/15/19
Cathay Bank	08/22/18	2.190	25,000,000.00	02/20/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	07/11/18	2.110	20,000,000.00	01/09/19
SAFE Credit Union	11/30/18	2.510	5,000,000.00	05/31/19
GARDEN GROVE				
US Metro Bank	07/19/18	2.130	5,000,000.00	01/17/19
US Metro Bank	08/16/18	2.180	5,000,000.00	02/14/19
US Metro Bank	11/14/18	2.480	5,000,000.00	05/15/19
US Metro Bank	12/12/18	2.500	10,000,000.00	06/12/19
GARDENA				
Northrop Grumman Federal Credit Union	11/08/18	2.370	25,000,000.00	02/07/19
GOLETA				
Community West Bank	07/11/18	2.110	13,000,000.00	01/09/19
Community West Bank	10/18/18	2.310	13,000,000.00	01/17/19
Community West Bank	11/29/18	2.410	14,000,000.00	02/28/19
Community West Bank	11/14/18	2.500	13,000,000.00	05/15/19
HUNTINGTON BEACH				
Nuvision Federal Credit Union	11/08/18	2.380	25,000,000.00	02/07/19
IRVINE				
Banc of California, NA	07/19/18	2.190	100,000,000.00	01/17/19
Banc of California, NA	11/15/18	2.360	50,000,000.00	02/14/19
Banc of California, NA	12/06/18	2.420	50,000,000.00	03/07/19
Banc of California, NA	12/13/18	2.430	100,000,000.00	03/14/19
CommerceWest Bank	09/07/18	2.280	5,000,000.00	03/08/19
CommerceWest Bank	10/11/18	2.400	5,000,000.00	04/11/19
CommerceWest Bank	10/26/18	2.450	5,000,000.00	04/26/19
Commercial Bank of California	07/26/18	2.180	25,000,000.00	01/24/19
First Foundation Bank	10/03/18	2.220	44,000,000.00	01/04/19
First Foundation Bank	10/19/18	2.330	50,000,000.00	01/18/19
First Foundation Bank	11/29/18	2.420	47,000,000.00	02/28/19
First Foundation Bank	12/12/18	2.390	22,000,000.00	03/13/19
Pacific Enterprise Bank	08/30/18	2.260	25,000,000.00	02/28/19
Pacific Premier Bank	07/12/18	2.120	50,000,000.00	01/10/19
Pacific Premier Bank	07/20/18	2.140	50,000,000.00	01/18/19
Pacific Premier Bank	07/26/18	2.160	25,000,000.00	01/24/19
Pacific Premier Bank	11/15/18	2.470	10,000,000.00	05/16/19
Pacific Premier Bank	12/06/18	2.540	25,000,000.00	06/06/19
Pacific Premier Bank	12/13/18	2.530	50,000,000.00	06/13/19
LODI				
Farmers & Merchants Bk Cen CA	07/11/18	2.110	60,000,000.00	01/09/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Bank of Hope	10/04/18	2.220	90,000,000.00	01/10/19
Bank of Hope	07/13/18	2.130	45,000,000.00	01/11/19
Bank of Hope	11/28/18	2.390	90,000,000.00	02/27/19
Bank of Hope	12/07/18	2.420	75,000,000.00	03/08/19
Commonwealth Business Bank	07/06/18	2.100	15,000,000.00	01/04/19
Commonwealth Business Bank	11/08/18	2.340	5,000,000.00	02/07/19
CTBC Bank Corp. (USA)	07/26/18	2.160	60,000,000.00	01/24/19
Hanmi Bank	07/16/18	2.130	30,000,000.00	01/16/19
Hanmi Bank	08/02/18	2.180	30,000,000.00	01/31/19
Hanmi Bank	10/03/18	2.340	30,000,000.00	04/03/19
Hanmi Bank	11/14/18	2.480	50,000,000.00	05/15/19
Manufacturers Bank	07/13/18	2.130	50,000,000.00	01/11/19
Manufacturers Bank	10/04/18	2.380	100,000,000.00	04/04/19
Manufacturers Bank	11/08/18	2.500	35,000,000.00	05/09/19
Manufacturers Bank	12/06/18	2.540	50,000,000.00	06/06/19
Mission Valley Bank	11/07/18	2.300	10,000,000.00	02/06/19
Open Bank	10/04/18	2.200	14,000,000.00	01/10/19
Open Bank	11/07/18	2.300	10,000,000.00	02/06/19
Open Bank	12/06/18	2.390	10,000,000.00	03/07/19
Open Bank	12/12/18	2.360	10,000,000.00	03/13/19
Opus Bank	10/26/18	2.350	10,000,000.00	01/25/19
Pacific City Bank	10/04/18	2.220	30,000,000.00	01/10/19
Pacific City Bank	11/07/18	2.320	40,000,000.00	02/06/19
Pacific City Bank	12/06/18	2.390	30,000,000.00	03/07/19
Preferred Bank	07/16/18	2.130	20,000,000.00	01/16/19
MONTEREY				
1st Capital Bank	12/06/18	2.540	1,000,000.00	06/06/19
OAKLAND				
Beneficial State Bank	07/13/18	2.150	25,000,000.00	01/11/19
Beneficial State Bank	12/13/18	2.440	45,000,000.00	03/14/19
California Bank of Commerce	09/07/18	2.280	10,000,000.00	03/08/19
California Bank of Commerce	09/20/18	2.350	5,000,000.00	03/21/19
California Bank of Commerce	10/10/18	2.400	13,500,000.00	04/10/19
California Bank of Commerce	11/07/18	2.480	5,000,000.00	05/08/19
Community Bank of the Bay	11/30/18	2.510	5,000,000.00	05/31/19
Metropolitan Bank	08/23/18	2.210	1,000,000.00	02/21/19
Metropolitan Bank	09/06/18	2.250	4,000,000.00	03/07/19
PALOS VERDES ESTATES				
Malaga Bank	10/04/18	2.200	5,000,000.00	01/10/19
Malaga Bank	10/19/18	2.290	46,000,000.00	01/18/19
Malaga Bank	10/26/18	2.320	9,000,000.00	01/25/19
Malaga Bank	11/01/18	2.320	10,000,000.00	01/31/19
Malaga Bank	12/12/18	2.360	20,000,000.00	03/13/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	09/19/18	2.170	10,000,000.00	01/04/19
American Plus Bank, NA	10/10/18	2.200	3,000,000.00	01/09/19
American Plus Bank, NA	10/12/18	2.250	20,000,000.00	01/11/19
American Plus Bank, NA	10/25/18	2.310	3,000,000.00	01/24/19
American Plus Bank, NA	11/15/18	2.330	4,240,000.00	02/15/19
American Plus Bank, NA	11/28/18	2.370	1,500,000.00	03/01/19
East West Bank	08/03/18	2.180	75,000,000.00	02/01/19
East West Bank	10/11/18	2.380	50,000,000.00	04/11/19
East West Bank	10/17/18	2.430	175,000,000.00	04/17/19
EverTrust Bank	08/31/18	2.220	20,000,000.00	03/01/19
EverTrust Bank	09/19/18	2.290	30,000,000.00	03/20/19
Wescom Central Credit Union	10/05/18	2.230	25,000,000.00	01/04/19
Wescom Central Credit Union	10/24/18	2.320	50,000,000.00	01/23/19
Wescom Central Credit Union	11/15/18	2.360	50,000,000.00	02/14/19
Wescom Central Credit Union	12/13/18	2.430	50,000,000.00	03/14/19
PORTERVILLE				
Bank of the Sierra	10/10/18	2.220	20,000,000.00	01/09/19
Bank of the Sierra	10/19/18	2.310	20,000,000.00	01/18/19
Bank of the Sierra	11/01/18	2.340	20,000,000.00	02/01/19
Bank of the Sierra	11/16/18	2.380	20,000,000.00	02/15/19
Bank of the Sierra	12/05/18	2.360	20,000,000.00	03/06/19
Bank of the Sierra	12/13/18	2.420	20,000,000.00	03/14/19
RANCHO CORDOVA				
American River Bank	08/15/18	2.220	3,000,000.00	02/13/19
American River Bank	10/17/18	2.460	2,500,000.00	04/17/19
American River Bank	11/01/18	2.480	2,500,000.00	05/02/19
American River Bank	11/15/18	2.500	6,500,000.00	05/16/19
American River Bank	12/06/18	2.550	7,500,000.00	06/06/19
American River Bank	12/13/18	2.540	7,000,000.00	06/13/19
REDDING				
Cornerstone Community Bank	08/17/18	2.220	1,500,000.00	02/15/19
Cornerstone Community Bank	08/29/18	2.220	7,000,000.00	02/15/19
Cornerstone Community Bank	10/24/18	2.440	9,000,000.00	04/24/19
REDWOOD CITY				
Provident Credit Union	07/12/18	2.140	20,000,000.00	01/10/19
Provident Credit Union	07/19/18	2.170	40,000,000.00	01/17/19
Provident Credit Union	12/07/18	2.400	20,000,000.00	03/08/19
Provident Credit Union	12/12/18	2.360	20,000,000.00	03/13/19
Provident Credit Union	10/24/18	2.460	40,000,000.00	04/24/19
Provident Credit Union	11/14/18	2.500	20,000,000.00	05/15/19
Provident Credit Union	11/29/18	2.490	20,000,000.00	05/30/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	10/10/18	2.230	20,000,000.00	01/09/19
Mechanics Bank	10/18/18	2.320	20,000,000.00	01/17/19
Mechanics Bank	11/08/18	2.370	20,000,000.00	02/07/19
Mechanics Bank	12/06/18	2.420	20,000,000.00	03/07/19
RIVERSIDE				
Provident Savings Bank	07/13/18	2.140	5,000,000.00	01/11/19
Provident Savings Bank	10/10/18	2.410	5,000,000.00	04/10/19
ROCKLIN				
Five Star Bank	11/29/18	2.490	25,000,000.00	05/30/19
Five Star Bank	12/12/18	2.500	18,000,000.00	06/12/19
Five Star Bank	12/13/18	2.510	7,000,000.00	06/12/19
ROSEMEAD				
Pacific Alliance Bank	10/10/18	2.200	4,000,000.00	01/09/19
SACRAMENTO				
Merchants National Bank of Sacramento	10/31/18	2.290	4,000,000.00	01/16/19
Merchants National Bank of Sacramento	11/28/18	2.310	6,000,000.00	01/30/19
River City Bank	07/20/18	2.160	15,000,000.00	01/18/19
River City Bank	11/16/18	2.380	35,000,000.00	02/15/19
River City Bank	09/12/18	2.290	25,000,000.00	03/13/19
Schools Financial Credit Union	11/28/18	2.370	30,000,000.00	02/27/19
SAN DIEGO				
Axos Bank	10/24/18	2.290	25,000,000.00	01/23/19
Axos Bank	12/05/18	2.340	25,000,000.00	03/06/19
Axos Bank	12/12/18	2.360	25,000,000.00	03/13/19
Axos Bank	12/12/18	2.360	50,000,000.00	03/13/19
Bank of Southern California	10/24/18	2.440	14,500,000.00	04/24/19
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
California Coast Credit Union	11/28/18	2.510	25,000,000.00	05/29/19
California Coast Credit Union	12/05/18	2.500	25,000,000.00	06/05/19
Mission Federal Credit Union	10/12/18	2.230	10,000,000.00	01/11/19
Mission Federal Credit Union	10/31/18	2.280	10,000,000.00	01/30/19
SAN FRANCISCO				
Bank of San Francisco	12/14/18	2.510	5,000,000.00	06/14/19
Beacon Business Bank	10/19/18	2.290	2,000,000.00	01/18/19
Beacon Business Bank	12/14/18	2.440	3,000,000.00	03/15/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
Mission National Bank	07/26/18	2.180	5,000,000.00	01/24/19
Mission National Bank	10/03/18	2.340	15,000,000.00	04/03/19
Mission National Bank	12/12/18	2.520	3,500,000.00	06/12/19
Presidio Bank	10/31/18	2.440	10,000,000.00	05/01/19
SAN JOSE				
Meriwest Credit Union	10/18/18	2.460	55,000,000.00	04/18/19
Technology Credit Union	11/29/18	2.490	50,000,000.00	05/30/19
Technology Credit Union	12/06/18	2.520	50,000,000.00	06/06/19
SANTA CLARITA				
Bank of Santa Clarita	07/06/18	2.120	15,000,000.00	01/04/19
Bank of Santa Clarita	11/09/18	2.490	5,000,000.00	05/10/19
SANTA ROSA				
Poppy Bank	08/23/18	2.210	30,000,000.00	02/21/19
Poppy Bank	12/05/18	2.500	50,000,000.00	06/05/19
Poppy Bank	12/12/18	2.500	72,000,000.00	06/12/19
Summit State Bank	10/12/18	2.270	14,000,000.00	01/11/19
Summit State Bank	10/19/18	2.310	7,500,000.00	01/18/19
Summit State Bank	10/31/18	2.320	8,000,000.00	01/30/19
Summit State Bank	11/30/18	2.400	12,000,000.00	03/01/19
Summit State Bank	12/14/18	2.430	7,000,000.00	03/15/19
VACAVILLE				
Travis Credit Union	09/14/18	2.290	50,000,000.00	03/15/19
Travis Credit Union	10/26/18	2.430	25,000,000.00	04/26/19
Travis Credit Union	11/09/18	2.470	25,000,000.00	05/10/19
Travis Credit Union	11/16/18	2.480	50,000,000.00	05/17/19
WATSONVILLE				
Santa Cruz County Bank	10/12/18	2.250	10,000,000.00	01/11/19
Santa Cruz County Bank	11/15/18	2.330	10,000,000.00	02/14/19
WEST SACRAMENTO				
Suncrest Bank	12/12/18	2.520	1,000,000.00	06/12/19
TOTAL TIME DEPOSITS DECEMBER 2018			**4,647,740,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2018
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 221,659	$ 3,428,619
2	221,659	3,428,619
3	300,896	3,065,787
4	349,925	3,242,206
5	342,411	3,682,872
6	30,822	3,309,574
7	492,388	3,981,280
8	492,388	3,981,280
9	492,388	3,981,280
10	298,827	3,676,868
11	167,652	2,605,346
12	288,918	4,155,383
13	319,714	2,667,470
14	348,263	3,086,143
15	348,263	3,086,143
16	348,263	3,093,368
17	420,983	2,698,451
18	320,624	2,105,720
19	372,129	2,499,787
20	328,707	2,109,682
21	236,098	2,137,902
22	236,098	2,137,902
23	236,098	2,137,902
24	181,652	2,003,853
25	181,652	2,003,853
26	1,108,864	2,234,820
27	544,634	2,524,478
28	656,886	2,524,849
29	656,886	2,524,849
30	656,886	2,524,849
31	490,427	2,230,833

AVERAGE DOLLAR DAYS $377,195 a/

a/ The prescribed bank balance for December was $362,551. This consisted of $241,558 in compensating balances for services, balances for uncollected funds of $127,993 and a deduction of $7,000 for December 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 December 12, 2018, has determined and designated the amount of money available for deposit and investment as of December 6, 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: 241,600,000

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)	12/10/2018	12/14/2018	$ 1,942,100,000	$ (2,820,100,000)	$ 4,762,200,000	$ 1,942,100,000
(2)	12/17/2018	12/21/2018	$ 2,155,000,000	$ (665,100,000)	$ 4,762,200,000	$ 4,097,100,000
(3)	12/24/2018	12/28/2018	$ 1,248,900,000	$ 583,800,000	$ 4,762,200,000	$ 5,346,000,000
(4)	12/31/2018	1/4/2019	$ 3,501,100,000	$ 4,084,900,000	$ 4,762,200,000	$ 8,847,100,000
(5)	1/7/2019	1/11/2019	$ (498,000,000)	$ 3,586,900,000	$ 4,762,200,000	$ 8,349,100,000
(6)	1/14/2019	1/18/2019	$ 4,276,700,000	$ 7,863,600,000	$ 4,762,200,000	$ 12,625,800,000
(7)	1/21/2019	1/25/2019	$ (1,275,200,000)	$ 6,588,400,000	$ 4,762,200,000	$ 11,350,600,000
(8)	1/28/2019	2/1/2019	$ (660,800,000)	$ 5,927,600,000	$ 4,762,200,000	$ 10,689,800,000
(9)	2/4/2019	2/8/2019	$ (472,200,000)	$ 5,455,400,000	$ 4,762,200,000	$ 10,217,600,000
(10)	2/11/2019	2/15/2019	$ (810,900,000)	$ 4,644,500,000	$ 4,762,200,000	$ 9,406,700,000
(11)	2/18/2019	2/22/2019	$ 1,220,700,000	$ 5,865,200,000	$ 4,762,200,000	$ 10,627,400,000

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 241,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: December 12, 2018
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 01/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
02/01/19	FEDERAL HOME LOAN BK	109792	FHLB 3.20 (CALLABLE)	3.200	02/01/24	100.000	$25,000,000.00	$25,000,000.00	0.00
02/05/19	FEDERAL HOME LOAN BK	109805	FHLB 3.15 (CALLABLE)	3.150	02/05/24	100.000	$25,000,000.00	$25,000,000.00	0.00
02/08/19	FEDERAL HOME LOAN MTG	109806	FHLMC 3.25 (CALLABLE)	3.250	02/08/24	100.000	$25,000,000.00	$25,000,000.00	0.00
02/07/19	FEDERAL HOME LOAN MTG	109821	FHLMC 3.20 (CALLABLE)	3.200	02/07/24	100.000	$25,000,000.00	$25,000,000.00	0.00
02/14/19	FEDERAL HOME LOAN MTG	109846	FHLMC 3.00 (CALLABLE)	3.000	02/14/24	100.000	$25,000,000.00	$25,000,000.00	0.00
02/01/19	SHEFFIELD RECEIVABLES COR	109908	SHEFFIELD RECEIVABLES CORP CP	2.480	03/14/19	99.718	$50,000,000.00	$49,858,777.78	0.00
						PSI Non-Trading Total	**$175,000,000.00**	**$174,858,777.78**	**$0.00**
						Totals	**$175,000,000.00**	**$174,858,777.78**	**0.00**