COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

Kenneth Hahn Hall of Administration
500 West Temple Street, Room 437, Los Angeles, California 90012
Telephone: (213) 974-2101 Fax: (213) 626-1812
ttc.lacounty.gov and lacountypropertytax.com

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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

March 29, 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 FEBRUARY 2019**

The Report of Investments for the month of February 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 February 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:

https://ttc.lacounty.gov/monthly-reports/

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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 28, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 02/28/19		
At Cost	$ 30,639,016,962	$ 173,462,756
At Market	$ 30,391,213,405	$ 168,626,681
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.69%	14.41%
United States Government and Agency Obligations	67.64%	59.25%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.25%	0.00%
Municipal Obligations	0.11%	2.18%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	24.16%
1-60 days	38.37%	0.00%
61 days-1 year	10.32%	58.80%
Over 1 year	51.31%	41.20%
Weighted Average Days to Maturity	555	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 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 February 28, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	25.25%
Corporate and Deposit Notes	A-1+	P-1	F1	0.21%
	AA-	Aa3	A+	0.10%
Los Angeles County Securities	AA+	Aa1	AA	0.11%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.36%
	AA-	Aa3	AA-	0.33%
U.S. Agency Securities	AA+	Aaa	AAA	63.59%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.49%
U.S. Treasury Bills	AA+	Aaa	AAA	3.56%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	24.16%
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+	14.41%
U.S. Agency Securities	AA+	Aaa	AAA	39.01%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bills	AA+	Aaa	AAA	20.24%
				100.00%

POOLED SURPLUS EARNINGS REPORT
FEBRUARY 28, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 02/28/19	$ 30,639,016,962
Market Value at 02/28/19	$ 30,391,213,405
Average Daily Balance	$ 30,276,530,855
Gains and Losses:	
For the Month	$ 38,240
For the Past 12 Months	$ 50,551
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 53,630,470
Earnings for the Past 12 Months	$ 599,981,916
Earnings Rate for the Month	2.30%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 28, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	39,606,907.81	
Bank of the West - Concentration	$	101,965,863.64	(A)
Citibank - Concentration	$	(23,112.09)	
JP Morgan Chase - Concentration	$	101,036,909.12	(B)
Union Bank- Concentration	$	827,075.67	
Wells Fargo - Concentration	$	3,877,126.20	
Total Ledger Balance for all Banks	$	247,290,770.35	

(A) $102 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 FEBRUARY 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 February 2019

Total Deposits	$ 4,226,313,702.23
Total Disbursements	$ 4,790,649,269.81
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2019	1.53

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 8,374,694,000.00	$ 5,300,900,000.00	$ 4,956,300,000.00	$ 8,719,294,000.00
April	$ 3,396,552,000.00	$ 8,441,300,000.00	$ 5,886,100,000.00	$ 14,671,046,000.00
May	$ 765,554,000.00	$ 3,188,100,000.00	$ 5,767,800,000.00	$ 12,856,900,000.00
June	$ 404,750,000.00	$ 3,730,000,000.00	$ 5,766,300,000.00	$ 11,225,350,000.00
July	$ -	$ 3,344,200,000.00	$ 6,851,900,000.00	$ 7,717,650,000.00
August	$ 125,000,000.00	$ 3,198,500,000.00	$ 4,662,900,000.00	$ 6,378,250,000.00

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 February 2019, the Treasurer placed $101.56 million in the Bank of the West Money Market Plus Account and $107.92 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $101.56 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 FEBRUARY 2019
COMPLIANCE REPORT

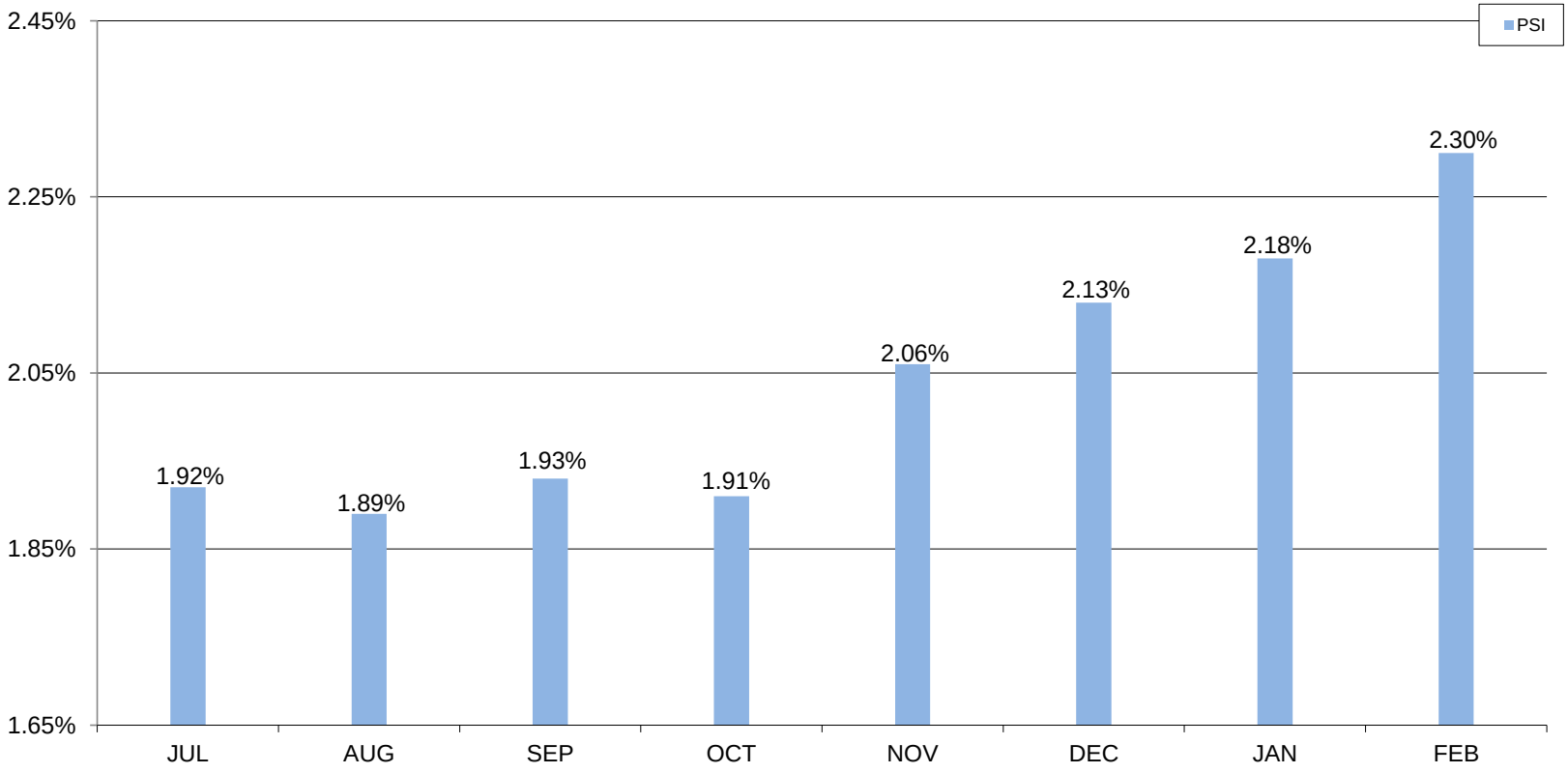
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 02/28/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
2/1/2019	$ 31,146,861,693.36	$ 173,393,392.27
2/2/2019	31,146,861,693.36	173,393,392.27
2/3/2019	31,146,861,693.36	173,393,392.27
2/4/2019	31,058,797,044.54	173,393,392.27
2/5/2019	30,860,415,303.58	173,393,392.27
2/6/2019	30,729,273,111.18	173,393,392.27
2/7/2019	30,575,082,435.28	173,393,392.27
2/8/2019	30,379,179,212.19	173,393,392.27
2/9/2019	30,379,179,212.19	173,393,392.27
2/10/2019	30,379,179,212.19	173,393,392.27
2/11/2019	30,403,688,962.52	173,393,392.27
2/12/2019	30,412,896,841.59	173,393,392.27
2/13/2019	30,410,505,353.59	173,393,392.27
2/14/2019	30,292,131,530.82	173,393,392.27
2/15/2019	30,021,276,612.67	173,393,392.27
2/16/2019	30,021,276,612.67	173,393,392.27
2/17/2019	30,021,276,612.67	173,393,392.27
2/18/2019	30,021,276,612.67	173,393,392.27
2/19/2019	29,869,521,421.17	173,393,392.27
2/20/2019	29,712,884,273.66	173,393,392.27
2/21/2019	29,695,770,332.32	173,393,392.27
2/22/2019	29,631,389,858.75	173,393,392.27
2/23/2019	29,631,389,858.75	173,393,392.27
2/24/2019	29,631,389,858.75	173,393,392.27
2/25/2019	29,663,119,112.48	173,393,392.27
2/26/2019	29,681,428,786.71	173,393,392.27
2/27/2019	30,180,933,723.99	173,393,392.27
2/28/2019	30,639,016,961.61	173,462,756.02
	$ 30,276,530,854.95	**$ 173,395,869.55**

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 02/28/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$33,685,757	$205,193
Gains (Losses) on Sales of Non-Trading Securities.	38,240	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	19,906,473	69,364
Prior Accrual Adjustment	-	-
Total Revenues	$53,630,470	$274,557
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,961
	-	$4,961
NET INCOME	$53,630,470	$269,596

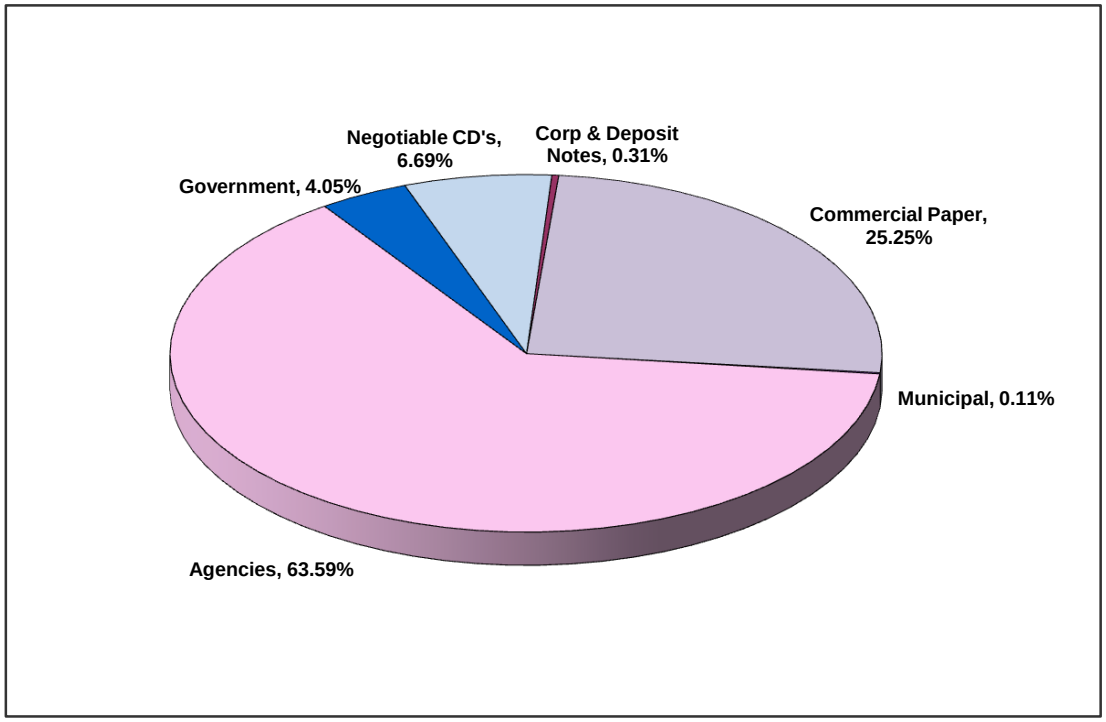
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of February 28, 2019
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.04%	
Los Angeles County and Related Entities	41.31%	
Consolidated Sanitation Districts		3.03%
Metropolitan Transportation Authority		1.17%
Miscellaneous Agencies Pooled Investments		1.38%
South Coast Air Quality Management District		2.61%
Miscellaneous		0.02%
Subtotal	91.35%	8.21%
County Bond Proceeds and Repayment Funds		0.44%
Grand Total	91.35%	8.65%

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



	In Thousands
Negotiable CD's	2,050,002
Corp & Deposit Notes	94,358
Bankers Acceptance	-
Commercial Paper	7,737,862
Municipal	35,000
Agencies	19,481,864
Other	-
Government	1,239,931
Total	$ 30,639,017

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: February 1, 2019 to February 28, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	109928	FFCB 3.00 (CALLABLE	02/07/19	02/07/24	3.00	25,000,000.00	24,968,750.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	109948	FFCB 2.87 (CALLABLE	02/13/19	02/13/23	2.87	20,000,000.00	20,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109949	FFCB 2.87 (CALLABLE	02/13/19	02/13/23	2.87	20,000,000.00	20,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109966	FFCB 2.80 (CALLABLE	02/15/19	08/15/22	2.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	109967	FFCB 2.80 (CALLABLE	02/15/19	08/15/22	2.80	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	109968	FFCB 3.00 (CALLABLE	02/15/19	02/07/24	3.00	12,330,000.00	12,320,875.80	8,220.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	109990	FFCB 3.05 (CALLABLE	02/13/19	05/08/23	3.05	20,000,000.00	20,000,000.00	8,472.22	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	109992	FFCB 2.80 (CALLABLE	02/15/19	08/15/22	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110003	FFCB 2.92 (CALLABLE	02/20/19	02/20/24	2.92	20,000,000.00	19,990,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FFCB TOTAL					**242,330,000.00**	**242,279,625.80**	**16,692.22**		
NTRD	109792	FHLB 3.20 (CALLABLE	02/01/19	02/01/24	3.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	109805	FHLB 3.15 (CALLABLE	02/05/19	02/05/24	3.15	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
	FHLB TOTAL					**50,000,000.00**	**50,000,000.00**	**0.00**		
NTRD	109929	FHLB D-N	02/05/19	03/15/19	2.38	50,000,000.00	49,874,388.89	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	109981	FHLB D-N	02/12/19	03/19/19	2.38	50,000,000.00	49,884,548.61	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110013	FHLB D-N	02/15/19	03/26/19	2.40	50,000,000.00	49,870,270.83	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110014	FHLB D-N	02/15/19	03/26/19	2.40	50,000,000.00	49,870,270.83	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110015	FHLB D-N	02/15/19	03/12/19	2.39	32,387,000.00	32,333,246.58	0.00	CITIBANK	MFR SEC- INC
NTRD	110030	FHLB D-N	02/20/19	04/15/19	2.41	50,000,000.00	49,819,625.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	110061	FHLB D-N	02/25/19	04/18/19	2.41	50,000,000.00	49,825,944.44	0.00	CITIBANK	THE WILLIAMS CAPITAL CORP.. L.P.
NTRD	110067	FHLB D-N	02/25/19	04/18/19	2.41	50,000,000.00	49,825,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110086	FHLB D-N	02/27/19	03/22/19	2.34	50,000,000.00	49,925,250.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110087	FHLB D-N	02/27/19	03/22/19	2.34	50,000,000.00	49,925,250.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110088	FHLB D-N	02/27/19	04/30/19	2.41	50,000,000.00	49,792,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	110089	FHLB D-N	02/27/19	04/30/19	2.41	50,000,000.00	49,792,472.22	0.00	CITIBANK	MFR SEC- INC
NTRD	110100	FHLB D-N	02/28/19	04/01/19	2.38	50,000,000.00	49,894,444.44	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110101	FHLB D-N	02/28/19	04/01/19	2.38	50,000,000.00	49,894,444.44	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLB DISC TOTAL					**682,387,000.00**	**680,528,572.94**	**0.00**		
NTRD	109806	FHLMC 3.25 (CALLABL	02/08/19	02/08/24	3.25	25,000,000.00	25,000,000.00	0.00	CITIBANK	BB&T CAP MKTS
NTRD	109821	FHLMC 3.20 (CALLABL	02/07/19	02/07/24	3.20	25,000,000.00	25,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109846	FHLMC 3.00 (CALLABL	02/14/19	02/14/24	3.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110046	FHLMC 2.875 (CALLAB	02/28/19	02/28/24	2.88	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110047	FHLMC 2.94 (CALLABL	02/28/19	02/28/24	2.94	25,000,000.00	25,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110048	FHLMC 2.95 (CALLABL	02/28/19	02/28/24	2.95	25,000,000.00	25,000,000.00	0.00	CITIBANK	DREXEL HAMILTON LLC
NTRD	110058	FHLMC 2.95 (CALLABL	02/28/19	02/28/24	2.95	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110059	FHLMC 2.95 (CALLABL	02/28/19	02/28/24	2.95	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

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	FHLMC TOTAL					**200,000,000.00**	**200,000,000.00**	**0.00**		
NTRD	109908	SHEFFIELD RECEIVABL	02/01/19	03/14/19	2.48	50,000,000.00	49,858,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109909	COCA COLA CO CP	02/01/19	04/30/19	2.45	40,000,000.00	39,760,444.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109910	CHEVRON CORP CP	02/01/19	03/29/19	2.42	20,000,000.00	19,924,711.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109911	SHEFFIELD RECEIVABL	02/01/19	04/03/19	2.51	50,000,000.00	49,787,347.22	0.00	CITIBANK	MFR SEC- INC
NTRD	109912	TORONTO DOMINION BA	02/01/19	03/08/19	2.40	50,000,000.00	49,883,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109913	EMERSON ELECTRIC CO	02/01/19	02/28/19	2.40	19,202,000.00	19,167,436.40	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109916	ATLANTIC ASSET SEC	02/04/19	03/07/19	2.45	50,000,000.00	49,894,513.89	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	109918	PRIVATE EXPORT FUND	02/04/19	03/08/19	2.43	30,000,000.00	29,935,200.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109919	AUTOBAHN FUNDING CO	02/04/19	02/20/19	2.44	50,000,000.00	49,945,777.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109920	ATLANTIC ASSET SEC	02/04/19	03/08/19	2.45	50,000,000.00	49,891,111.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109921	THUNDER BAY FUNDING	02/04/19	04/01/19	2.48	30,621,000.00	30,502,870.99	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109922	MONT BLANC CAPITAL	02/04/19	02/25/19	2.46	37,335,000.00	37,281,424.28	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109923	LA FAYETTE ASSET SE	02/04/19	05/08/19	2.60	28,946,000.00	28,751,579.37	0.00	CITIBANK	MFR SEC- INC
NTRD	109926	ATLANTIC ASSET SEC	02/05/19	03/07/19	2.45	50,000,000.00	49,897,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109927	THUNDER BAY FUNDING	02/05/19	03/08/19	2.44	40,000,000.00	39,915,955.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109930	THUNDER BAY FUNDING	02/05/19	04/01/19	2.48	50,000,000.00	49,810,555.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109931	THUNDER BAY FUNDING	02/05/19	04/01/19	2.48	16,759,000.00	16,695,502.01	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109932	ATLANTIC ASSET SEC	02/05/19	03/07/19	2.44	25,000,000.00	24,949,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109933	AUTOBAHN FUNDING CO	02/05/19	03/15/19	2.48	35,000,000.00	34,908,377.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109934	ATLANTIC ASSET SEC	02/05/19	03/14/19	2.45	50,000,000.00	49,874,097.22	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109935	ATLANTIC ASSET SEC	02/05/19	03/08/19	2.45	25,000,000.00	24,947,256.94	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109936	EXXON MOBIL CORP CP	02/05/19	03/21/19	2.41	50,000,000.00	49,852,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109937	LA FAYETTE ASSET SE	02/05/19	03/05/19	2.42	50,000,000.00	49,905,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	109938	CREDIT AGRICOLE CIB	02/05/19	03/11/19	2.37	37,153,000.00	37,069,839.20	0.00	CITIBANK	MFR SEC- INC
NTRD	109939	SHEFFIELD RECEIVABL	02/07/19	03/12/19	2.45	50,000,000.00	49,887,708.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109940	REGENCY MARKETS NO.	02/06/19	03/06/19	2.49	50,000,000.00	49,903,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109941	CREDIT AGRICOLE CIB	02/06/19	02/07/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109942	CREDIT AGRICOLE CIB	02/06/19	02/07/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109943	CREDIT AGRICOLE CIB	02/06/19	02/07/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109944	EMERSON ELECTRIC CO	02/06/19	03/06/19	2.41	17,500,000.00	17,467,197.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109945	EMERSON ELECTRIC CO	02/06/19	03/05/19	2.42	21,000,000.00	20,961,885.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109946	SHEFFIELD RECEIVABL	02/06/19	05/06/19	2.60	9,049,000.00	8,990,835.04	0.00	CITIBANK	MFR SEC- INC
NTRD	109947	REGENCY MARKETS NO.	02/07/19	03/07/19	2.48	50,000,000.00	49,903,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	109950	SHEFFIELD RECEIVABL	02/07/19	03/12/19	2.44	25,000,000.00	24,944,083.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109951	ATLANTIC ASSET SEC	02/07/19	03/13/19	2.45	25,000,000.00	24,942,152.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	109952	AUTOBAHN FUNDING CO	02/07/19	03/18/19	2.48	25,000,000.00	24,932,833.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	109953	AUTOBAHN FUNDING CO	02/07/19	03/19/19	2.47	25,000,000.00	24,931,388.89	0.00	CITIBANK	LOOP CAP MKTS LLC

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NTRD	109954	LA FAYETTE ASSET SE	02/07/19	03/26/19	2.43	25.000.000.00	24.920.687.50	0.00	CITIBANK	MFR SEC- INC
NTRD	109955	CHEVRON CORP CP	02/07/19	03/25/19	2.42	50,000,000.00	49,845,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109956	CIESCO LLC CP	02/07/19	05/15/19	2.52	15,000,000.00	14,898,150.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109957	ATLANTIC ASSET SEC	02/07/19	03/25/19	2.45	30.000.000.00	29.906.083.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109958	LA FAYETTE ASSET SE	02/07/19	03/27/19	2.45	16,607,000.00	16,552,750.47	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109959	ATLANTIC ASSET SEC	02/08/19	03/13/19	2.46	50,000,000.00	49,887,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109960	LA FAYETTE ASSET SE	02/08/19	03/25/19	2.44	25,000,000.00	24,923,750.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109961	UNILEVER CAPITAL CO	02/08/19	03/26/19	2.43	27,000,000.00	26,916,165.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109962	REGENCY MARKETS NO.	02/08/19	03/08/19	2.50	25,000,000.00	24,951,388.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109963	ATLANTIC ASSET SEC	02/08/19	03/15/19	2.44	20,000,000.00	19,952,555.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109964	SHEFFIELD RECEIVABL	02/08/19	03/20/19	2.45	40.000.000.00	39.891.111.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109965	LA FAYETTE ASSET SE	02/08/19	04/04/19	2.49	23,642,000.00	23,552,061.89	0.00	CITIBANK	MFR SEC- INC
NTRD	109969	ATLANTIC ASSET SEC	02/11/19	03/15/19	2.45	20,000,000.00	19,956,444.44	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109970	THUNDER BAY FUNDING	02/11/19	03/18/19	2.42	26,000,000.00	25,938,827.78	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109971	AUTOBAHN FUNDING CO	02/11/19	03/15/19	2.49	50.000.000.00	49.889.333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109972	OLD LINE FUNDING LL	02/11/19	04/01/19	2.46	30,000,000.00	29,899,550.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109973	ATLANTIC ASSET SEC	02/11/19	03/18/19	2.44	50,000,000.00	49,881,388.89	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109974	TORONTO DOMINION BA	02/11/19	03/12/19	2.41	50.000.000.00	49.902.930.56	0.00	CITIBANK	MFR SEC- INC
NTRD	109975	OLD LINE FUNDING LL	02/11/19	03/29/19	2.45	30,000,000.00	29,906,083.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109976	ATLANTIC ASSET SEC	02/11/19	03/20/19	2.44	25,000,000.00	24,937,305.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	109977	TORONTO DOMINION BA	02/11/19	03/15/19	2.41	35,528,000.00	35,451,891.13	0.00	CITIBANK	MFR SEC- INC
NTRD	109978	SHEFFIELD RECEIVABL	02/12/19	03/20/19	2.45	50.000.000.00	49.877.500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109979	THUNDER BAY FUNDING	02/12/19	03/21/19	2.43	30,000,000.00	29,925,075.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109980	LA FAYETTE ASSET SE	02/12/19	03/29/19	2.46	25,000,000.00	24,923,125.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109982	LA FAYETTE ASSET SE	02/12/19	03/28/19	2.46	25.000.000.00	24.924.833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109983	OLD LINE FUNDING LL	02/12/19	03/25/19	2.44	25,000,000.00	24,930,527.78	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109984	THUNDER BAY FUNDING	02/12/19	03/25/19	2.43	50,000,000.00	49,861,625.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109985	THUNDER BAY FUNDING	02/12/19	03/25/19	2.43	2,000,000.00	1,994,465.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	109986	MONT BLANC CAPITAL	02/12/19	05/13/19	2.59	30.000.000.00	29.805.750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109987	NATIXIS NY BRANCH C	02/12/19	03/15/19	2.40	50,000,000.00	49,896,666.67	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	109988	ATLANTIC ASSET SEC	02/12/19	03/14/19	2.44	25,002,000.00	24,951,162.60	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109989	SHEFFIELD RECEIVABL	02/12/19	05/14/19	2.56	18,721,000.00	18,599,854.33	0.00	CITIBANK	MFR SEC- INC
NTRD	109991	THUNDER BAY FUNDING	02/13/19	03/25/19	2.43	30,000,000.00	29,919,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	109993	AUTOBAHN FUNDING CO	02/13/19	03/20/19	2.47	25,000,000.00	24,939,965.28	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	109994	MONT BLANC CAPITAL	02/13/19	03/15/19	2.49	23,692,000.00	23,642,839.10	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	109995	MONT BLANC CAPITAL	02/13/19	04/12/19	2.54	17.144.000.00	17.073.842.94	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	109996	EXXON MOBIL CORP CP	02/13/19	03/19/19	2.42	50,000,000.00	49,885,722.22	0.00	CITIBANK	MFR SEC- INC
NTRD	109997	NATIXIS NY BRANCH C	02/13/19	03/21/19	2.40	50,000,000.00	49,880,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	109998	CREDIT AGRICOLE CIB	02/13/19	02/14/19	2.37	44,823,000.00	44,820,049.15	0.00	CITIBANK	RBC CAP MKTS LLC

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NTRD	110001	REGENCY MARKETS NO.	02/15/19	03/14/19	2.50	50.000.000.00	49.906.250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110002	REGENCY MARKETS NO.	02/15/19	03/14/19	2.50	27,904,000.00	27,851,680.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110004	AUTOBAHN FUNDING CO	02/14/19	03/20/19	2.48	25,000,000.00	24,941,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110005	TORONTO DOMINION BA	02/14/19	03/20/19	2.43	50.000.000.00	49.885.250.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110006	SHEFFIELD RECEIVABL	02/14/19	04/15/19	2.54	25,000,000.00	24,894,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110007	CRC FUNDING LLC CP	02/14/19	04/25/19	2.50	16,570,000.00	16,489,451.39	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110009	ATLANTIC ASSET SEC	02/15/19	03/15/19	2.44	25,000,000.00	24,952,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110010	THUNDER BAY FUNDING	02/15/19	03/15/19	2.44	16,200,000.00	16,169,256.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110011	JUPITER SEC COMPANY	02/19/19	04/15/19	2.51	50,000,000.00	49,808,263.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110012	JUPITER SEC COMPANY	02/19/19	04/15/19	2.51	3,000,000.00	2,988,495.83	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110016	REGENCY MARKETS NO.	02/15/19	03/15/19	2.49	43.025.000.00	42.941.674.92	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110017	REGENCY MARKETS NO.	02/15/19	03/15/19	2.50	40,129,000.00	40,050,971.39	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110018	MONT BLANC CAPITAL	02/15/19	03/15/19	2.49	32,748,000.00	32,684,578.04	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110019	SHEFFIELD RECEIVABL	02/15/19	04/16/19	2.52	50,000,000.00	49,790,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110022	JUPITER SEC COMPANY	02/19/19	03/18/19	2.46	50.000.000.00	49.907.750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110023	TORONTO DOMINION BA	02/19/19	03/18/19	2.46	50,000,000.00	49,907,750.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110024	AUTOBAHN FUNDING CO	02/19/19	03/06/19	2.41	50,000,000.00	49,949,791.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110025	EXXON MOBIL CORP CP	02/19/19	03/29/19	2.42	50.000.000.00	49.872.277.78	0.00	CITIBANK	MFR SEC- INC
NTRD	110026	REGENCY MARKETS NO.	02/19/19	03/19/19	2.50	50,000,000.00	49,902,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110027	TORONTO DOMINION BA	02/19/19	03/21/19	2.43	30,898,000.00	30,835,431.55	0.00	CITIBANK	MFR SEC- INC
NTRD	110029	LA FAYETTE ASSET SE	02/20/19	04/01/19	2.45	22,000,000.00	21,940,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110031	AUTOBAHN FUNDING CO	02/20/19	03/13/19	2.41	50.000.000.00	49.929.708.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110032	UNILEVER CAPITAL CO	02/20/19	04/16/19	2.48	50,000,000.00	49,810,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110033	EXXON MOBIL CORP CP	02/20/19	04/01/19	2.42	50,000,000.00	49,865,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110034	ATLANTIC ASSET SEC	02/20/19	04/05/19	2.45	50.000.000.00	49.850.277.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110035	CHEVRON CORP CP	02/20/19	04/04/19	2.43	30,000,000.00	29,912,925.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110036	CHEVRON CORP CP	02/20/19	04/08/19	2.45	50,000,000.00	49,840,069.44	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110037	ATLANTIC ASSET SEC	02/20/19	03/20/19	2.47	15,276,000.00	15,246,653.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110038	THUNDER BAY FUNDING	02/21/19	04/10/19	2.48	50.000.000.00	49.834.666.67	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110039	ATLANTIC ASSET SEC	02/22/19	03/22/19	2.45	50,000,000.00	49,904,722.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110040	AUTOBAHN FUNDING CO	02/21/19	04/01/19	2.44	50,000,000.00	49,867,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110041	EXXON MOBIL CORP CP	02/21/19	04/02/19	2.43	50,000,000.00	49,865,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110042	MONT BLANC CAPITAL	02/21/19	05/03/19	2.54	45,565,000.00	45,336,744.66	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110043	ATLANTIC ASSET SEC	02/21/19	04/04/19	2.48	15,852,000.00	15,806,134.88	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110050	LA FAYETTE ASSET SE	02/22/19	03/15/19	2.44	25,000,000.00	24,964,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110051	ATLANTIC ASSET SEC	02/22/19	04/10/19	2.49	25.000.000.00	24.918.729.17	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110052	ATLANTIC ASSET SEC	02/22/19	04/05/19	2.48	50,000,000.00	49,855,333.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110053	SHEFFIELD RECEIVABL	02/22/19	04/04/19	2.48	50,000,000.00	49,858,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110054	SHEFFIELD RECEIVABL	02/22/19	04/18/19	2.49	50,000,000.00	49,809,791.67	0.00	CITIBANK	MFR SEC- INC

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NTRD	110055	CAFCO LLC CP	02/22/19	05/29/19	2.52	5.729.000.00	5.690.501.12	0.00	CITIBANK	MFR SEC- INC
NTRD	110056	ATLANTIC ASSET SEC	02/25/19	04/10/19	2.50	50,000,000.00	49,847,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110057	ATLANTIC ASSET SEC	02/25/19	03/20/19	2.47	50,000,000.00	49,921,097.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110062	EXXON MOBIL CORP CP	02/25/19	04/01/19	2.44	50.000.000.00	49.881.388.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110063	AUTOBAHN FUNDING CO	02/25/19	03/11/19	2.41	35,000,000.00	34,967,197.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110064	OLD LINE FUNDING LL	02/25/19	03/11/19	2.41	40,000,000.00	39,962,511.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110065	ATLANTIC ASSET SEC	02/25/19	04/18/19	2.49	50,000,000.00	49,820,166.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110066	EXXON MOBIL CORP CP	02/25/19	04/02/19	2.45	50,000,000.00	49,877,500.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110068	CRC FUNDING LLC CP	02/25/19	05/28/19	2.53	25,000,000.00	24,838,361.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110069	CAFCO LLC CP	02/25/19	05/29/19	2.52	19,044,000.00	18,920,023.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110070	THUNDER BAY FUNDING	02/26/19	04/02/19	2.43	30.000.000.00	29.929.125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110071	REGENCY MARKETS NO.	02/26/19	03/08/19	2.45	25,000,000.00	24,982,986.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110073	REGENCY MARKETS NO.	02/26/19	03/08/19	2.45	25,035,000.00	25,017,962.29	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110076	AUTOBAHN FUNDING CO	02/26/19	04/01/19	2.43	25,000,000.00	24,942,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110077	ATLANTIC ASSET SEC	02/26/19	04/10/19	2.50	25.000.000.00	24.925.347.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110078	ATLANTIC ASSET SEC	02/26/19	04/11/19	2.50	50,000,000.00	49,847,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110079	ATLANTIC ASSET SEC	02/26/19	04/08/19	2.45	50,000,000.00	49,860,486.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110080	LA FAYETTE ASSET SE	02/26/19	04/01/19	2.48	25.000.000.00	24.941.444.44	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110081	CREDIT AGRICOLE CIB	02/26/19	02/27/19	2.37	50,000,000.00	49,996,708.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110082	LA FAYETTE ASSET SE	02/26/19	04/02/19	2.46	13,411,000.00	13,378,925.36	0.00	CITIBANK	MFR SEC- INC
NTRD	110085	LA FAYETTE ASSET SE	02/27/19	04/01/19	2.47	20,000,000.00	19,954,716.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110090	CHEVRON CORP CP	02/27/19	04/08/19	2.45	50.000.000.00	49.863.888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110091	EXXON MOBIL CORP CP	02/27/19	04/23/19	2.45	50,000,000.00	49,812,847.22	0.00	CITIBANK	MFR SEC- INC
NTRD	110092	SHEFFIELD RECEIVABL	02/27/19	04/18/19	2.49	50,000,000.00	49,827,083.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110093	ATLANTIC ASSET SEC	02/27/19	04/12/19	2.47	50.000.000.00	49.849.055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110094	ATLANTIC ASSET SEC	02/27/19	04/11/19	2.47	50,000,000.00	49,852,486.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110095	CREDIT AGRICOLE CIB	02/27/19	03/22/19	2.38	50,000,000.00	49,923,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110096	CREDIT AGRICOLE CIB	02/27/19	03/22/19	2.38	50,000,000.00	49,923,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110097	TORONTO DOMINION BA	02/27/19	03/29/19	2.40	50.000.000.00	49.900.000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110098	SHEFFIELD RECEIVABL	02/27/19	04/23/19	2.50	47,172,000.00	46,991,829.17	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110102	ATLANTIC ASSET SEC	02/28/19	03/29/19	2.47	50,000,000.00	49,900,513.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110103	ATLANTIC ASSET SEC	02/28/19	03/29/19	2.47	45,000,000.00	44,910,462.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110104	CANCARA ASSET SEC L	02/28/19	04/30/19	2.55	12,000,000.00	11,948,150.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110110	CHEVRON CORP CP	02/28/19	04/15/19	2.45	50,000,000.00	49,843,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110111	CHEVRON CORP CP	02/28/19	04/09/19	2.43	50,000,000.00	49,865,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110112	THUNDER BAY FUNDING	02/28/19	04/10/19	2.44	40.000.000.00	39.888.844.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110113	CHARIOT FUNDING LLC	02/28/19	05/02/19	2.51	20,000,000.00	19,912,150.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110114	ATLANTIC ASSET SEC	02/28/19	04/15/19	2.46	50,000,000.00	49,842,833.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110115	AUTOBAHN FUNDING CO	02/28/19	03/14/19	2.42	50,000,000.00	49,952,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC

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Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
	CPD TOTAL					**5,659,282,000.00**	**5,644,740,685.21**	**0.00**		
NTRD	110105	UST BILL	02/28/19	02/27/20	2.46	50,000,000.00	48,757,597.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110106	UST BILL	02/28/19	02/27/20	2.46	50,000,000.00	48,757,597.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110107	UST BILL	02/28/19	04/18/19	2.37	50,000,000.00	49,839,048.61	0.00	CITIBANK	MFR SEC- INC
NTRD	110108	UST BILL	02/28/19	04/18/19	2.37	50,000,000.00	49,839,048.61	0.00	CITIBANK	MFR SEC- INC
	US TBILLS TOTAL					**200,000,000.00**	**197,193,291.66**	**0.00**		
NTRD	109917	LACCAL BANS	02/01/19	06/30/21	2.96	10,000,000.00	10,000,000.00	0.00	Y PACIFIC I	NONE
	LACCAL BANS TOTAL					**10,000,000.00**	**10,000,000.00**	**0.00**		
NTRD	109914	MUFG UNION BANK NA	02/01/19	04/01/19	2.51	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110045	MUFG UNION BANK NA	02/25/19	04/18/19	2.51	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**100,000,000.00**	**100,000,000.00**	**0.00**		
NTRD	109924	DNB BANK ASA NY CD	02/04/19	03/08/19	2.41	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	109925	TORONTO DOMINION BA	02/04/19	03/04/19	2.41	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	109999	SVENSKA HANDELSBANK	02/13/19	03/21/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110008	BARCLAYS BANK PLC N	02/14/19	03/15/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110020	SVENSKA HANDELSBANK	02/15/19	03/29/19	2.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110028	TORONTO DOMINION BA	02/19/19	03/20/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110044	TORONTO DOMINION BA	02/21/19	04/18/19	2.47	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110083	DNB BANK ASA NY CD	02/26/19	04/18/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110084	SVENSKA HANDELSBANK	02/26/19	03/29/19	2.43	50,000,000.00	50,000,429.66	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110099	BARCLAYS BANK PLC N	02/27/19	03/29/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
	YANKEE CDS TOTAL					**500,000,000.00**	**500,000,429.66**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**7,643,999,000.00**	**7,624,742,605.27**	**16,692.22**		
	PSI TOTAL					**7,643,999,000.00**	**7,624,742,605.27**	**16,692.22**		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
2/15/2019	NTRD	107757	FHLMC 3.10 (CALLABLE)	Call	100.00	50,000,000.00	50,000,000.00	387,500.00	50,387,500.00	0.00
2/15/2019	NTRD	107758	FHLMC 3.10 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	193,750.00	25,193,750.00	0.00
2/15/2019	NTRD	107759	FHLMC 3.10 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	193,750.00	25,193,750.00	0.00
2/15/2019	NTRD	107772	FHLMC 3.125 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	195,312.50	25,195,312.50	0.00
2/15/2019	NTRD	107802	FHLMC 3.15 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	196,875.00	25,196,875.00	0.00
2/15/2019	NTRD	107876	FHLMC 3.10 (CALLABLE)	Call	100.00	15,000,000.00	14,961,759.85	116,250.00	15,116,250.00	38,240.15
2/19/2019	NTRD	107773	FHLMC 3.125 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	195,312.50	25,195,312.50	0.00
2/19/2019	NTRD	107775	FHLMC 3.125 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	195,312.50	25,195,312.50	0.00
2/19/2019	NTRD	107801	FHLMC 3.15 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	196,875.00	25,196,875.00	0.00
2/26/2019	NTRD	108151	FHLMC 3.08 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	192,500.00	25,192,500.00	0.00
2/27/2019	NTRD	107959	FHLMC 3.01 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	188,125.00	25,188,125.00	0.00
			FHLMC TOTAL			**290,000,000.00**	**289,961,759.85**	**2,251,562.50**	**292,251,562.50**	**38,240.15**
2/28/2019	NTRD	109256	FHLB 3.00 (CALLABLE)	Call	100.00	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	0.00
			FHLB TOTAL			**25,000,000.00**	**25,000,000.00**	**187,500.00**	**25,187,500.00**	**0.00**
NTRD Total						**315,000,000.00**	**314,961,759.85**	**2,439,062.50**	**317,439,062.50**	**38,240.15**

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Comparison of Investment Cost to Market Value
As of February 28, 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	2,050,001,629.82	2,050,431,500.00	$429,870.18	25,000,000.00	24,956,250.00	($43,750.00)
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	7,737,862,271.09	7,737,405,907.15	($456,363.94)	0.00	0.00	$0.00
Governments	1,239,930,458.05	1,235,801,500.00	($4,128,958.05)	35,100,441.74	35,110,037.64	$9,595.90
Agencies	19,481,864,376.10	19,238,267,584.47	($243,596,791.63)	67,669,334.03	62,867,412.68	($4,801,921.35)
Municipals	35,000,000.00	35,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	94,358,226.55	94,306,913.40	($51,313.15)	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	$30,639,016,961.61	$30,391,213,405.02	($247,803,556.59)	$173,462,756.02	$168,626,680.57	($4,836,075.45)

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 0.11% of the PSI Portfolio.

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Comparison of Investment Cost to Market Value
As of February 28, 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	2,050,001,629.82	2,050,431,500.00	$429,870.18	25,000,000.00	24,956,250.00	($43,750.00)
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	7,737,862,271.09	7,737,405,907.15	($456,363.94)	0.00	0.00	$0.00
Governments	1,239,930,458.05	1,235,801,500.00	($4,128,958.05)	35,100,441.74	35,110,037.64	$9,595.90
Agencies	19,481,864,376.10	19,238,267,584.47	($243,596,791.63)	67,669,334.03	62,867,412.68	($4,801,921.35)
Municipals	35,000,000.00	35,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	94,358,226.55	94,306,913.40	($51,313.15)	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	$30,639,016,961.61	$30,391,213,405.02	($247,803,556.59)	$173,462,756.02	$168,626,680.57	($4,836,075.45)

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 0.11% of the PSI Portfolio.

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Market Pricing Exceptions
As of February 28, 2019
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2019 to February 28, 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	34,425,700.75
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	24,999,596.31	24,953,000.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,499,285.46	43,418,220.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,998,502.40	24,942,500.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,998,502.40	24,942,500.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,998,502.40	24,942,500.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,991,752.24	24,817,000.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,817,000.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,817,000.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,812,890.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,812,890.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,683,500.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,723,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,723,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,701,650.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	18,938,392.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,980,301.37	49,097,500.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,798,250.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,995,379.86	24,723,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,387,519.95	12,169,334.10
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,406,114.82	19,064,307.90
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,749,750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,994,306.56	49,534,500.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,534,586.67	47,097,402.60
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,029,500.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,367,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,514,750.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,993,104.05	49,367,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,367,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,989,416.76	24,540,500.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,675,750.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,675,750.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,351,500.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,588,602.16	32,982,432.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,481,183.81	34,847,510.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,982,891.54	49,019,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,989,307.23	24,509,750.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,428,770.24	25,954,032.80
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,983,310.16	29,411,700.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,670,250.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,756,229.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,670,250.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,670,250.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,670,250.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,618,667.62	46,040,014.35
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,989,129.24	24,538,750.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,989,129.24	24,538,750.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,687,708.79	20,303,876.90

Los Angeles County Treasurer
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For the Period: February 1, 2019 to February 28, 2019
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,980,839.36	24,549,500.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,365,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,682,500.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,682,500.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,371,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,996,239.83	26,575,830.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,991,382.10	24,607,250.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,989,038.01	29,528,700.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,595,734.47	23,335,916.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,639,888.92	44,656,199.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,983,406.38	24,455,750.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,987,057.18	24,525,000.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,914.54	24,525,000.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,920.95	24,525,000.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,986,946.09	29,430,000.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,669,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,993,181.52	48,424,250.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,552,500.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,986,707.49	32,409,300.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,837,460.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,497,683.32	41,012,375.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,284,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,622,500.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,622,500.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	48,943,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,642,000.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,462,277.00
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,622,500.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,495,057.20	35,111,275.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,785,728.95	27,286,812.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	48,761,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,380,500.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,132,700.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,316.33	27,485,144.25
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,993,736.31	24,334,000.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,108,054.67	31,228,670.00
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,986,810.12	24,334,000.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,377,500.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,377,500.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,377,500.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,377,500.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,987,396.69	24,334,000.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,163,707.77	10,877,298.00
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,638.74	22,735,984.20
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,113.58	31,485,878.40
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,987,013.72	48,559,500.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,987,843.96	49,022,500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,966,212.62	41,880,710.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,990,615.53	24,710,750.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,115,193.24	25,822,733.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	48,656,000.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,496,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,994,823.74	24,496,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,994,690.37	48,656,000.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,582.53	22,153,076.80
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	48,698,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,215,781.75
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,979,055.45	24,504,000.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,917,043.98	38,214,694.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,941,749.84	24,504,750.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	49,249,500.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	49,249,500.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,991,012.57	49,435,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,997,123.99	15,819,200.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,774,850.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,894,200.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	10,003,036.20
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,834,663.76	49,335,000.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,780,821.02	5,722,860.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,739,473.97	33,333,353.90
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,956,586.91	13,813,800.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,638,750.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,638,750.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,732,000.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,732,000.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,732,000.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,978,165.07	41,634,084.80
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,857,440.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,795,750.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,575,800.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	39,547,200.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,704,560.95
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,729,500.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,783,600.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,837,700.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,447,600.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,622,148.95
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,366,319.00	22,061,532.60
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,694,000.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,694,000.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,974,559.87	39,488,000.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,702,700.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,630,627.81	23,362,416.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,757,800.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,726,750.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,726,750.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,343,089.77	23,952,944.40
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,576,750.00

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106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,286.36	10,694,425.77
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,628,750.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	21,032,952.50
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,820,833.08	28,593,957.65
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,816,800.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,816,800.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,908,400.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,992,014.52	9,948,200.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	24,862,500.00
107050	FFCB 2.92 (CALLABLE	2.9200	02/21/2023	25,000,000.00	25,000,000.00	24,914,750.00
107428	FFCB 3.17 (CALLABLE	3.1700	07/03/2023	23,395,000.00	23,395,000.00	23,395,701.85
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,059,500.00
107677	FFCB 3.04 (CALLABLE	3.0400	03/27/2023	19,750,000.00	19,750,000.00	19,750,000.00
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	25,024,750.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,016,250.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,499,418.50
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,900,555.10
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,237,229.75
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,800.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,800.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,800.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,012,800.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,637,320.00
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,064,500.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,081,224.57	8,115,885.10
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,083,250.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,089,910.00
109899	FFCB 3.23 (CALLABLE	3.2300	07/24/2024	37,000,000.00	37,000,000.00	36,899,730.00
109928	FFCB 3.00 (CALLABLE	3.0000	02/07/2024	25,000,000.00	24,969,126.51	24,894,500.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	19,949,200.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	19,949,200.00
109966	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	49,906,000.00
109967	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	49,906,000.00
109968	FFCB 3.00 (CALLABLE	3.0000	02/07/2024	12,330,000.00	12,320,946.06	12,277,967.40
109990	FFCB 3.05 (CALLABLE	3.0500	05/08/2023	20,000,000.00	20,000,000.00	19,998,600.00
109992	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	25,000,000.00	25,000,000.00	24,953,000.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,990,049.29	19,945,800.00
FFCB TOTAL				**5,090,984,000.00**	**5,089,773,820.91**	**5,021,895,080.37**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,845,750.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,716,000.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,281.58	5,900,760.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,856.33	1,180,152.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,494,052.24	33,812,415.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,576,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,990,794.29	49,153,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,501,750.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,760,392.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,417,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2019 to February 28, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,324,590.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,555,234.50
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	48,827,500.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,458.87	28,940,153.10
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,414,400.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,987,472.62	24,395,750.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,389,000.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	40,387,800.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	48,715,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,049,725.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,517,250.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,517,250.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,762,000.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,006,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,487,500.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,493,750.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,582,750.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,582,750.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,711,644.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,697,300.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,588,000.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,876,154.95	49,128,000.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,876,154.95	49,128,000.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,938,077.46	24,564,000.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,917,252.75	49,128,000.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,917,252.75	49,128,000.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,755,750.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,780,400.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,740,250.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,187,112.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,994,056.76	19,824,200.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,707,500.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,365,675.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,513,750.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,677,200.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,569,000.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,584,750.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,833,900.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,625,500.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,713,750.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,703,500.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,631,500.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,616,750.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,649,500.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,691,750.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,695,500.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,693,250.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,698,000.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,847,750.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,694,500.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,695,500.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,696,500.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,698,000.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,702,250.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,731,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,731,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,750,750.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,765,000.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,776,750.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,771,250.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,776,000.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,781,000.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,819,639.94	40,152,222.00
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,806,000.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,785,250.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	24,783,000.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	24,785,250.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,826,250.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	24,884,250.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,797,250.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	14,878,500.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	24,792,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	24,927,250.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,929,775.50
107052	FHLB 3.00 (CALLABLE	3.0000	03/07/2023	25,000,000.00	25,000,000.00	25,000,500.00
107102	FHLB 3.02 [CALLABLE	3.0200	03/13/2023	25,000,000.00	25,000,000.00	25,001,000.00
107146	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,001,500.00
107147	FHLB 3.06 (CALLABLE	3.0600	03/20/2023	25,000,000.00	25,000,000.00	25,001,500.00
107262	FHLB 3.070 (CALLABL	3.0700	03/28/2023	25,000,000.00	25,000,000.00	25,002,500.00
107263	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,002,000.00
107267	FHLB 3.02 (CALLABLE	3.0200	03/29/2023	25,000,000.00	25,000,000.00	25,002,500.00
107268	FHLB 3.05 (CALLABLE	3.0500	03/29/2023	25,000,000.00	25,000,000.00	25,001,000.00
107272	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	25,002,000.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	25,002,500.00
107321	FHLB 3.08 (CALLABLE	3.0800	03/28/2023	25,000,000.00	25,000,000.00	25,000,250.00
107331	FHLB 3.10 (CALLABLE	3.1000	04/10/2023	25,000,000.00	25,000,000.00	25,002,500.00
107335	FHLB 3.11 (CALLABLE	3.1100	04/10/2023	25,000,000.00	25,000,000.00	25,004,000.00
107417	FHLB 2.71 (CALLABLE	2.7100	10/13/2021	50,000,000.00	50,000,000.00	49,979,000.00
107546	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	25,000,000.00	25,000,000.00	25,000,750.00
107548	FHLB 2.84 (CALLABLE	2.8400	04/18/2022	21,150,000.00	21,150,000.00	21,150,634.50
107697	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,008,500.00
107701	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,008,000.00
107702	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,017,000.00
107703	FHLB 2.95 (CALLABLE	2.9500	10/19/2022	50,000,000.00	50,000,000.00	50,009,000.00
107704	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,008,000.00
107705	FHLB 3.05 (CALLABLE	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,008,500.00
108825	FHLB 3.05 (CALLABLE	3.0500	03/28/2022	25,000,000.00	25,000,000.00	25,003,750.00
108989	FHLB 3.43 (CALLABLE	3.4300	10/30/2023	25,000,000.00	25,000,000.00	25,018,250.00

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Attachment X

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108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,070,750.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,070,750.00
108996	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,020,000.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,070,750.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,069,750.00
109031	FHLB 3.20 (CALLABLE	3.2000	10/29/2021	25,000,000.00	25,000,000.00	25,013,500.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,058,000.00
109087	FHLB 3.55 (CALLABLE	3.5500	11/08/2023	25,000,000.00	25,000,000.00	25,021,750.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,082,500.00
109198	FHLB 3.55 (CALLABLE	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,029,000.00
109208	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,028,000.00
109209	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,028,000.00
109257	FHLB 3.20 (CALLABLE	3.2000	11/29/2021	50,000,000.00	50,000,000.00	50,060,500.00
109574	FHLB 3.23 (CALLABLE	3.2300	12/27/2023	25,000,000.00	25,000,000.00	25,008,500.00
109575	FHLB 3.25 (CALLABLE	3.2500	01/11/2024	25,000,000.00	25,000,000.00	25,009,750.00
109591	FHLB 3.25 (CALLABLE	3.2500	12/28/2023	25,000,000.00	25,000,000.00	25,015,250.00
109782	FHLB 3.25 (CALLABLE	3.2500	01/30/2024	25,000,000.00	25,000,000.00	25,008,750.00
109791	FHLB 3.20 (CALLABLE	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,025,250.00
109792	FHLB 3.20 (CALLABLE	3.2000	02/01/2024	25,000,000.00	25,000,000.00	25,023,000.00
109804	FHLB 3.20 (CALLALBL	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,025,250.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,006,250.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,004,100.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,988,940.99	15,006,150.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,101,111.00
FHLB TOTAL				**3,589,820,000.00**	**3,589,140,446.48**	**3,556,002,545.60**
109764	FHLB D-N	2.3800	03/05/2019	50,000,000.00	49,986,777.78	49,987,000.00
109774	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,983,611.11	49,983,500.00
109775	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,983,611.11	49,983,500.00
109794	FHLB D-N	2.3700	03/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
109795	FHLB D-N	2.3700	03/01/2019	25,000,000.00	25,000,000.00	25,000,000.00
109807	FHLB D-N	2.3700	03/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
109822	FHLB D-N	2.3700	03/04/2019	50,000,000.00	49,990,125.00	49,990,000.00
109823	FHLB D-N	2.3700	03/04/2019	50,000,000.00	49,990,125.00	49,990,000.00
109853	FHLB D-N	2.3800	03/20/2019	50,000,000.00	49,937,194.44	49,937,000.00
109860	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,980,291.67	49,980,000.00
109861	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,980,291.67	49,980,000.00
109862	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,980,291.67	49,980,000.00
109863	FHLB D-N	2.3650	03/07/2019	50,000,000.00	49,980,291.67	49,980,000.00
109864	FHLB D-N	2.3600	03/11/2019	50,000,000.00	49,967,222.22	49,967,000.00
109865	FHLB D-N	2.3600	03/11/2019	50,000,000.00	49,967,222.22	49,967,000.00
109874	FHLB D-N	2.3600	03/13/2019	50,000,000.00	49,960,666.67	49,960,500.00
109875	FHLB D-N	2.3600	03/13/2019	50,000,000.00	49,960,666.67	49,960,500.00
109876	FHLB D-N	2.3600	03/05/2019	50,000,000.00	49,986,888.89	49,987,000.00
109888	FHLB D-N	2.3650	03/11/2019	50,000,000.00	49,967,152.78	49,967,000.00
109896	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,983,611.11	49,983,500.00
109897	FHLB D-N	2.3600	03/06/2019	50,000,000.00	49,983,611.11	49,983,500.00
109900	FHLB D-N	2.3650	03/15/2019	30,000,000.00	29,972,408.33	29,972,100.00
109929	FHLB D-N	2.3800	03/15/2019	50,000,000.00	49,953,722.22	49,953,500.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109981	FHLB D-N	2.3750	03/19/2019	50,000,000.00	49,940,625.00	49,940,500.00
110013	FHLB D-N	2.3950	03/26/2019	50,000,000.00	49,916,840.28	49,917,500.00
110014	FHLB D-N	2.3950	03/26/2019	50,000,000.00	49,916,840.28	49,917,500.00
110015	FHLB D-N	2.3900	03/12/2019	32,387,000.00	32,363,348.50	32,363,357.49
110030	FHLB D-N	2.4050	04/15/2019	50,000,000.00	49,849,687.50	49,849,500.00
110061	FHLB D-N	2.4100	04/18/2019	50,000,000.00	49,839,333.33	49,839,500.00
110067	FHLB D-N	2.4100	04/18/2019	50,000,000.00	49,839,333.33	49,839,500.00
110086	FHLB D-N	2.3400	03/22/2019	50,000,000.00	49,931,750.00	49,930,500.00
110087	FHLB D-N	2.3400	03/22/2019	50,000,000.00	49,931,750.00	49,930,500.00
110088	FHLB D-N	2.4100	04/30/2019	50,000,000.00	49,799,166.66	49,799,000.00
110089	FHLB D-N	2.4100	04/30/2019	50,000,000.00	49,799,166.66	49,799,000.00
110100	FHLB D-N	2.3750	04/01/2019	50,000,000.00	49,897,743.05	49,896,500.00
110101	FHLB D-N	2.3750	04/01/2019	50,000,000.00	49,897,743.05	49,896,500.00
FHLB DISC TOTAL				**1,737,387,000.00**	**1,735,419,110.98**	**1,735,411,957.49**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,968,586.53	49,630,500.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,968,586.53	49,630,500.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,980,187.71	49,630,500.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,980,187.71	49,630,500.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,985,636.74	49,630,500.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,985,636.74	49,630,500.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,945,135.79	49,736,500.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,945,135.79	49,736,500.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,910,358.01	44,667,450.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,906,064.93	49,630,500.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,751,250.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,764,250.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,764,250.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,582,840.00
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,995,501.50	49,173,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,378,500.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,162,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,692,000.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,740,620.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,997,463.40	24,593,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,668,750.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,605,500.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,674,250.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,842,200.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,674,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,609,750.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,646,250.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,939,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,939,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,469,750.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,939,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,866,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	48,985,500.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,016,500.00

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102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,939,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	48,939,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	48,797,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	48,895,000.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,415,250.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,575,750.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,557,750.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,572,000.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,414,500.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,414,500.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	48,680,500.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	48,717,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	48,757,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,384,500.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,710,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	48,752,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,573,500.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,562,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,554.77	24,493,000.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,574,750.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	49,310,000.00
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,979,564.24	49,547,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,995,095.42	11,891,400.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,292,097.60
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,707,500.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,694,750.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,670,750.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,669,500.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,687,750.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,696,000.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,246,075.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,608,500.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,247,174.90
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,170,188.80
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,450,400.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,574,500.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,654,250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,568,000.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,250,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,571,250.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,623,000.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,568,000.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,571,750.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,572,250.00

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105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,568,500.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,618,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,598,500.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,592,750.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,598,250.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,833,250.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,629,000.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,628,750.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,630,250.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,631,500.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,619,250.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,613,500.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,571,500.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,616,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,656,250.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,661,750.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,659,000.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,663,750.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,664,000.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,665,250.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,677,000.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,707,000.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,709,250.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,690,500.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,771,750.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,758,000.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	24,795,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	24,764,000.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,472,389.52	49,576,000.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,595,534.20	49,576,000.00
107564	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	25,000,000.00	25,000,000.00	25,005,500.00
107726	FHLMC 3.05 (CALLABL	3.0500	04/19/2023	50,000,000.00	50,000,000.00	50,010,000.00
107727	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	50,011,500.00
107728	FHLMC 3.06 (CALLABL	3.0600	04/26/2023	50,000,000.00	50,000,000.00	50,012,000.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	25,013,500.00
108175	FHLMC 3.26 (CALLABL	3.2600	06/20/2023	25,000,000.00	25,000,000.00	25,003,000.00
108224	FHLMC 3.30 (CALLABL	3.3000	06/27/2023	25,000,000.00	25,000,000.00	25,005,000.00
108449	FHLMC 3.30 (CALLABL	3.3000	06/05/2023	17,615,000.00	17,615,000.00	17,615,528.45
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,652.63	10,013,604.56
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,027,750.00
108792	FHLMC 3.35 (CALLABL	3.3500	09/28/2023	25,000,000.00	25,000,000.00	25,004,000.00
108805	FHLMC 3.16 (CALLABL	3.1600	09/20/2022	25,000,000.00	25,000,000.00	25,002,500.00
108806	FHLMC 3.05 (CALLABL	3.0500	03/28/2022	25,000,000.00	25,000,000.00	25,003,500.00
108826	FHLMC 3.33 (CALLABL	3.3300	10/04/2023	25,000,000.00	25,000,000.00	25,004,500.00
108977	FHLMC 3.42 (CALLABL	3.4200	10/24/2023	25,000,000.00	25,000,000.00	25,014,250.00
109115	FHLMC 3.33 (CALLABL	3.3300	05/13/2022	25,000,000.00	25,000,000.00	25,021,750.00
109187	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,023,500.00
109188	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,023,500.00
109197	FHLMC 3.57 (CALLABL	3.5700	11/16/2023	25,000,000.00	25,000,000.00	25,022,000.00

Los Angeles County Treasurer
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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109359	FHLMC 3.30 (CALLABL	3.3000	06/17/2022	25,000,000.00	25,000,000.00	25,025,250.00
109806	FHLMC 3.25 (CALLABL	3.2500	02/08/2024	25,000,000.00	25,000,000.00	25,000,750.00
109821	FHLMC 3.20 (CALLABL	3.2000	02/07/2024	25,000,000.00	25,000,000.00	24,996,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,005,250.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	24,937,250.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	24,919,250.00
110048	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	24,915,250.00
110058	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	24,902,750.00
110059	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	24,902,750.00
FHLMC TOTAL				**4,497,221,000.00**	**4,495,824,272.16**	**4,438,191,829.31**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,804,750.00
100029	FNMA 1.30 (CALLABLE	1.3000	04/29/2019	31,345,000.00	31,340,102.02	31,284,504.15
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,627,250.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,647,000.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,388,750.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,794,000.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,118,461.11	30,863,571.20
100852	FNMA 1.31 (CALLABLE	1.3100	03/15/2019	25,000,000.00	25,000,000.00	24,988,500.00
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,369,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,776,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,621,000.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,818.02	24,457,250.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,663,750.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,346,000.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,665,000.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,623,250.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,284,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,582,250.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,098,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,652,250.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,652,250.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,196,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,598,250.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,872,900.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	48,657,500.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,494,500.00
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	24,455,750.00
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	24,455,500.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,465,750.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,303,250.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,250,250.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,296,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,279,500.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,128,250.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,660,750.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,369,000.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,995,186.18	24,369,000.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,211,000.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,408,250.00
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	46,206,305.75	44,961,041.16
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,313,750.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,304,750.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,558,250.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,263,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	48,526,000.00
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	34,998,190.58	33,897,150.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,481,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	48,207,500.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,995,003.71	49,637,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,107,250.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,703.15	48,481,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,993,703.15	48,481,500.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,228.09	13,642,694.10
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,994,682.35	48,405,500.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,423,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	48,423,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	48,606,500.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,372,500.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,391,500.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,916,778.61	49,539,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,916,778.61	49,539,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,433,605.06	10,354,746.29
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,832,967.03	49,094,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,941,188.45	49,318,000.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,941,188.45	49,318,000.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,970,594.22	24,659,000.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,607,709.80	48,888,000.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,983,324.22	49,592,500.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,983,324.22	49,592,500.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,994,330.24	16,861,450.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,526,250.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,526,250.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,526,250.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,518,250.93	32,200,764.80
FNMA TOTAL				**2,622,933,000.00**	**2,621,741,423.95**	**2,567,708,821.70**
92788	FHLB 3.00 (CALLABLE	0.9200	04/11/2019	25,000,000.00	25,000,000.00	24,962,500.00
92814	FHLB 3.50 (CALLABLE	0.8750	04/17/2019	25,000,000.00	25,000,000.00	24,954,500.00
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,916,750.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,916,750.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,911,500.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,911,500.00

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93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,916,750.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,907,250.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,898,750.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,814,500.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,907,250.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,907,250.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,764,500.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,854,250.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,820,250.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,664,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,653,250.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,653,250.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,651,250.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,598,750.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,598,750.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,570,750.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,590,500.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,156,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,631,200.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,115,750.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,070,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,993,106.52	24,282,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,490,500.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,315,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,247,250.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,268,500.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,201,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,302,500.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,217,000.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,294,500.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	14,814,150.00
107615	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,446,500.00
107618	FHLMC 6.50 (CALLABL	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,451,000.00
107620	FHLB 6.50 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,455,500.00
107632	FHLB 6.75 (CALLABLE	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,737,750.00
107642	FHLMC 6.75 (CALLABL	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,735,750.00
107695	FHLB 7.25 (CALLABLE	3.0000	05/02/2023	50,000,000.00	50,000,000.00	49,450,500.00
107725	FHLB 7.25 (CALLABLE	3.0000	04/26/2023	50,000,000.00	50,000,000.00	49,469,000.00
107800	FHLMC 7.75 (CALLABL	3.1250	04/26/2023	50,000,000.00	50,000,000.00	49,632,000.00
107911	FHLMC 8.00 (CALLABL	3.2500	05/23/2023	50,000,000.00	50,000,000.00	49,496,000.00
107977	FHLMC 8.00 (CALLABL	3.0000	05/23/2023	25,000,000.00	25,000,000.00	24,759,500.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	24,764,500.00
108824	FHLB 9.00 (CALLABLE	4.5000	09/27/2023	25,000,000.00	25,000,000.00	24,814,500.00
109032	FHLB 10.00 (CALLABL	5.5000	10/30/2023	25,000,000.00	25,000,000.00	25,121,750.00
MCPN TOTAL				**1,475,000,000.00**	**1,474,993,106.52**	**1,455,087,850.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	48,630,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,105,000.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,021,500.00

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103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25,000,000.00	25,000,000.00	24,839,500.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	48,782,000.00
103327	FHLB 2.875 (CALLABL	1.8000	12/28/2021	50,000,000.00	50,000,000.00	48,349,000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	48,269,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,431,000.00
104258	FHLMC 4.25 (CALLABL	1.8750	04/18/2022	25,000,000.00	25,000,000.00	24,303,500.00
104305	FHLMC 4.30 (CALLABL	1.8000	04/19/2022	25,000,000.00	25,000,000.00	24,312,750.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	24,252,500.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	24,966,000.00
107574	FHLB 6.00 (CALLABLE	3.2500	04/26/2023	50,000,000.00	50,000,000.00	49,784,000.00
MCSA TOTAL				**450,000,000.00**	**450,000,000.00**	**439,046,750.00**
109230	CHARIOT FUNDING LLC	2.6700	03/01/2019	22,645,000.00	22,645,000.00	22,643,414.85
109265	THUNDER BAY FUNDING	2.6800	03/11/2019	14,175,000.00	14,164,447.50	14,164,368.75
109289	THUNDER BAY FUNDING	2.6800	03/06/2019	11,848,000.00	11,843,589.91	11,843,142.32
109340	CRC FUNDING LLC CP	2.6800	03/01/2019	29,764,000.00	29,764,000.00	29,761,916.52
109373	CAFCO LLC CP	2.7300	03/04/2019	4,525,000.00	4,523,970.56	4,523,778.25
109382	CRC FUNDING LLC CP	2.7200	03/01/2019	48,736,000.00	48,736,000.00	48,732,588.48
109393	MONT BLANC CAPITAL	2.7500	03/05/2019	37,742,000.00	37,730,467.72	37,729,167.72
109397	CRC FUNDING LLC CP	2.7300	03/04/2019	18,754,000.00	18,749,733.47	18,748,936.42
109405	CAFCO LLC CP	2.7300	03/04/2019	50,000,000.00	49,988,625.00	49,986,500.00
109412	CRC FUNDING LLC CP	2.7300	03/04/2019	7,922,000.00	7,920,197.75	7,919,861.06
109507	SHEFFIELD RECEIVABL	2.7000	03/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109551	LA FAYETTE ASSET SE	2.8000	03/07/2019	26,147,000.00	26,134,798.07	26,134,449.44
109562	LA FAYETTE ASSET SE	2.8000	03/07/2019	16,403,000.00	16,395,345.27	16,395,126.56
109589	CAFCO LLC CP	2.7900	03/19/2019	33,984,000.00	33,936,592.32	33,939,820.80
109598	CAFCO LLC CP	2.8100	03/20/2019	16,543,000.00	16,518,465.81	16,520,336.09
109608	CAFCO LLC CP	2.8000	03/20/2019	7,004,000.00	6,993,649.64	6,994,404.52
109636	CAFCO LLC CP	2.8000	03/29/2019	24,750,000.00	24,696,100.00	24,700,500.00
109643	CIESCO LLC CP	2.8200	04/02/2019	5,466,000.00	5,452,298.56	5,453,537.52
109644	CIESCO LLC CP	2.8200	04/02/2019	25,000,000.00	24,937,333.33	24,943,000.00
109657	CANCARA ASSET SEC L	2.7500	03/19/2019	6,255,000.00	6,246,399.38	6,246,868.50
109662	CANCARA ASSET SEC L	2.7500	03/19/2019	50,000,000.00	49,931,250.00	49,935,000.00
109663	CANCARA ASSET SEC L	2.7500	03/19/2019	7,007,000.00	6,997,365.37	6,997,890.90
109671	CIESCO LLC CP	2.7300	04/09/2019	5,744,000.00	5,727,012.12	5,728,031.68
109679	CIESCO LLC CP	2.7300	04/09/2019	10,768,000.00	10,736,153.64	10,738,064.96
109704	CIESCO LLC CP	2.6900	04/09/2019	16,849,000.00	16,799,899.21	16,802,159.78
109707	SHEFFIELD RECEIVABL	2.6200	03/11/2019	50,000,000.00	49,963,611.11	49,962,500.00
109717	TOYOTA MOTOR CREDIT	2.5500	03/04/2019	50,000,000.00	49,989,375.00	49,987,000.00
109718	TOYOTA MOTOR CREDIT	2.5500	03/04/2019	50,000,000.00	49,989,375.00	49,987,000.00
109731	SHEFFIELD RECEIVABL	2.5800	03/05/2019	50,000,000.00	49,985,666.67	49,983,000.00
109738	SHEFFIELD RECEIVABL	2.6000	03/07/2019	50,000,000.00	49,978,333.33	49,976,000.00
109753	SHEFFIELD RECEIVABL	2.5800	03/07/2019	50,000,000.00	49,978,500.00	49,976,000.00
109755	LA FAYETTE ASSET SE	2.6700	04/08/2019	4,931,000.00	4,917,102.80	4,917,636.99
109768	JUPITER SEC COMPANY	2.7000	04/17/2019	13,379,000.00	13,331,839.03	13,334,046.56
109784	EXXON MOBIL CORP CP	2.4500	03/06/2019	50,000,000.00	49,982,986.11	49,980,000.00
109787	CREDIT AGRICOLE CIB	2.4000	03/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109793	CREDIT AGRICOLE CIB	2.4000	03/01/2019	16,638,000.00	16,638,000.00	16,636,835.34
109800	CRC FUNDING LLC CP	2.7000	04/30/2019	30,000,000.00	29,865,000.00	29,872,500.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109801	EXXON MOBIL CORP CP	2.4500	03/05/2019	50,000,000.00	49,986,388.89	49,983,500.00
109802	SHEFFIELD RECEIVABL	2.6800	04/22/2019	30,000,000.00	29,883,866.66	29,888,400.00
109803	NATIXIS NY BRANCH C	2.4000	03/01/2019	13,747,000.00	13,747,000.00	13,746,037.71
109808	SHEFFIELD RECEIVABL	2.5300	03/12/2019	50,000,000.00	49,961,347.22	49,959,000.00
109809	SHEFFIELD RECEIVABL	2.5300	03/12/2019	10,000,000.00	9,992,269.45	9,991,800.00
109810	CHEVRON CORP CP	2.4600	03/14/2019	50,000,000.00	49,955,583.33	49,953,500.00
109818	UNILEVER CAPITAL CO	2.4400	03/04/2019	25,000,000.00	24,994,916.67	24,993,250.00
109819	UNILEVER CAPITAL CO	2.4400	03/05/2019	30,000,000.00	29,991,866.67	29,990,100.00
109820	SHEFFIELD RECEIVABL	2.5300	03/13/2019	50,000,000.00	49,957,833.33	49,955,500.00
109824	CRC FUNDING LLC CP	2.6500	04/18/2019	50,000,000.00	49,823,333.33	49,831,000.00
109825	EXXON MOBIL CORP CP	2.4100	03/05/2019	50,000,000.00	49,986,611.11	49,983,500.00
109828	CREDIT AGRICOLE CIB	2.3900	03/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109829	SHEFFIELD RECEIVABL	2.5700	03/18/2019	13,822,000.00	13,805,225.47	13,804,860.72
109831	SHEFFIELD RECEIVABL	2.5700	03/18/2019	50,000,000.00	49,939,319.44	49,938,000.00
109840	EXXON MOBIL CORP CP	2.4100	03/06/2019	50,000,000.00	49,983,263.89	49,980,000.00
109841	ATLANTIC ASSET SEC	2.4500	03/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109842	EXXON MOBIL CORP CP	2.4200	03/05/2019	50,000,000.00	49,986,555.56	49,983,500.00
109845	EXXON MOBIL CORP CP	2.4100	03/04/2019	22,376,000.00	22,371,506.15	22,369,958.48
109847	AUTOBAHN FUNDING CO	2.4900	03/01/2019	10,000,000.00	10,000,000.00	9,999,300.00
109848	AUTOBAHN FUNDING CO	2.4800	03/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
109849	LA FAYETTE ASSET SE	2.4700	03/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
109850	UNILEVER CAPITAL CO	2.4200	03/04/2019	30,000,000.00	29,993,950.00	29,991,900.00
109856	ATLANTIC ASSET SEC	2.4600	03/01/2019	25,000,000.00	25,000,000.00	24,998,250.00
109857	OLD LINE FUNDING LL	2.5000	04/08/2019	25,424,000.00	25,356,908.89	25,355,100.96
109868	SHEFFIELD RECEIVABL	2.6300	05/01/2019	50,000,000.00	49,777,180.55	49,778,500.00
109871	OLD LINE FUNDING LL	2.5300	04/16/2019	40,000,000.00	39,870,688.88	39,868,800.00
109872	SHEFFIELD RECEIVABL	2.5000	03/18/2019	50,000,000.00	49,940,972.22	49,938,000.00
109877	THUNDER BAY FUNDING	2.5200	04/18/2019	40,000,000.00	39,865,600.00	39,862,800.00
109878	CAFCO LLC CP	2.6000	05/02/2019	40,000,000.00	39,820,888.89	39,821,600.00
109879	SHEFFIELD RECEIVABL	2.5000	03/18/2019	50,000,000.00	49,940,972.22	49,938,000.00
109883	CIESCO LLC CP	2.5500	04/18/2019	50,000,000.00	49,830,000.00	49,828,500.00
109884	SHEFFIELD RECEIVABL	2.5300	03/18/2019	11,823,000.00	11,808,874.80	11,808,339.48
109889	UNILEVER CAPITAL CO	2.4500	03/19/2019	17,000,000.00	16,979,175.00	16,978,240.00
109898	SHEFFIELD RECEIVABL	2.4800	03/14/2019	50,000,000.00	49,955,222.22	49,952,000.00
109901	AUTOBAHN FUNDING CO	2.5000	03/05/2019	50,000,000.00	49,986,111.11	49,983,000.00
109902	AUTOBAHN FUNDING CO	2.4800	03/05/2019	45,000,000.00	44,987,600.00	44,984,700.00
109903	EXXON MOBIL CORP CP	2.4000	03/06/2019	50,000,000.00	49,983,333.33	49,980,000.00
109904	AUTOBAHN FUNDING CO	2.5000	03/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109908	SHEFFIELD RECEIVABL	2.4800	03/14/2019	50,000,000.00	49,955,222.22	49,952,000.00
109909	COCA COLA CO CP	2.4500	04/30/2019	40,000,000.00	39,836,666.66	39,830,800.00
109910	CHEVRON CORP CP	2.4200	03/29/2019	20,000,000.00	19,962,355.56	19,961,200.00
109911	SHEFFIELD RECEIVABL	2.5100	04/03/2019	50,000,000.00	49,884,958.33	49,883,500.00
109912	TORONTO DOMINION BA	2.4000	03/08/2019	50,000,000.00	49,976,666.67	49,973,000.00
109916	ATLANTIC ASSET SEC	2.4500	03/07/2019	50,000,000.00	49,979,583.33	49,976,000.00
109918	PRIVATE EXPORT FUND	2.4300	03/08/2019	30,000,000.00	29,985,825.00	29,983,800.00
109920	ATLANTIC ASSET SEC	2.4500	03/08/2019	50,000,000.00	49,976,180.56	49,972,500.00
109921	THUNDER BAY FUNDING	2.4800	04/01/2019	30,621,000.00	30,555,607.16	30,553,327.59
109923	LA FAYETTE ASSET SE	2.6000	05/08/2019	28,946,000.00	28,803,842.98	28,803,875.14
109926	ATLANTIC ASSET SEC	2.4500	03/07/2019	50,000,000.00	49,979,583.33	49,976,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
109927	THUNDER BAY FUNDING	2.4400	03/08/2019	40,000,000.00	39,981,022.22	39,978,000.00
109930	THUNDER BAY FUNDING	2.4800	04/01/2019	50,000,000.00	49,893,222.22	49,889,500.00
109931	THUNDER BAY FUNDING	2.4800	04/01/2019	16,759,000.00	16,723,210.22	16,721,962.61
109932	ATLANTIC ASSET SEC	2.4400	03/07/2019	25,000,000.00	24,989,833.33	24,988,000.00
109933	AUTOBAHN FUNDING CO	2.4800	03/15/2019	35,000,000.00	34,966,244.45	34,963,950.00
109934	ATLANTIC ASSET SEC	2.4500	03/14/2019	50,000,000.00	49,955,763.89	49,952,000.00
109935	ATLANTIC ASSET SEC	2.4500	03/08/2019	25,000,000.00	24,988,090.28	24,986,250.00
109936	EXXON MOBIL CORP CP	2.4100	03/21/2019	50,000,000.00	49,933,055.55	49,929,500.00
109937	LA FAYETTE ASSET SE	2.4200	03/05/2019	50,000,000.00	49,986,555.56	49,983,000.00
109938	CREDIT AGRICOLE CIB	2.3700	03/11/2019	37,153,000.00	37,128,540.94	37,125,878.31
109939	SHEFFIELD RECEIVABL	2.4500	03/12/2019	50,000,000.00	49,962,569.44	49,959,000.00
109940	REGENCY MARKETS NO.	2.4900	03/06/2019	50,000,000.00	49,982,708.33	49,979,500.00
109944	EMERSON ELECTRIC CO	2.4100	03/06/2019	17,500,000.00	17,494,142.36	17,492,825.00
109945	EMERSON ELECTRIC CO	2.4200	03/05/2019	21,000,000.00	20,994,353.33	20,992,860.00
109946	SHEFFIELD RECEIVABL	2.6000	05/06/2019	9,049,000.00	9,005,866.43	9,005,293.33
109947	REGENCY MARKETS NO.	2.4800	03/07/2019	50,000,000.00	49,979,333.33	49,976,000.00
109950	SHEFFIELD RECEIVABL	2.4400	03/12/2019	25,000,000.00	24,981,361.11	24,979,500.00
109951	ATLANTIC ASSET SEC	2.4500	03/13/2019	25,000,000.00	24,979,583.33	24,977,750.00
109952	AUTOBAHN FUNDING CO	2.4800	03/18/2019	25,000,000.00	24,970,722.22	24,969,250.00
109953	AUTOBAHN FUNDING CO	2.4700	03/19/2019	25,000,000.00	24,969,125.00	24,967,500.00
109954	LA FAYETTE ASSET SE	2.4300	03/26/2019	25,000,000.00	24,957,812.50	24,955,250.00
109955	CHEVRON CORP CP	2.4200	03/25/2019	50,000,000.00	49,919,333.33	49,916,500.00
109956	CIESCO LLC CP	2.5200	05/15/2019	15,000,000.00	14,921,250.00	14,918,550.00
109957	ATLANTIC ASSET SEC	2.4500	03/25/2019	30,000,000.00	29,951,000.00	29,948,400.00
109958	LA FAYETTE ASSET SE	2.4500	03/27/2019	16,607,000.00	16,577,614.84	16,576,110.98
109959	ATLANTIC ASSET SEC	2.4600	03/13/2019	50,000,000.00	49,959,000.00	49,955,500.00
109960	LA FAYETTE ASSET SE	2.4400	03/25/2019	25,000,000.00	24,959,333.33	24,957,000.00
109961	UNILEVER CAPITAL CO	2.4300	03/26/2019	27,000,000.00	26,954,437.50	26,952,750.00
109962	REGENCY MARKETS NO.	2.5000	03/08/2019	25,000,000.00	24,987,847.22	24,986,250.00
109963	ATLANTIC ASSET SEC	2.4400	03/15/2019	20,000,000.00	19,981,022.22	19,979,400.00
109964	SHEFFIELD RECEIVABL	2.4500	03/20/2019	40,000,000.00	39,948,277.78	39,945,200.00
109965	LA FAYETTE ASSET SE	2.4900	04/04/2019	23,642,000.00	23,586,401.90	23,584,786.36
109969	ATLANTIC ASSET SEC	2.4500	03/15/2019	20,000,000.00	19,980,944.44	19,979,400.00
109970	THUNDER BAY FUNDING	2.4200	03/18/2019	26,000,000.00	25,970,287.78	25,968,020.00
109971	AUTOBAHN FUNDING CO	2.4900	03/15/2019	50,000,000.00	49,951,583.33	49,948,500.00
109972	OLD LINE FUNDING LL	2.4600	04/01/2019	30,000,000.00	29,936,450.00	29,933,700.00
109973	ATLANTIC ASSET SEC	2.4400	03/18/2019	50,000,000.00	49,942,388.89	49,938,500.00
109974	TORONTO DOMINION BA	2.4100	03/12/2019	50,000,000.00	49,963,180.56	49,960,000.00
109975	OLD LINE FUNDING LL	2.4500	03/29/2019	30,000,000.00	29,942,833.33	29,940,000.00
109976	ATLANTIC ASSET SEC	2.4400	03/20/2019	25,000,000.00	24,967,805.56	24,965,750.00
109977	TORONTO DOMINION BA	2.4100	03/15/2019	35,528,000.00	35,494,702.37	35,492,472.00
109978	SHEFFIELD RECEIVABL	2.4500	03/20/2019	50,000,000.00	49,935,347.22	49,931,500.00
109979	THUNDER BAY FUNDING	2.4300	03/21/2019	30,000,000.00	29,959,500.00	29,956,800.00
109980	LA FAYETTE ASSET SE	2.4600	03/29/2019	25,000,000.00	24,952,166.67	24,950,000.00
109982	LA FAYETTE ASSET SE	2.4600	03/28/2019	25,000,000.00	24,953,875.00	24,951,750.00
109983	OLD LINE FUNDING LL	2.4400	03/25/2019	25,000,000.00	24,959,333.33	24,957,000.00
109984	THUNDER BAY FUNDING	2.4300	03/25/2019	50,000,000.00	49,919,000.00	49,914,000.00
109985	THUNDER BAY FUNDING	2.4300	03/25/2019	2,000,000.00	1,996,760.00	1,996,560.00
109986	MONT BLANC CAPITAL	2.5900	05/13/2019	30,000,000.00	29,842,441.67	29,841,600.00

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109987	NATIXIS NY BRANCH C	2.4000	03/15/2019	50,000,000.00	49,953,333.33	49,950,000.00
109988	ATLANTIC ASSET SEC	2.4400	03/14/2019	25,002,000.00	24,979,970.46	24,977,998.08
109989	SHEFFIELD RECEIVABL	2.5600	05/14/2019	18,721,000.00	18,622,485.94	18,618,783.34
109991	THUNDER BAY FUNDING	2.4300	03/25/2019	30,000,000.00	29,951,400.00	29,948,400.00
109993	AUTOBAHN FUNDING CO	2.4700	03/20/2019	25,000,000.00	24,967,409.72	24,965,750.00
109994	MONT BLANC CAPITAL	2.4900	03/15/2019	23,692,000.00	23,669,058.25	23,667,597.24
109995	MONT BLANC CAPITAL	2.5400	04/12/2019	17,144,000.00	17,093,196.61	17,092,568.00
109996	EXXON MOBIL CORP CP	2.4200	03/19/2019	50,000,000.00	49,939,500.00	49,936,500.00
109997	NATIXIS NY BRANCH C	2.4000	03/21/2019	50,000,000.00	49,933,333.33	49,929,500.00
110001	REGENCY MARKETS NO.	2.5000	03/14/2019	50,000,000.00	49,954,861.11	49,952,000.00
110002	REGENCY MARKETS NO.	2.5000	03/14/2019	27,904,000.00	27,878,808.89	27,877,212.16
110004	AUTOBAHN FUNDING CO	2.4800	03/20/2019	25,000,000.00	24,967,277.78	24,965,750.00
110005	TORONTO DOMINION BA	2.4300	03/20/2019	50,000,000.00	49,935,875.00	49,933,000.00
110006	SHEFFIELD RECEIVABL	2.5400	04/15/2019	25,000,000.00	24,920,625.00	24,920,500.00
110007	CRC FUNDING LLC CP	2.5000	04/25/2019	16,570,000.00	16,506,711.81	16,505,542.70
110009	ATLANTIC ASSET SEC	2.4400	03/15/2019	25,000,000.00	24,976,277.78	24,974,250.00
110010	THUNDER BAY FUNDING	2.4400	03/15/2019	16,200,000.00	16,184,628.00	16,183,314.00
110011	JUPITER SEC COMPANY	2.5100	04/15/2019	50,000,000.00	49,843,125.00	49,839,500.00
110012	JUPITER SEC COMPANY	2.5100	04/15/2019	3,000,000.00	2,990,587.50	2,990,370.00
110016	REGENCY MARKETS NO.	2.4900	03/15/2019	43,025,000.00	42,983,337.46	42,980,684.25
110017	REGENCY MARKETS NO.	2.5000	03/15/2019	40,129,000.00	40,089,985.70	40,087,667.13
110018	MONT BLANC CAPITAL	2.4900	03/15/2019	32,748,000.00	32,716,289.02	32,714,269.56
110019	SHEFFIELD RECEIVABL	2.5200	04/16/2019	50,000,000.00	49,839,000.00	49,837,000.00
110022	JUPITER SEC COMPANY	2.4600	03/18/2019	50,000,000.00	49,941,916.67	49,938,500.00
110023	TORONTO DOMINION BA	2.4600	03/18/2019	50,000,000.00	49,941,916.67	49,939,500.00
110024	AUTOBAHN FUNDING CO	2.4100	03/06/2019	50,000,000.00	49,983,263.89	49,979,500.00
110025	EXXON MOBIL CORP CP	2.4200	03/29/2019	50,000,000.00	49,905,888.89	49,903,000.00
110026	REGENCY MARKETS NO.	2.5000	03/19/2019	50,000,000.00	49,937,500.00	49,935,000.00
110027	TORONTO DOMINION BA	2.4300	03/21/2019	30,898,000.00	30,856,287.70	30,854,433.82
110029	LA FAYETTE ASSET SE	2.4500	04/01/2019	22,000,000.00	21,953,586.11	21,951,380.00
110031	AUTOBAHN FUNDING CO	2.4100	03/13/2019	50,000,000.00	49,959,833.33	49,955,500.00
110032	UNILEVER CAPITAL CO	2.4800	04/16/2019	50,000,000.00	49,841,555.56	49,838,000.00
110033	EXXON MOBIL CORP CP	2.4200	04/01/2019	50,000,000.00	49,895,805.56	49,893,000.00
110034	ATLANTIC ASSET SEC	2.4500	04/05/2019	50,000,000.00	49,880,902.78	49,875,500.00
110035	CHEVRON CORP CP	2.4300	04/04/2019	30,000,000.00	29,931,150.00	29,929,800.00
110036	CHEVRON CORP CP	2.4500	04/08/2019	50,000,000.00	49,870,694.44	49,869,500.00
110037	ATLANTIC ASSET SEC	2.4700	03/20/2019	15,276,000.00	15,256,086.04	15,255,071.88
110038	THUNDER BAY FUNDING	2.4800	04/10/2019	50,000,000.00	49,862,222.23	49,857,500.00
110039	ATLANTIC ASSET SEC	2.4500	03/22/2019	50,000,000.00	49,928,541.67	49,924,500.00
110040	AUTOBAHN FUNDING CO	2.4400	04/01/2019	50,000,000.00	49,894,944.44	49,889,500.00
110041	EXXON MOBIL CORP CP	2.4300	04/02/2019	50,000,000.00	49,892,000.00	49,890,000.00
110042	MONT BLANC CAPITAL	2.5400	05/03/2019	45,565,000.00	45,362,463.57	45,358,134.90
110043	ATLANTIC ASSET SEC	2.4800	04/04/2019	15,852,000.00	15,814,871.09	15,813,638.16
110050	LA FAYETTE ASSET SE	2.4400	03/15/2019	25,000,000.00	24,976,277.78	24,974,250.00
110051	ATLANTIC ASSET SEC	2.4900	04/10/2019	25,000,000.00	24,930,833.34	24,928,750.00
110052	ATLANTIC ASSET SEC	2.4800	04/05/2019	50,000,000.00	49,879,444.44	49,875,500.00
110053	SHEFFIELD RECEIVABL	2.4800	04/04/2019	50,000,000.00	49,882,888.89	49,880,000.00
110054	SHEFFIELD RECEIVABL	2.4900	04/18/2019	50,000,000.00	49,834,000.00	49,829,500.00
110055	CAFCO LLC CP	2.5200	05/29/2019	5,729,000.00	5,693,308.33	5,692,678.14

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110056	ATLANTIC ASSET SEC	2.5000	04/10/2019	50,000,000.00	49,861,111.11	49,857,500.00
110057	ATLANTIC ASSET SEC	2.4700	03/20/2019	50,000,000.00	49,934,819.44	49,931,500.00
110062	EXXON MOBIL CORP CP	2.4400	04/01/2019	50,000,000.00	49,894,944.45	49,893,000.00
110063	AUTOBAHN FUNDING CO	2.4100	03/11/2019	35,000,000.00	34,976,569.44	34,973,750.00
110064	OLD LINE FUNDING LL	2.4100	03/11/2019	40,000,000.00	39,973,222.22	39,970,000.00
110065	ATLANTIC ASSET SEC	2.4900	04/18/2019	50,000,000.00	49,834,000.00	49,828,500.00
110066	EXXON MOBIL CORP CP	2.4500	04/02/2019	50,000,000.00	49,891,111.11	49,890,000.00
110068	CRC FUNDING LLC CP	2.5300	05/28/2019	25,000,000.00	24,845,388.89	24,842,750.00
110069	CAFCO LLC CP	2.5200	05/29/2019	19,044,000.00	18,925,355.88	18,923,261.04
110070	THUNDER BAY FUNDING	2.4300	04/02/2019	30,000,000.00	29,935,200.00	29,931,600.00
110071	REGENCY MARKETS NO.	2.4500	03/08/2019	25,000,000.00	24,988,090.28	24,986,250.00
110073	REGENCY MARKETS NO.	2.4500	03/08/2019	25,035,000.00	25,023,073.60	25,021,230.75
110076	AUTOBAHN FUNDING CO	2.4300	04/01/2019	25,000,000.00	24,947,687.50	24,944,750.00
110077	ATLANTIC ASSET SEC	2.5000	04/10/2019	25,000,000.00	24,930,555.55	24,928,750.00
110078	ATLANTIC ASSET SEC	2.5000	04/11/2019	50,000,000.00	49,857,638.89	49,853,500.00
110079	ATLANTIC ASSET SEC	2.4500	04/08/2019	50,000,000.00	49,870,694.44	49,864,500.00
110080	LA FAYETTE ASSET SE	2.4800	04/01/2019	25,000,000.00	24,946,611.11	24,944,750.00
110082	LA FAYETTE ASSET SE	2.4600	04/02/2019	13,411,000.00	13,381,674.61	13,380,422.92
110085	LA FAYETTE ASSET SE	2.4700	04/01/2019	20,000,000.00	19,957,461.11	19,955,800.00
110090	CHEVRON CORP CP	2.4500	04/08/2019	50,000,000.00	49,870,694.45	49,869,500.00
110091	EXXON MOBIL CORP CP	2.4500	04/23/2019	50,000,000.00	49,819,652.78	49,817,500.00
110092	SHEFFIELD RECEIVABL	2.4900	04/18/2019	50,000,000.00	49,834,000.00	49,829,500.00
110093	ATLANTIC ASSET SEC	2.4700	04/12/2019	50,000,000.00	49,855,916.67	49,850,000.00
110094	ATLANTIC ASSET SEC	2.4700	04/11/2019	50,000,000.00	49,859,347.22	49,853,500.00
110095	CREDIT AGRICOLE CIB	2.3800	03/22/2019	50,000,000.00	49,930,583.33	49,926,500.00
110096	CREDIT AGRICOLE CIB	2.3800	03/22/2019	50,000,000.00	49,930,583.33	49,926,500.00
110097	TORONTO DOMINION BA	2.4000	03/29/2019	50,000,000.00	49,906,666.67	49,902,500.00
110098	SHEFFIELD RECEIVABL	2.5000	04/23/2019	47,172,000.00	46,998,380.84	46,992,746.40
110102	ATLANTIC ASSET SEC	2.4700	03/29/2019	50,000,000.00	49,903,944.45	49,900,000.00
110103	ATLANTIC ASSET SEC	2.4700	03/29/2019	45,000,000.00	44,913,550.00	44,910,000.00
110104	CANCARA ASSET SEC L	2.5500	04/30/2019	12,000,000.00	11,949,000.00	11,948,160.00
110110	CHEVRON CORP CP	2.4500	04/15/2019	50,000,000.00	49,846,875.00	49,845,500.00
110111	CHEVRON CORP CP	2.4300	04/09/2019	50,000,000.00	49,868,375.00	49,866,000.00
110112	THUNDER BAY FUNDING	2.4400	04/10/2019	40,000,000.00	39,891,555.55	39,886,000.00
110113	CHARIOT FUNDING LLC	2.5100	05/02/2019	20,000,000.00	19,913,544.44	19,910,800.00
110114	ATLANTIC ASSET SEC	2.4600	04/15/2019	50,000,000.00	49,846,250.00	49,839,500.00
110115	AUTOBAHN FUNDING CO	2.4200	03/14/2019	50,000,000.00	49,956,305.55	49,952,000.00
CPD TOTAL				**7,750,093,000.00**	**7,737,862,271.09**	**7,737,405,907.15**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,984,150.92	24,831,000.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,379,648.82	19,433,713.40
BNOT3 TOTAL				**44,660,000.00**	**44,363,799.74**	**44,264,713.40**
108008	TOYOTA MOTOR CREDIT	2.7438	05/15/2019	40,000,000.00	40,000,000.00	40,000,400.00
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**40,000,400.00**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,994,426.81	10,041,800.00
CNFX TOTAL				**10,000,000.00**	**9,994,426.81**	**10,041,800.00**

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108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,654,281.24	49,630,500.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,654,281.24	49,630,500.00
108928	UST BILL	2.2900	03/28/2019	50,000,000.00	49,914,125.00	49,911,000.00
108929	UST BILL	2.2900	03/28/2019	50,000,000.00	49,914,125.00	49,911,000.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,212,686.11	49,241,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,081,409.72	49,147,500.00
109590	UST BILL	2.4580	06/20/2019	50,000,000.00	49,621,135.42	49,630,500.00
109612	UST BILL	2.4600	06/27/2019	50,000,000.00	49,596,833.33	49,606,500.00
109613	UST BILL	2.4600	06/27/2019	50,000,000.00	49,596,833.33	49,606,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,026,406.25	49,051,500.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,026,406.25	49,051,500.00
109616	UST BILL	2.3800	03/28/2019	50,000,000.00	49,910,750.00	49,911,000.00
109617	UST BILL	2.3800	03/28/2019	50,000,000.00	49,910,750.00	49,911,000.00
109832	UST BILL	2.3200	04/18/2019	50,000,000.00	49,845,333.34	49,841,000.00
109869	UST BILL	2.3300	04/18/2019	50,000,000.00	49,844,666.66	49,841,000.00
109870	UST BILL	2.3300	04/18/2019	50,000,000.00	49,844,666.66	49,841,000.00
109885	UST BILL	2.3500	03/26/2019	50,000,000.00	49,918,402.78	49,917,000.00
109886	UST BILL	2.3500	03/26/2019	50,000,000.00	49,918,402.78	49,917,000.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	48,761,010.41	48,758,500.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	48,761,010.41	48,758,500.00
110107	UST BILL	2.3650	04/18/2019	50,000,000.00	49,842,333.33	49,841,000.00
110108	UST BILL	2.3650	04/18/2019	50,000,000.00	49,842,333.33	49,841,000.00
US TBILLS TOTAL				**1,100,000,000.00**	**1,090,698,182.59**	**1,090,796,000.00**
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
109917	LACCAL BANS	2.9600	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00
LACCAL BANS TOTAL				**35,000,000.00**	**35,000,000.00**	**35,000,000.00**
107421	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,135,500.00
107422	NORDEA BANK AB NY F	3.2216	03/27/2020	50,000,000.00	50,000,000.00	50,135,500.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,271,000.00**
109677	MUFG UNION BANK NA	2.5500	03/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
109729	MUFG UNION BANK NA	2.5500	03/05/2019	50,000,000.00	50,000,000.00	50,001,500.00
109730	MUFG UNION BANK NA	2.5500	03/05/2019	25,000,000.00	25,000,000.00	25,000,750.00
109745	MUFG UNION BANK NA	2.5500	03/15/2019	50,000,000.00	50,000,000.00	50,003,500.00
109746	MUFG UNION BANK NA	2.5500	03/15/2019	25,000,000.00	25,000,000.00	25,001,750.00
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	50,004,500.00
109867	MUFG UNION BANK NA	2.5500	03/25/2019	50,000,000.00	50,000,000.00	50,004,500.00
109914	MUFG UNION BANK NA	2.5100	04/01/2019	50,000,000.00	50,000,000.00	50,002,500.00
110045	MUFG UNION BANK NA	2.5100	04/18/2019	50,000,000.00	50,000,000.00	50,000,500.00
NEG CDS TOTAL				**450,000,000.00**	**450,000,000.00**	**450,023,500.00**
109406	NORDEA BANK ABP NY	2.7000	03/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
109423	SVENSKA HANDELSBANK	2.6800	03/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
109454	CREDIT AGRICOLE CIB	2.7000	03/05/2019	50,000,000.00	50,000,000.00	50,002,000.00

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109618	NORDEA BANK ABP NY	2.7900	03/29/2019	50,000,000.00	50,000,000.00	50,014,500.00
109640	CREDIT AGRICOLE CIB	2.7700	03/29/2019	50,000,000.00	50,000,386.16	50,014,500.00
109645	ROYAL BANK OF CANAD	2.7900	06/28/2019	50,000,000.00	50,000,000.00	50,031,500.00
109665	CREDIT AGRICOLE CIB	2.7400	04/01/2019	50,000,000.00	50,000,427.70	50,014,500.00
109672	BARCLAYS BANK PLC N	2.6500	03/05/2019	50,000,000.00	50,000,000.00	50,001,500.00
109678	SVENSKA HANDELSBANK	2.6900	04/01/2019	50,000,000.00	50,000,427.88	50,010,500.00
109691	DNB BANK ASA NY CD	2.5200	03/13/2019	50,000,000.00	50,000,000.00	50,002,500.00
109706	BARCLAYS BANK PLC N	2.6500	03/08/2019	50,000,000.00	50,000,000.00	50,002,500.00
109716	SVENSKA HANDELSBANK	2.5500	03/08/2019	50,000,000.00	50,000,000.00	50,001,500.00
109719	NORDEA BANK ABP NY	2.7000	04/08/2019	50,000,000.00	50,000,000.00	50,013,500.00
109720	TORONTO DOMINION BA	2.5700	03/08/2019	50,000,000.00	50,000,000.00	50,002,000.00
109742	BARCLAYS BANK PLC N	2.6300	03/15/2019	50,000,000.00	50,000,000.00	50,004,000.00
109758	SVENSKA HANDELSBANK	2.5500	03/15/2019	50,000,000.00	50,000,000.00	50,002,500.00
109789	DNB BANK ASA NY CD	2.4300	03/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
109815	DNB BANK ASA NY CD	2.4600	03/25/2019	50,000,000.00	50,000,000.00	50,001,500.00
109830	SVENSKA HANDELSBANK	2.6100	04/18/2019	50,000,000.00	50,000,000.00	50,008,000.00
109858	BARCLAYS BANK PLC N	2.6300	03/29/2019	50,000,000.00	50,000,000.00	50,006,000.00
109924	DNB BANK ASA NY CD	2.4100	03/08/2019	50,000,000.00	50,000,000.00	50,000,500.00
109925	TORONTO DOMINION BA	2.4100	03/04/2019	50,000,000.00	50,000,000.00	50,000,000.00
109999	SVENSKA HANDELSBANK	2.4300	03/21/2019	50,000,000.00	50,000,000.00	50,000,000.00
110008	BARCLAYS BANK PLC N	2.4500	03/15/2019	50,000,000.00	50,000,000.00	50,000,500.00
110020	SVENSKA HANDELSBANK	2.4400	03/29/2019	50,000,000.00	50,000,000.00	50,000,000.00
110028	TORONTO DOMINION BA	2.4600	03/20/2019	50,000,000.00	50,000,000.00	50,001,500.00
110044	TORONTO DOMINION BA	2.4700	04/18/2019	50,000,000.00	50,000,000.00	50,002,000.00
110083	DNB BANK ASA NY CD	2.4600	04/18/2019	50,000,000.00	50,000,000.00	50,000,000.00
110084	SVENSKA HANDELSBANK	2.4300	03/29/2019	50,000,000.00	50,000,388.08	49,999,500.00
110099	BARCLAYS BANK PLC N	2.4500	03/29/2019	50,000,000.00	50,000,000.00	49,999,000.00
YANKEE CDS TOTAL				**1,500,000,000.00**	**1,500,001,629.82**	**1,500,137,000.00**
NTRD TOTAL				**30,493,098,000.00**	**30,464,812,491.05**	**30,221,285,155.02**
	NTRD HISTORICAL				**30,436,965,918.96**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,972,195.10	24,922,750.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,972,195.10**	**24,922,750.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,967,586.10	48,388,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,670,500.70	48,308,500.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,594,188.66	48,308,500.00
UST NOTE TOTAL				**150,000,000.00**	**149,232,275.46**	**145,005,500.00**
TRADE TOTAL				**175,000,000.00**	**174,204,470.56**	**169,928,250.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**30,668,098,000.00**	**30,639,016,961.61**	**30,391,213,405.02**
	PSI HISTORICAL TOTAL				**30,610,456,840.84**	

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AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,674,650.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**14,674,650.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,674,650.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,524,490.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,486,010.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**15,010,500.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,010,500.00**
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	4,710,550.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	473,195.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,478.46	1,272,015.00
FFCB TOTAL				**7,000,000.00**	**6,993,478.46**	**6,455,760.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,579,450.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,562,040.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	8,823,200.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,834,646.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**18,799,336.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,556,253.68
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,556,253.68**
PHHPA TOTAL				**32,176,000.00**	**32,169,478.46**	**28,811,349.68**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,855.57	585,378.00
FHLB TOTAL				**600,000.00**	**599,855.57**	**585,378.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,785,535.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,785,535.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,855.57**	**4,370,913.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,021,297.42	10,025,285.17
US TBILLS TOTAL				**10,239,600.00**	**10,021,297.42**	**10,025,285.17**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,991,250.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,991,250.00**
SCP61-SCAQMD TOTAL				**15,239,600.00**	**15,021,297.42**	**15,016,535.17**
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,982,500.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,982,500.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,982,500.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,031,657.73	10,033,900.99
US TBILLS TOTAL				**10,248,400.00**	**10,031,657.73**	**10,033,900.99**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: February 1, 2019 to February 28, 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**	**10,031,657.73**	**10,033,900.99**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,031,657.73	10,033,900.99
US TBILLS TOTAL				**10,248,400.00**	**10,031,657.73**	**10,033,900.99**
SCP6G-SCAQMD TOTAL				**10,248,400.00**	**10,031,657.73**	**10,033,900.99**
SCP6U-SCAQMD-FD 58 MITIGATION FE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,015,828.86	5,016,950.49
US TBILLS TOTAL				**5,124,200.00**	**5,015,828.86**	**5,016,950.49**
SCP6U-SCAQMD TOTAL				**5,124,200.00**	**5,015,828.86**	**5,016,950.49**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,982,500.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,982,500.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,982,500.00**
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**	**173,462,756.02**	**168,626,680.57**
SPI HISTORICAL TOTAL					**173,360,864.39**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2019
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 02/28/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,249,316.19
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	307,441.30
05/17/00	C.I. 2658M	450,004.96
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$30,008,723.60

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/13/16	COMMERCIAL PAPER 2016	3,847,028.33
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,027,293.30
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	310,323,046.16
02/09/93	DISNEY PROJECT 1993	17,683,123.49
03/21/12	DISNEY PROJECT, 2012	4,214,850.20
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,348,520.06
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,962,651.02
	U.S. BANK - TRUSTEE TOTAL	$414,416,604.67

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,497,541.69
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,155,132.35
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,683,342.24
	ZIONS BANK - TRUSTEE TOTAL	$22,336,016.28

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,126.60
	TREASURER TOTAL	$302,126.60

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 02/28/19
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	2.74	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	
109917	LACCAL BANS	2.96	06/30/21	10,000,000.00	10,000,000.00	
BAN TOTAL				**35,000,000.00**	**35,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**35,000,000.00**	**35,000,000.00**	
NTRD - PSI NON-TRADING Total				**175,000,000.00**	**175,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	06/01/17	$ 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%
109917	LACCAL	02/01/19	10,000,000.00	2.960%
			$ 35,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 02/28/19
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	2,050,001,629.82	41.00 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,737,862,271.09	24.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,090,698,182.59	124.00 DAYS	149,232,275.46	925.00 DAYS
AGENCIES	19,456,892,181.00	843.00 DAYS	24,972,195.10	381.00 DAYS
MUNICIPALS	35,000,000.00	540.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	94,358,226.55	319.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$30,464,812,491.05	554.00 DAYS	$174,204,470.56	847.00 DAYS

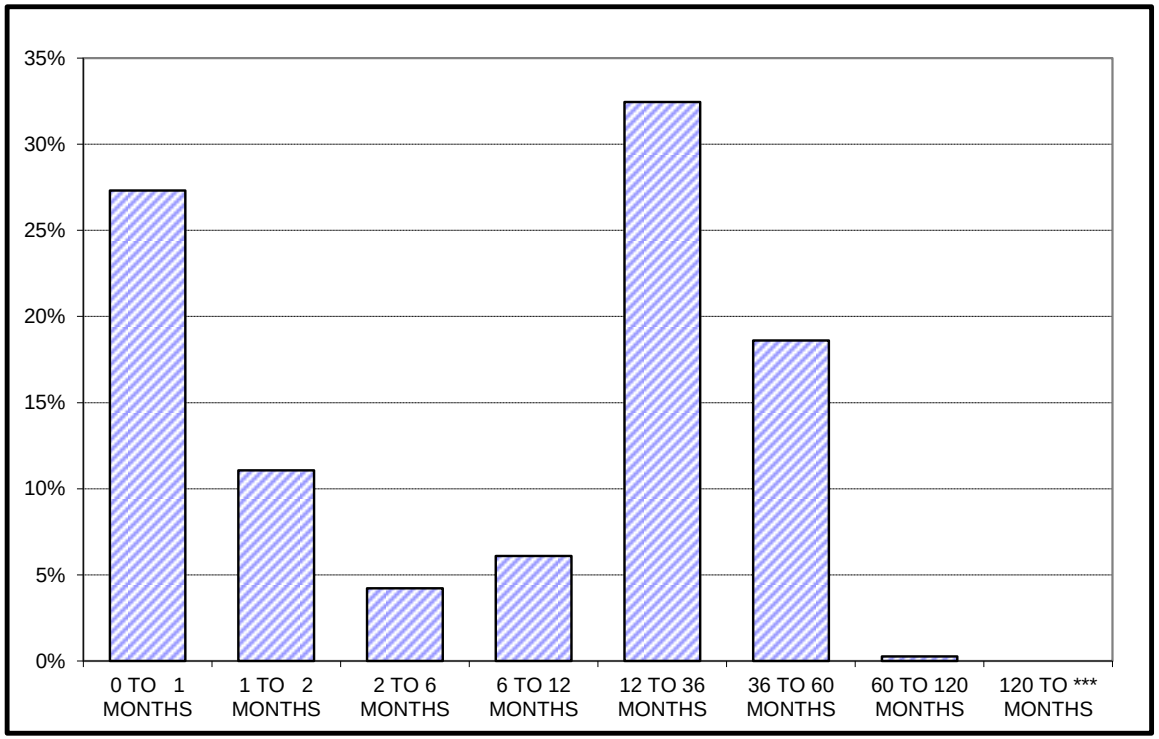
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 02/28/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	03/01/19-03/31/19	$8,368,992,085.59	27.31
1 TO 2 MONTHS	04/01/19-04/30/19	$3,388,277,899.63	11.06
2 TO 3 MONTHS	05/01/19-05/31/19	$764,028,406.54	2.49
3 TO 4 MONTHS	06/01/19-06/30/19	$402,873,364.56	1.32
4 TO 5 MONTHS	07/01/19-07/31/19	$0.00	0.00
5 TO 6 MONTHS	08/01/19-08/31/19	$124,890,271.58	0.41
6 TO 12 MONTHS	09/01/19-02/29/20	$1,869,695,381.25	6.10
12 TO 24 MONTHS	03/01/20-02/28/21	$3,947,367,774.80	12.88
24 TO 36 MONTHS	03/01/21-02/28/22	$5,994,085,799.29	19.56
36 TO 48 MONTHS	03/01/22-02/28/23	$3,169,964,737.44	10.35
48 TO 60 MONTHS	03/01/23-02/29/24	$2,529,616,240.93	8.26
60 TO 120 MONTHS	03/01/24-02/28/29	$79,225,000.00	0.26
120 TO *** MONTHS	03/01/29-	$0.00	0.00
Portfolio Total:		**$30,639,016,961.61**	**100.00**
AVCCD			
36 TO 48 MONTHS	03/01/22-02/28/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	03/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	03/01/24-02/28/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	03/01/29-	$32,169,478.46	100.00
Portfolio Total:		**$32,169,478.46**	
SANIT			
24 TO 36 MONTHS	03/01/21-02/28/22	$4,499,855.57	100.00
Portfolio Total:		**$4,499,855.57**	
SCAQM			
6 TO 12 MONTHS	09/01/19-02/29/20	$38,565,565.34	100.00
Portfolio Total:		**$38,565,565.34**	
SCP61			
3 TO 4 MONTHS	06/01/19-06/30/19	$5,000,000.00	33.33
6 TO 12 MONTHS	09/01/19-02/29/20	$10,021,297.42	66.67
Portfolio Total:		**$15,021,297.42**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 02/28/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
3 TO 4 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	09/01/19-02/29/20	$10,031,657.73	100.00
Portfolio Total:		**$10,031,657.73**	
SCP6G			
6 TO 12 MONTHS	09/01/19-02/29/20	$10,031,657.73	100.00
Portfolio Total:		**$10,031,657.73**	
SCP6U			
6 TO 12 MONTHS	09/01/19-02/29/20	$5,015,828.86	100.00
Portfolio Total:		**$5,015,828.86**	
SCU5F			
3 TO 4 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
6 TO 12 MONTHS	09/01/19-02/29/20	$3,297,578.61	100.00
Portfolio Total:		**$3,297,578.61**	
WASIA			
6 TO 12 MONTHS	09/01/19-02/29/20	$39,836.30	100.00
Portfolio Total:		**$39,836.30**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 8,368,992	27.31%
1 TO 2 MONTHS	3,388,278	11.06%
2 TO 6 MONTHS	1,291,792	4.22%
6 TO 12 MONTHS	1,869,695	6.10%
12 TO 36 MONTHS	9,941,454	32.45%
36 TO 60 MONTHS	5,699,581	18.60%
60 TO 120 MONTHS	79,225	0.26%
120 TO *** MONTHS	-	0.00%
	$ 30,639,017	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 02/28/19
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 January 2019 with January 2018
(Dollars In Thousands)

	January 2019	January 2018	Change
Average Daily Portfolio ($)	87,925,092	77,116,332	+10,808,760
Accrued Earnings ($)	175,839	88,450	+87,389
Effective Yield (%)	2.355	1.350	+1.005
Average Life-Month End (In Days)	188	179	+9
Total Security Transactions			
Amount ($)	35,952,406	30,260,505	+5,691,901
Number	723	606	+117
Total Time Deposit Transactions			
Amount ($)	2,851,000	4,364,000	-1,513,000
Number	120	156	-36
Average Workday Investment Activity ($)	1,847,781	1,648,786	+198,995
Prescribed Demand Account Balances For Services ($)	242,800	340,500	-97,700

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

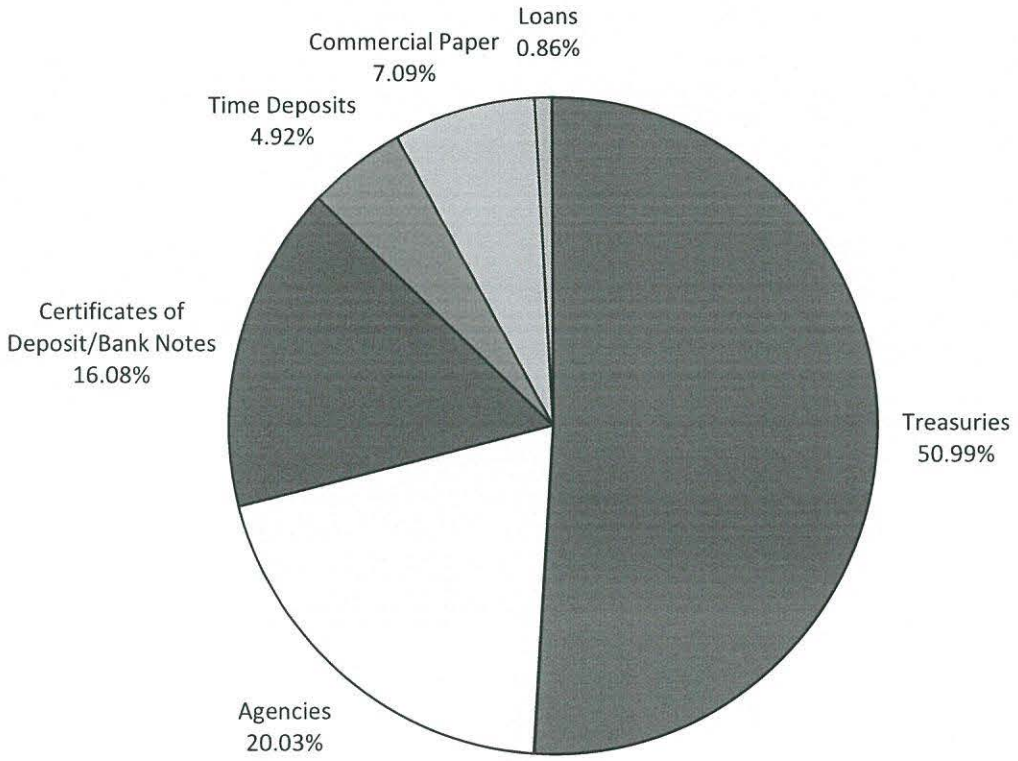
(Dollars In Thousands)

January 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	19,433,132	20.88	+1.07
Bonds	0	0.00	0
Notes	28,026,228	30.11	-1.22
Strips	0	0.00	0
Total Government	47,459,360	50.99	-0.15
Agency Debentures	3,474,444	3.73	-0.28
Certificates of Deposit	14,125,000	15.17	-0.95
Bank Notes	850,000	0.91	-0.11
Repurchases	0	0.00	0
Agency Discount Notes	14,976,029	16.09	+2.10
Time Deposits	4,582,740	4.92	-0.66
GNMAs	0	0.00	0
Commercial Paper	6,598,141	7.09	+0.18
Remics	24,944	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	800,905	0.86	-0.10
GF Loans	0	0.00	0
Other	200,000	0.21	-0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	93,091,563	100.00	

INVESTMENT ACTIVITY	January 2019		December 2018	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	723	35,952,406	442	22,036,673
Other	2	2,056	8	87,758
Time Deposits	120	2,851,000	91	2,338,500
Total	845	38,805,462	541	24,462,931
PMIA Monthly Average Effective Yield (%)		2.355	2.291	
Year to Date Yield Last Day of Month (%)		2.140	2.103	

Pooled Money Investment Account
Portfolio Composition
$93.1 billion
01/31/19



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 (%)
01/02/19	REDEMPTIONS								
	BN	BOFA	2.460	01/02/19	2.460	50,000	209	714,083.33	2.494
	BN	BOFA	2.460	01/02/19	2.460	50,000	209	714,083.33	2.494
	BN	BOFA	2.500	01/02/19	2.500	50,000	245	850,694.44	2.535
	BN	BOFA	2.500	01/02/19	2.500	50,000	245	850,694.44	2.535
	CP	MUFG BK		01/02/19	2.400	50,000	15	50,000.00	2.436
	CP	MUFG BK		01/02/19	2.400	50,000	15	50,000.00	2.436
	CP	MUFG BK		01/02/19	2.340	50,000	19	61,750.00	2.375
	CP	MUFG BK		01/02/19	2.340	50,000	19	61,750.00	2.375
	CP	MUFG BK		01/02/19	2.390	50,000	29	96,263.89	2.428
	CP	MUFG BK		01/02/19	2.390	50,000	29	96,263.89	2.428
	CP	LIBERTY		01/02/19	2.400	50,000	91	303,333.33	2.448
	CP	CR AG NY		01/02/19	2.320	50,000	100	322,222.22	2.367
	CP	CR AG NY		01/02/19	2.320	50,000	100	322,222.22	2.367
	CP	CRC		01/02/19	2.310	50,000	126	404,250.00	2.361
	DN	FNMA		01/02/19	2.215	50,000	63	193,812.50	2.255
	DN	FNMA		01/02/19	2.215	50,000	63	193,812.50	2.255
	DN	FNMA		01/02/19	2.205	50,000	78	238,875.00	2.246
	DN	FNMA		01/02/19	2.205	50,000	78	238,875.00	2.246
	DN	IBRD		01/02/19	2.250	50,000	97	303,125.00	2.295
	DN	IBRD		01/02/19	2.250	50,000	97	303,125.00	2.295
	DN	IBRD		01/02/19	2.060	50,000	181	517,861.11	2.110
	DN	IBRD		01/02/19	2.060	50,000	181	517,861.11	2.110
	DN	FHLMC		01/02/19	2.000	50,000	195	541,666.67	2.050
	DN	FHLMC		01/02/19	2.000	50,000	195	541,666.67	2.050
	DN	FHLMC		01/02/19	2.000	50,000	196	544,444.44	2.050
	DN	FHLMC		01/02/19	2.000	50,000	196	544,444.44	2.050
	DN	FHLMC		01/02/19	2.000	50,000	198	550,000.00	2.050
	DN	FHLMC		01/02/19	2.000	50,000	198	550,000.00	2.050
	DN	FHLMC		01/02/19	1.890	50,000	251	658,875.00	1.942
	DN	FHLMC		01/02/19	1.890	50,000	251	658,875.00	1.942
	DN	FHLMC		01/02/19	1.810	50,000	272	683,777.78	1.861
	DN	FHLMC		01/02/19	1.810	50,000	272	683,777.78	1.861
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000	7	23,138.89	2.413
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000	7	23,138.89	2.413
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000	7	23,430.56	2.443
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000	7	23,430.56	2.443
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000	7	23,430.56	2.443
	YCD	NORINCHUK	2.410	01/02/19	2.410	50,000	7	23,430.56	2.443
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000	9	29,750.00	2.413
	YCD	MUFG BK	2.380	01/02/19	2.380	50,000	9	29,750.00	2.413
	YCD	SOC GEN	2.300	01/02/19	2.300	50,000	104	332,222.22	2.332
	YCD	SOC GEN	2.300	01/02/19	2.300	50,000	104	332,222.22	2.332
	YCD	RB CANADA	2.440	01/02/19	2.440	50,000	293	992,944.44	2.474
	YCD	RB CANADA	2.440	01/02/19	2.440	50,000	293	992,944.44	2.474
	YCD	CIBC	2.070	01/02/19	2.070	50,000	362	1,040,750.00	2.099
	YCD	CIBC	2.070	01/02/19	2.070	50,000	362	1,040,750.00	2.099

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/19	**REDEMPTIONS (Continued)**								
	YCD	ANZ	1.970	01/02/19	1.970	50,000	364	995,944.44	1.997
	YCD	ANZ	1.970	01/02/19	1.970	50,000	364	995,944.44	1.997
	YCD	WESTPAC	2.030	01/02/19	2.030	50,000	365	1,029,097.22	2.058
	YCD	WESTPAC	2.030	01/02/19	2.030	50,000	365	1,029,097.22	2.058
01/02/19	**PURCHASES**								
	CP	SOC GEN NY		01/24/19	2.440	50,000			
	CP	SOC GEN NY		01/24/19	2.440	50,000			
	CP	RABO NY		01/29/19	2.380	50,000			
	CP	RABO NY		01/29/19	2.380	50,000			
01/03/19	**REDEMPTIONS**								
	TR	BILL		01/03/19	1.945	50,000	252	680,750.00	1.999
	TR	BILL		01/03/19	1.945	50,000	252	680,750.00	1.999
	TR	BILL		01/03/19	1.945	50,000	252	680,750.00	1.999
	TR	BILL		01/03/19	1.945	50,000	252	680,750.00	1.999
	TR	BILL		01/03/19	1.728	50,000	350	839,756.94	1.781
	TR	BILL		01/03/19	1.728	50,000	350	839,756.94	1.781
	TR	BILL		01/03/19	1.728	50,000	350	839,756.94	1.781
	TR	BILL		01/03/19	1.728	50,000	350	839,756.94	1.781
	TR	BILL		01/03/19	1.751	50,000	364	885,227.78	1.807
	TR	BILL		01/03/19	1.751	50,000	364	885,227.78	1.807
	TR	BILL		01/03/19	1.763	50,000	364	891,041.67	1.819
	TR	BILL		01/03/19	1.763	50,000	364	891,041.67	1.819
	TR	BILL		01/03/19	1.765	50,000	364	892,305.56	1.822
	TR	BILL		01/03/19	1.765	50,000	364	892,305.56	1.822
	TR	BILL		01/03/19	1.765	50,000	364	892,305.56	1.822
	TR	BILL		01/03/19	1.765	50,000	364	892,305.56	1.822
	YCD FR	CIBC	1.531	01/03/19	1.531	50,000	552	1,630,034.84	2.156
01/03/19	**PURCHASES**								
	BN	BOFA	2.820	07/01/19	2.820	50,000			
	BN	BOFA	2.820	07/01/19	2.820	50,000			
	BN	BOFA	2.820	07/01/19	2.820	50,000			
	BN	BOFA	2.820	07/01/19	2.820	50,000			
	CP	CR AG NY		01/24/19	2.390	50,000			
	CP	CR AG NY		01/24/19	2.390	50,000			
	CP	MUFG BK		02/08/19	2.520	50,000			
	CP	MUFG BK		02/08/19	2.520	50,000			
	CP	MIZUHO NY		03/01/19	2.590	50,000			
	CP	MIZUHO NY		03/01/19	2.590	50,000			
	DN	FNMA		03/04/19	2.355	50,000			
	DN	FNMA		03/04/19	2.355	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/03/19	**PURCHASES (Continued)**								
	DN	IBRD		03/29/19	2.470	50,000			
	DN	IBRD		03/29/19	2.470	50,000			
	DN	FHLB		05/03/19	2.435	50,000			
	DN	FHLB		05/03/19	2.435	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	DN	FHLB		05/29/19	2.440	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	YCD	KBC	2.450	02/06/19	2.450	50,000			
	YCD	KBC	2.450	02/06/19	2.450	50,000			
	YCD	SUMITOMO	2.500	02/25/19	2.500	50,000			
	YCD	SUMITOMO	2.500	02/25/19	2.500	50,000			
	YCD	MONTREAL	2.600	03/01/19	2.600	50,000			
	YCD	MONTREAL	2.600	03/01/19	2.600	50,000			
	YCD	SWEDBANK	2.500	03/08/19	2.500	50,000			
	YCD	SWEDBANK	2.500	03/08/19	2.500	50,000			
	YCD	SE BANKEN	2.700	03/27/19	2.700	50,000			
	YCD	SE BANKEN	2.700	03/27/19	2.700	50,000			
	YCD	BARCLAYS	2.800	04/02/19	2.800	50,000			
	YCD	BARCLAYS	2.800	04/02/19	2.800	50,000			
01/04/19	**NO REDEMPTIONS**								
01/04/19	**PURCHASES**								
	CD	MUFG UNION	2.500	02/25/19	2.500	50,000			
	CD	MUFG UNION	2.500	02/25/19	2.500	50,000			
	CP	CR AG NY		01/07/19	2.370	50,000			
	CP	CR AG NY		01/07/19	2.370	50,000			
	CP	JPM LLC		10/01/19	2.930	50,000			
	TR	BILL		01/02/20	2.475	50,000			
	TR	BILL		01/02/20	2.475	50,000			
	TR	BILL		01/02/20	2.475	50,000			
	TR	BILL		01/02/20	2.475	50,000			
	TR	BILL		01/02/20	2.483	50,000			
	TR	BILL		01/02/20	2.483	50,000			
	YCD	KBC	2.450	02/04/19	2.450	50,000			
	YCD	KBC	2.450	02/04/19	2.450	50,000			
	YCD	MUFG BK	2.510	02/06/19	2.510	50,000			
	YCD	MUFG BK	2.510	02/06/19	2.510	50,000			
	YCD	NORINCHUK	2.500	02/08/19	2.500	50,000			
	YCD	NORINCHUK	2.500	02/08/19	2.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/04/19	**PURCHASES (Continued)**								
	YCD	SOC GEN	2.580	03/04/19	2.580	50,000			
	YCD	SOC GEN	2.580	03/04/19	2.580	50,000			
	YCD	BARCLAYS	2.650	03/08/19	2.650	50,000			
	YCD	BARCLAYS	2.650	03/08/19	2.650	50,000			
01/07/19	**REDEMPTIONS**								
	CP	CR AG NY		01/07/19	2.370	50,000	3	9,875.00	2.403
	CP	CR AG NY		01/07/19	2.370	50,000	3	9,875.00	2.403
	CP	CR AG NY		01/07/19	2.410	50,000	18	60,250.00	2.446
	CP	CR AG NY		01/07/19	2.410	50,000	18	60,250.00	2.446
	CP	SOC GEN NY		01/07/19	2.390	50,000	19	63,069.44	2.426
	CP	SOC GEN NY		01/07/19	2.390	50,000	19	63,069.44	2.426
	CP	SOC GEN NY		01/07/19	2.390	50,000	19	63,069.44	2.426
	CP	SOC GEN NY		01/07/19	2.390	50,000	19	63,069.44	2.426
	CP	SOC GEN NY		01/07/19	2.340	50,000	20	65,000.00	2.376
	CP	SOC GEN NY		01/07/19	2.340	50,000	20	65,000.00	2.376
01/07/19	**PURCHASE**								
	CP	RABO NY		01/11/19	2.370	50,000			
01/08/19	**NO REDEMPTIONS**								
01/08/19	**PURCHASES**								
	CP	RABO NY		01/14/19	2.370	50,000			
	TR	BILL		01/02/20	2.515	50,000			
	TR	BILL		01/02/20	2.515	50,000			
	YCD	KBC	2.400	01/16/19	2.400	50,000			
	YCD	KBC	2.400	01/16/19	2.400	50,000			
01/09/19	**REDEMPTIONS**								
	CD	FIRST REP	2.450	01/09/19	2.450	50,000	55	187,152.78	2.484
	CD	FIRST REP	2.450	01/09/19	2.450	50,000	55	187,152.78	2.484
	CD	FIRST REP	2.420	01/09/19	2.420	50,000	65	218,472.22	2.454
	CD	FIRST REP	2.420	01/09/19	2.420	50,000	65	218,472.22	2.454
	CP	NISSAN		01/09/19	2.360	50,000	56	183,555.56	2.402
	CP	COCA COLA		01/09/19	2.340	50,000	76	247,000.00	2.384
	CP	LIBERTY		01/09/19	2.320	50,000	125	402,777.78	2.371
	DN	FNMA		01/09/19	2.230	50,000	44	136,277.78	2.267
	DN	FNMA		01/09/19	2.230	50,000	44	136,277.78	2.267
	DN	FNMA		01/09/19	2.240	50,000	50	155,555.56	2.278
	DN	FNMA		01/09/19	2.240	50,000	50	155,555.56	2.278
	DN	FNMA		01/09/19	2.220	50,000	55	169,583.33	2.258
	DN	FNMA		01/09/19	2.220	50,000	55	169,583.33	2.258

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/09/19	**REDEMPTIONS (Continued)**								
	YCD	MUFG BK	2.440	01/09/19	2.440	50,000	70	237,222.22	2.474
	YCD	MUFG BK	2.440	01/09/19	2.440	50,000	70	237,222.22	2.474
	YCD	MONTREAL	2.350	01/09/19	2.350	50,000	91	297,013.89	2.383
	YCD	MONTREAL	2.350	01/09/19	2.350	50,000	91	297,013.89	2.383
01/09/19	**PURCHASES**								
	CP	BNP NY		01/16/19	2.380	50,000			
	CP	BNP NY		01/16/19	2.380	50,000			
	CP	BNP NY		01/16/19	2.380	50,000			
	CP	CR AG NY		02/06/19	2.390	50,000			
	CP	CR AG NY		02/06/19	2.390	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	TR	BILL		01/02/20	2.510	50,000			
	YCD	DNB	2.380	01/17/19	2.380	50,000			
	YCD	DNB	2.380	01/17/19	2.380	50,000			
	YCD	SWEDBANK	2.380	01/17/19	2.380	50,000			
	YCD	SWEDBANK	2.380	01/17/19	2.380	50,000			
	YCD	MUFG BK	2.510	02/08/19	2.510	50,000			
	YCD	MUFG BK	2.510	02/08/19	2.510	50,000			
	YCD	MUFG BK	2.510	02/08/19	2.510	50,000			
	YCD	MUFG BK	2.510	02/08/19	2.510	50,000			
	YCD	MONTREAL	2.550	04/09/19	2.550	50,000			
	YCD	MONTREAL	2.550	04/09/19	2.550	50,000			
01/10/19	**NO REDEMPTIONS**								
01/10/19	**PURCHASES**								
	CP	RABO NY		01/11/19	2.370	50,000			
	CP	RABO NY		01/11/19	2.370	50,000			
	CP	BNP NY		02/11/19	2.410	50,000			
	CP	BNP NY		02/11/19	2.410	50,000			
	DN	FNMA		03/27/19	2.380	50,000			
	DN	FNMA		03/27/19	2.380	50,000			
	DN	FNMA		03/27/19	2.380	50,000			
	DN	FNMA		03/27/19	2.380	50,000			
	DN	FNMA		03/29/19	2.380	50,000			
	DN	FNMA		03/29/19	2.380	50,000			
	DN	FHLB		04/02/19	2.370	50,000			
	DN	FHLB		04/02/19	2.370	50,000			
	DN	FHLB		05/29/19	2.400	50,000			
	DN	FHLB		05/29/19	2.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/10/19	**PURCHASES (Continued)**								
	TR	BILL		06/27/19	2.410	50,000			
	TR	BILL		06/27/19	2.410	50,000			
	TR	BILL		07/11/19	2.447	50,000			
	TR	BILL		07/11/19	2.447	50,000			
	YCD	SUMITOMO	2.370	01/17/19	2.370	50,000			
	YCD	SUMITOMO	2.370	01/17/19	2.370	50,000			
	YCD	SOC GEN	2.390	02/08/19	2.390	50,000			
	YCD	SOC GEN	2.390	02/08/19	2.390	50,000			
	YCD	CIBC	2.830	10/01/19	2.830	50,000			
	YCD	CIBC	2.830	10/01/19	2.830	50,000			
01/11/19	**REDEMPTIONS**								
	CP	RABO NY		01/11/19	2.370	50,000	1	3,291.67	2.403
	CP	RABO NY		01/11/19	2.370	50,000	1	3,291.67	2.403
	CP	RABO NY		01/11/19	2.370	50,000	4	13,166.67	2.404
	CP	MUFG BK		01/11/19	2.440	50,000	37	125,388.89	2.480
	CP	MUFG BK		01/11/19	2.440	50,000	37	125,388.89	2.480
	CP	MUFG BK		01/11/19	2.440	50,000	37	125,388.89	2.480
	YCD	CR AG CIB	2.320	01/11/19	2.320	50,000	25	80,555.56	2.352
	YCD	CR AG CIB	2.320	01/11/19	2.320	50,000	25	80,555.56	2.352
01/11/19	**PURCHASES**								
	CP	CIBC HLD		07/01/19	2.710	50,000			
	CP	CIBC HLD		07/01/19	2.710	50,000			
	DN	FHLB		02/27/19	2.390	50,000			
	DN	FHLB		02/27/19	2.390	50,000			
	TR	BILL		07/11/19	2.441	50,000			
	YCD	NORINCHUK	2.500	02/11/19	2.500	50,000			
	YCD	NORINCHUK	2.500	02/11/19	2.500	50,000			
	YCD	MIZUHO	2.570	03/11/19	2.570	50,000			
	YCD	MIZUHO	2.570	03/11/19	2.570	50,000			
01/14/19	**REDEMPTION**								
	CP	RABO NY		01/14/19	2.370	50,000	6	19,750.00	2.404
01/14/19	**PURCHASES**								
	CP	RABO NY		01/16/19	2.370	50,000			
	CP	RABO NY		01/16/19	2.370	50,000			
	CP	RABO NY		01/16/19	2.370	50,000			
	CP	RABO NY		01/16/19	2.370	50,000			
	CP	MUFG BK		02/06/19	2.480	50,000			
	CP	MUFG BK		02/06/19	2.480	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/14/19	**PURCHASES (Continued)**								
	DN	FNMA		03/01/19	2.350	50,000			
	DN	FNMA		03/01/19	2.350	50,000			
	DN	FHLMC		03/25/19	2.340	50,000			
	DN	FHLMC		03/25/19	2.340	50,000			
	DN	FNMA		03/29/19	2.360	50,000			
	DN	FNMA		03/29/19	2.360	50,000			
	TR	BILL		07/11/19	2.441	50,000			
	TR	BILL		07/11/19	2.441	50,000			
	TR	BILL		01/02/20	2.493	50,000			
	TR	BILL		01/02/20	2.493	50,000			
	TR	BILL		01/02/20	2.493	50,000			
	TR	BILL		01/02/20	2.493	50,000			
	YCD	NORINCHUK	2.500	02/14/19	2.500	50,000			
	YCD	NORINCHUK	2.500	02/14/19	2.500	50,000			
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000			
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000			
	YCD	CR AG CIB	2.710	05/01/19	2.710	50,000			
	YCD	SE BANKEN	2.800	10/01/19	2.800	50,000			
	YCD	SE BANKEN	2.800	10/01/19	2.800	50,000			
01/15/19	**NO REDEMPTIONS**								
01/15/19	**PURCHASES**								
	CD	MUFG UNION	2.550	04/26/19	2.550	50,000			
	CD	MUFG UNION	2.550	04/26/19	2.550	50,000			
	CP	CR AG NY		02/08/19	2.390	50,000			
	CP	CR AG NY		02/08/19	2.390	50,000			
	CP	BNP NY		02/13/19	2.400	50,000			
	CP	BNP NY		02/13/19	2.400	50,000			
	CP	MUFG BK		02/20/19	2.500	50,000			
	CP	MUFG BK		02/20/19	2.500	50,000			
	CP	MUFG BK		02/20/19	2.500	50,000			
	CP	MUFG BK		02/20/19	2.500	50,000			
	CP	SOC GEN NY		03/25/19	2.570	50,000			
	CP	SOC GEN NY		03/25/19	2.570	50,000			
	CP	SOC GEN NY		03/25/19	2.570	50,000			
	CP	SOC GEN NY		03/25/19	2.570	50,000			
	DEB	IBRD	2.125	11/01/20	2.611	50,000			
	DEB	IBRD	2.125	11/01/20	2.611	50,000			
	DN	FHLB		02/04/19	2.340	50,000			
	DN	FHLB		02/04/19	2.340	50,000			
	DN	FHLB		02/20/19	2.365	50,000			
	DN	FHLB		02/20/19	2.365	50,000			
	DN	FNMA		02/25/19	2.345	50,000			
	DN	FNMA		02/25/19	2.345	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/15/19	PURCHASES (Continued)								
	DN	FHLB		03/25/19	2.370	50,000			
	DN	FHLB		03/25/19	2.370	50,000			
	DN	FHLB		03/27/19	2.370	50,000			
	DN	FHLB		03/27/19	2.370	50,000			
	DN	FNMA		03/29/19	2.355	50,000			
	DN	FNMA		03/29/19	2.355	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLMC		04/26/19	2.390	50,000			
	DN	FHLB		05/24/19	2.410	50,000			
	DN	FHLB		05/24/19	2.410	50,000			
	DN	FHLB		06/28/19	2.420	50,000			
	DN	FHLB		06/28/19	2.420	50,000			
	DN	FHLB		07/22/19	2.420	50,000			
	DN	FHLB		07/22/19	2.420	50,000			
	TR	BILL		06/27/19	2.394	50,000			
	TR	BILL		06/27/19	2.394	50,000			
	TR	BILL		06/27/19	2.394	50,000			
	TR	BILL		06/27/19	2.394	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		07/11/19	2.425	50,000			
	TR	BILL		08/15/19	2.448	50,000			
	TR	BILL		08/15/19	2.448	50,000			
	TR	BILL		08/15/19	2.448	50,000			
	TR	BILL		08/15/19	2.448	50,000			
	TR	NOTE	1.375	09/30/19	2.542	50,000			
	TR	NOTE	1.375	09/30/19	2.542	50,000			
	TR	NOTE	1.375	09/30/19	2.542	50,000			
	TR	NOTE	1.375	09/30/19	2.542	50,000			
	TR	NOTE	1.375	09/30/19	2.542	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.483	50,000			
	TR	BILL		01/02/20	2.483	50,000			
	TR	BILL		01/02/20	2.483	50,000			
	TR	BILL		01/02/20	2.483	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/15/19	**PURCHASES (Continued)**								
	TR	NOTE	2.500	12/31/20	2.528	50,000			
	TR	NOTE	2.500	12/31/20	2.528	50,000			
	TR	NOTE	2.500	12/31/20	2.528	50,000			
	TR	NOTE	2.500	12/31/20	2.528	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	TR	NOTE	2.500	12/31/20	2.531	50,000			
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000			
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000			
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000			
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000			
	YCD	BARCLAYS	2.920	06/28/18	2.920	50,000			
	YCD	BARCLAYS	2.920	06/28/18	2.920	50,000			
	YCD	BARCLAYS	2.920	06/28/18	2.920	50,000			
	YCD	SVENSKA	2.720	07/01/19	2.720	50,000			
	YCD	SVENSKA	2.720	07/01/19	2.720	50,000			
01/16/19	**REDEMPTIONS**								
	CP	RABO NY		01/16/19	2.370	50,000	2	6,583.33	2.403
	CP	RABO NY		01/16/19	2.370	50,000	2	6,583.33	2.403
	CP	RABO NY		01/16/19	2.370	50,000	2	6,583.33	2.403
	CP	RABO NY		01/16/19	2.370	50,000	2	6,583.33	2.403
	CP	BNP NY		01/16/19	2.380	50,000	7	23,138.89	2.414
	CP	BNP NY		01/16/19	2.380	50,000	7	23,138.89	2.414
	CP	BNP NY		01/16/19	2.380	50,000	7	23,138.89	2.414
	DEB	FHLB	1.250	01/16/19	1.224	25,000	769	644,436.11	1.223
	DEB	FHLB	1.250	01/16/19	1.252	25,000	769	658,986.11	1.251
	YCD	KBC	2.400	01/16/19	2.400	50,000	8	26,666.67	2.433
	YCD	KBC	2.400	01/16/19	2.400	50,000	8	26,666.67	2.433
	YCD	KBC	2.380	01/16/19	2.380	50,000	36	119,000.00	2.413
	YCD	KBC	2.380	01/16/19	2.380	50,000	36	119,000.00	2.413
01/16/19	**PURCHASES**								
	CP	RABO NY		01/24/19	2.370	50,000			
	CP	RABO NY		01/24/19	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/16/19	**PURCHASES (Continued)**								
	CP	BNP NY		02/19/19	2.410	50,000			
	CP	BNP NY		02/19/19	2.410	50,000			
	CP	CR AG NY		03/08/19	2.420	50,000			
	CP	CR AG NY		03/08/19	2.420	50,000			
	DN	FNMA		03/04/19	2.340	50,000			
	DN	FNMA		03/04/19	2.340	50,000			
	DN	FHLB		03/04/19	2.380	50,000			
	DN	FHLB		03/04/19	2.380	50,000			
	DN	FNMA		04/02/19	2.350	50,000			
	DN	FNMA		04/02/19	2.350	50,000			
	DN	FHLB		04/26/19	2.390	50,000			
	DN	FHLB		04/26/19	2.390	50,000			
	DN	FHLB		04/26/19	2.390	50,000			
	DN	FHLB		04/26/19	2.390	50,000			
	DN	FHLMC		05/24/19	2.385	50,000			
	DN	FHLMC		05/24/19	2.385	50,000			
	DN	FHLMC		05/29/19	2.385	50,000			
	DN	FHLMC		05/29/19	2.385	50,000			
	DN	FHLB		07/01/19	2.400	50,000			
	DN	FHLB		07/01/19	2.400	50,000			
	TR	BILL		07/11/19	2.426	50,000			
	TR	BILL		07/11/19	2.426	50,000			
	TR	BILL		07/11/19	2.426	50,000			
	TR	BILL		07/11/19	2.426	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	BILL		01/02/20	2.485	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	TR	NOTE	2.500	06/30/20	2.593	50,000			
	YCD	KBC	2.420	02/01/19	2.420	50,000			
	YCD	KBC	2.420	02/01/19	2.420	50,000			
	YCD	RABOBANK	2.710	07/01/19	2.710	50,000			
01/17/19	**REDEMPTIONS**								
	CP	MUFG BK		01/17/19	2.440	50,000	37	125,388.89	2.480
	CP	MUFG BK		01/17/19	2.440	50,000	37	125,388.89	2.480
	CP	MUFG BK		01/17/19	2.440	50,000	37	125,388.89	2.480

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/17/19	**REDEMPTIONS (Continued)**								
	TR	BILL		01/17/19	2.090	50,000	175	507,986.11	2.141
	TR	BILL		01/17/19	2.090	50,000	175	507,986.11	2.141
	TR	BILL		01/17/19	2.095	50,000	175	509,201.39	2.146
	TR	BILL		01/17/19	2.095	50,000	175	509,201.39	2.146
	TR	BILL		01/17/19	2.115	50,000	182	534,625.00	2.168
	TR	BILL		01/17/19	2.115	50,000	182	534,625.00	2.168
	YCD	SUMITOMO	2.370	01/17/19	2.370	50,000	7	23,041.67	2.403
	YCD	SUMITOMO	2.370	01/17/19	2.370	50,000	7	23,041.67	2.403
	YCD	DNB	2.380	01/17/19	2.380	50,000	8	26,444.44	2.413
	YCD	DNB	2.380	01/17/19	2.380	50,000	8	26,444.44	2.413
	YCD	SWEDBANK	2.380	01/17/19	2.380	50,000	8	26,444.44	2.413
	YCD	SWEDBANK	2.380	01/17/19	2.380	50,000	8	26,444.44	2.413
	YCD	MONTREAL	2.470	01/17/19	2.470	50,000	21	72,041.67	2.504
	YCD	MONTREAL	2.470	01/17/19	2.470	50,000	21	72,041.67	2.504
	YCD	SUMITOMO	2.420	01/17/19	2.420	50,000	30	100,833.33	2.454
	YCD	SUMITOMO	2.420	01/17/19	2.420	50,000	30	100,833.33	2.454
	YCD	SUMITOMO	2.400	01/17/19	2.400	50,000	36	120,000.00	2.433
	YCD	SUMITOMO	2.400	01/17/19	2.400	50,000	36	120,000.00	2.433
	YCD	NORINCHUK	2.450	01/17/19	2.450	50,000	36	122,500.00	2.484
	YCD	NORINCHUK	2.450	01/17/19	2.450	50,000	36	122,500.00	2.484
01/17/19	**PURCHASES**								
	CD	BOWEST	2.790	06/28/19	2.790	50,000			
	CD	BOWEST	2.790	06/28/19	2.790	50,000			
	CP	BNP NY		02/06/19	2.400	50,000			
	CP	BNP NY		02/06/19	2.400	50,000			
	CP	MUFG BK		02/27/19	2.520	50,000			
	CP	MUFG BK		02/27/19	2.520	50,000			
	CP	SOC GEN NY		03/27/19	2.520	50,000			
	CP	SOC GEN NY		03/27/19	2.520	50,000			
	DN	FHLB		04/02/19	2.360	50,000			
	DN	FHLB		04/02/19	2.360	50,000			
	DN	FHLB		04/02/19	2.360	50,000			
	DN	FHLB		04/02/19	2.360	50,000			
	TR	BILL		01/02/20	2.478	50,000			
	TR	BILL		01/02/20	2.478	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	BILL		01/02/20	2.480	50,000			
	TR	NOTE	1.625	03/15/20	2.562	50,000			
	TR	NOTE	1.625	03/15/20	2.562	50,000			
	TR	NOTE	1.625	03/15/20	2.562	50,000			
	TR	NOTE	1.625	03/15/20	2.562	50,000			
	TR	NOTE	1.625	03/15/20	2.562	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/17/19	**PURCHASES (Continued)**								
	YCD	DNB	2.420	02/19/19	2.420	50,000			
	YCD	DNB	2.420	02/19/19	2.420	50,000			
	YCD	SUMITOMO	2.450	02/20/19	2.450	50,000			
	YCD	SUMITOMO	2.450	02/20/19	2.450	50,000			
	YCD	KBC	2.450	02/25/19	2.450	50,000			
	YCD	KBC	2.450	02/25/19	2.450	50,000			
	YCD	NORDEA ABP	2.620	04/22/19	2.620	50,000			
	YCD	NORDEA ABP	2.620	04/22/19	2.620	50,000			
01/18/19	**NO REDEMPTIONS**								
01/18/19	**PURCHASES**								
	DEB	FFCB	2.600	01/18/22	2.610	50,000			
	DN	FHLMC		04/26/19	2.365	50,000			
	DN	FHLMC		04/26/19	2.365	50,000			
	TR	NOTE	2.500	12/31/20	2.586	50,000			
	TR	NOTE	2.500	12/31/20	2.586	50,000			
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000			
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000			
	YCD	NORDEA ABP	2.630	05/08/19	2.630	50,000			
01/22/19	**SALES**								
	TR	NOTE	1.125	01/31/19		50,000	721	1,175,696.34	1.192
	TR	NOTE	1.125	01/31/19		50,000	721	1,175,696.34	1.192
	TR	NOTE	1.125	01/31/19		50,000	721	1,175,696.34	1.192
	TR	NOTE	1.125	01/31/19		50,000	721	1,175,696.34	1.192
01/22/19	**REDEMPTIONS**								
	CD	FIRST REP	2.480	01/22/19	2.480	50,000	69	237,666.67	2.514
	CD	FIRST REP	2.480	01/22/19	2.480	50,000	69	237,666.67	2.514
	CD	MUFG UNION	2.450	01/22/19	2.450	50,000	83	282,430.56	2.484
	CD	MUFG UNION	2.450	01/22/19	2.450	50,000	83	282,430.56	2.484
	CP	CR AG NY		01/22/19	2.420	50,000	97	326,027.78	2.470
	CP	CR AG NY		01/22/19	2.420	50,000	97	326,027.78	2.470
	CP	SOC GEN NY		01/22/19	2.300	50,000	119	380,138.89	2.350
	CP	SOC GEN NY		01/22/19	2.300	50,000	119	380,138.89	2.350
	CP	LIBERTY		01/22/19	2.410	50,000	120	401,666.67	2.463
	DN	FHLB		01/22/19	2.285	50,000	97	307,840.28	2.331
	DN	FHLB		01/22/19	2.285	50,000	97	307,840.28	2.331
	DN	FHLB		01/22/19	2.080	50,000	151	436,222.22	2.127
	DN	FHLB		01/22/19	2.080	50,000	151	436,222.22	2.127
	YCD	KBC	2.450	01/22/19	2.450	50,000	33	112,291.67	2.484
	YCD	KBC	2.450	01/22/19	2.450	50,000	33	112,291.67	2.484

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/22/19	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	2.480	01/22/19	2.480	50,000	34	117,111.11	2.514
	YCD	NORINCHUK	2.480	01/22/19	2.480	50,000	34	117,111.11	2.514
	YCD	DNB	2.360	01/22/19	2.360	50,000	35	114,722.22	2.393
	YCD	DNB	2.360	01/22/19	2.360	50,000	35	114,722.22	2.393
	YCD	SOC GEN	2.400	01/22/19	2.400	50,000	63	210,000.00	2.433
	YCD	SOC GEN	2.400	01/22/19	2.400	50,000	63	210,000.00	2.433
	YCD	MIZUHO	2.520	01/22/19	2.520	50,000	96	336,000.00	2.555
	YCD	MIZUHO	2.520	01/22/19	2.520	50,000	96	336,000.00	2.555
	YCD	CR AG CIB	2.420	01/22/19	2.420	50,000	99	332,750.00	2.454
	YCD	CR AG CIB	2.420	01/22/19	2.420	50,000	99	332,750.00	2.454
	YCD	NORDEA AB	2.340	01/22/19	2.340	50,000	152	494,000.00	2.373
	YCD	NORDEA AB	2.340	01/22/19	2.340	50,000	152	494,000.00	2.373
01/22/19	**PURCHASES**								
	CP	MUFG BK		02/27/19	2.520	50,000			
	CP	MUFG BK		02/27/19	2.520	50,000			
	CP	THUNDER		07/22/19	2.750	50,000			
	CP	THUNDER		07/22/19	2.750	50,000			
	DN	FHLB		05/01/19	2.410	50,000			
	DN	FHLB		05/01/19	2.410	50,000			
	DN	FHLB		05/03/19	2.410	50,000			
	DN	FHLB		05/03/19	2.410	50,000			
	TR	BILL		05/16/19	2.385	50,000			
	TR	BILL		05/16/19	2.385	50,000			
	TR	BILL		12/05/19	2.498	50,000			
	TR	BILL		12/05/19	2.498	50,000			
	TR	BILL		12/05/19	2.500	50,000			
	TR	BILL		12/05/19	2.500	50,000			
	YCD	NORINCHUK	2.480	02/25/19	2.480	50,000			
	YCD	NORINCHUK	2.480	02/25/19	2.480	50,000			
	YCD	SWEDBANK	2.450	03/25/19	2.450	50,000			
	YCD	SWEDBANK	2.450	03/25/19	2.450	50,000			
	YCD	SOC GEN	2.510	03/29/19	2.510	50,000			
	YCD	SOC GEN	2.510	03/29/19	2.510	50,000			
01/23/19	**REDEMPTIONS**								
	CP	SOC GEN NY		01/23/19	2.340	50,000	98	318,500.00	2.388
	CP	SOC GEN NY		01/23/19	2.340	50,000	98	318,500.00	2.388
01/23/19	**PURCHASES**								
	CP	RABO NY		01/29/19	2.370	50,000			
	CP	NISSAN		03/01/19	2.600	50,000			
	CP	SOC GEN NY		03/29/19	2.500	50,000			
	CP	SOC GEN NY		03/29/19	2.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/23/19	**PURCHASES (Continued)**								
	CP	AM HONDA		04/24/19	2.600	50,000			
	CP	AM HONDA		04/24/19	2.600	50,000			
	DEB	FNMA	1.000	08/28/19	2.540	50,000			
	DN	IBRD		04/26/19	2.350	50,000			
	DN	IBRD		04/26/19	2.350	50,000			
	DN	FHLB		05/03/19	2.405	50,000			
	DN	FHLB		05/03/19	2.405	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	TR	NOTE	1.625	10/15/20	2.617	50,000			
	TR	NOTE	1.625	10/15/20	2.617	50,000			
	TR	NOTE	1.625	10/15/20	2.617	50,000			
	YCD	DNB	2.420	02/25/19	2.420	50,000			
	YCD	DNB	2.420	02/25/19	2.420	50,000			
01/24/19	**REDEMPTIONS**								
	CP	RABO NY		01/24/19	2.370	50,000	8	26,333.33	2.404
	CP	RABO NY		01/24/19	2.370	50,000	8	26,333.33	2.404
	CP	CR AG NY		01/24/19	2.390	50,000	21	69,708.33	2.427
	CP	CR AG NY		01/24/19	2.390	50,000	21	69,708.33	2.427
	CP	SOC GEN NY		01/24/19	2.440	50,000	22	74,555.56	2.478
	CP	SOC GEN NY		01/24/19	2.440	50,000	22	74,555.56	2.478
	CP	APPLE		01/24/19	2.330	50,000	91	294,486.11	2.376
	CP	GOTHAM		01/24/19	2.500	50,000	91	315,972.22	2.551
	CP	GOTHAM		01/24/19	2.500	50,000	91	315,972.22	2.551
	TR	BILL		01/24/19	2.240	50,000	85	264,444.44	2.283
	TR	BILL		01/24/19	2.240	50,000	85	264,444.44	2.283
	TR	BILL		01/24/19	2.240	50,000	85	264,444.44	2.283
	TR	BILL		01/24/19	2.240	50,000	85	264,444.44	2.283
	TR	BILL		01/24/19	2.287	50,000	91	289,051.39	2.332
	TR	BILL		01/24/19	2.287	50,000	91	289,051.39	2.332
	TR	BILL		01/24/19	2.290	50,000	91	289,430.56	2.335
	TR	BILL		01/24/19	2.290	50,000	91	289,430.56	2.335
	YCD	NORINCHUK	2.450	01/24/19	2.450	50,000	92	313,055.56	2.484
	YCD	NORINCHUK	2.450	01/24/19	2.450	50,000	92	313,055.56	2.484
01/24/19	**PURCHASES**								
	CP	SOC GEN NY		04/26/19	2.590	50,000			
	CP	SOC GEN NY		04/26/19	2.590	50,000			
	CP	CR AG NY		04/26/19	2.620	50,000			
	CP	CR AG NY		04/26/19	2.620	50,000			
	DN	FHLB		05/08/19	2.405	50,000			
	DN	FHLB		05/08/19	2.405	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/24/19	**PURCHASES (Continued)**								
	TR	BILL		06/06/19	2.395	50,000			
	TR	BILL		06/06/19	2.395	50,000			
	YCD	NORINCHUK	2.480	03/01/19	2.480	50,000			
	YCD	NORINCHUK	2.480	03/01/19	2.480	50,000			
01/25/19	**SALES**								
	TR	NOTE	1.125	01/31/19		50,000	724	1,166,610.05	1.178
	TR	NOTE	1.125	01/31/19		50,000	724	1,166,610.05	1.178
	TR	NOTE	1.125	01/31/19		50,000	724	1,166,610.05	1.178
	TR	NOTE	1.125	01/31/19		50,000	724	1,166,610.05	1.178
	TR	NOTE	1.125	01/31/19		50,000	724	1,166,610.05	1.178
01/25/19	**REDEMPTIONS**								
	CD	FIRST REP	2.480	01/25/19	2.480	50,000	86	296,222.22	2.514
	CD	FIRST REP	2.480	01/25/19	2.480	50,000	86	296,222.22	2.514
	CD	MUFG UNION	2.440	01/25/19	2.440	50,000	93	315,166.67	2.474
	CD	MUFG UNION	2.440	01/25/19	2.440	50,000	93	315,166.67	2.474
	CP	MIZUHO NY		01/25/19	2.490	50,000	72	249,000.00	2.537
	CP	MIZUHO NY		01/25/19	2.490	50,000	72	249,000.00	2.537
	CP	APPLE		01/25/19	2.340	50,000	88	286,000.00	2.386
	CP	MIZUHO NY		01/25/19	2.570	50,000	92	328,388.89	2.623
	CP	MIZUHO NY		01/25/19	2.570	50,000	92	328,388.89	2.623
	YCD	MONTREAL	2.520	01/25/19	2.520	50,000	36	126,000.00	2.555
	YCD	MONTREAL	2.520	01/25/19	2.520	50,000	36	126,000.00	2.555
01/25/19	**PURCHASES**								
	CP	SOC GEN NY		02/07/19	2.390	50,000			
	CP	SOC GEN NY		02/07/19	2.390	50,000			
	CP	CR AG NY		03/04/19	2.390	50,000			
	CP	CR AG NY		03/04/19	2.390	50,000			
	DN	FHLB		05/08/19	2.405	50,000			
	DN	FHLB		05/08/19	2.405	50,000			
	DN	FHLB		06/28/19	2.410	50,000			
	DN	FHLB		06/28/19	2.410	50,000			
	TR	NOTE	2.500	12/31/20	2.589	50,000			
	TR	NOTE	2.500	12/31/20	2.589	50,000			
	YCD	DNB	2.380	02/01/19	2.380	50,000			
	YCD	DNB	2.380	02/01/19	2.380	50,000			
	YCD	NORDEA ABP	2.570	04/26/19	2.570	50,000			
	YCD	NORDEA ABP	2.570	04/26/19	2.570	50,000			
01/28/19	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/28/19	**PURCHASES**								
	DN	FHLB		06/28/19	2.390	50,000			
	DN	FHLB		06/28/19	2.390	50,000			
	YCD	RABOBANK	2.630	06/28/19	2.630	50,000			
	YCD	SWEDBANK	2.640	06/28/19	2.640	50,000			
	YCD	SWEDBANK	2.640	06/28/19	2.640	50,000			
01/29/19	**REDEMPTIONS**								
	CD	BOWEST	2.520	01/29/19	2.520	50,000	92	322,000.00	2.555
	CD	BOWEST	2.520	01/29/19	2.520	50,000	92	322,000.00	2.555
	CP	RABO NY		01/29/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		01/29/19	2.380	50,000	27	89,250.00	2.417
	CP	RABO NY		01/29/19	2.380	50,000	27	89,250.00	2.417
	CP	COCA COLA		01/29/19	2.260	50,000	117	367,250.00	2.308
	CP	TOYOTA		01/29/19	2.400	50,000	117	390,000.00	2.452
	CP	TOYOTA		01/29/19	2.400	50,000	117	390,000.00	2.452
	CP	TOYOTA		01/29/19	2.400	50,000	117	390,000.00	2.452
	CP	JPM LLC		01/29/19	2.450	50,000	188	639,722.22	2.516
	CP	JPM LLC		01/29/19	2.450	50,000	188	639,722.22	2.516
	CP	JPM LLC		01/29/19	2.450	50,000	188	639,722.22	2.516
	DN	FHLB		01/29/19	2.090	50,000	166	481,861.11	2.140
	DN	FHLB		01/29/19	2.090	50,000	166	481,861.11	2.140
	DN	FHLB		01/29/19	2.030	50,000	216	609,000.00	2.084
	DN	FHLB		01/29/19	2.030	50,000	216	609,000.00	2.084
	YCD	SUMITOMO	2.450	01/29/19	2.450	50,000	40	136,111.11	2.484
	YCD	SUMITOMO	2.450	01/29/19	2.450	50,000	40	136,111.11	2.484
	YCD	DNB	2.420	01/29/19	2.420	50,000	76	255,444.44	2.454
	YCD	DNB	2.420	01/29/19	2.420	50,000	76	255,444.44	2.454
	YCD	MIZUHO	2.610	01/29/19	2.610	50,000	91	329,875.00	2.646
	YCD	MIZUHO	2.610	01/29/19	2.610	50,000	91	329,875.00	2.646
	YCD	MONTREAL	2.470	01/29/19	2.470	50,000	96	329,333.33	2.504
	YCD	MONTREAL	2.470	01/29/19	2.470	50,000	96	329,333.33	2.504
	YCD	NORDEA ABP	2.290	01/29/19	2.290	50,000	104	330,777.78	2.322
	YCD	NORDEA ABP	2.290	01/29/19	2.290	50,000	104	330,777.78	2.322
	YCD	RB CANADA	2.420	01/29/19	2.420	50,000	180	605,000.00	2.454
	YCD	RB CANADA	2.420	01/29/19	2.420	50,000	180	605,000.00	2.454
	YCD	NB CANADA	2.440	01/29/19	2.440	50,000	180	610,000.00	2.474
	YCD	NB CANADA	2.440	01/29/19	2.440	50,000	180	610,000.00	2.474
	YCD	RB CANADA	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	RB CANADA	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	TORONTO	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	TORONTO	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	TORONTO	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	TORONTO	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464
	YCD	TORONTO	2.430	01/29/19	2.430	50,000	182	614,250.00	2.464

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/29/19	**PURCHASES**								
	CD	MUFG UNION	2.580	05/29/19	2.580	50,000			
	CD	MUFG UNION	2.580	05/29/19	2.580	50,000			
	CP	SOC GEN NY		04/22/19	2.570	50,000			
	CP	SOC GEN NY		04/22/19	2.570	50,000			
	TR	NOTE	1.250	05/31/19	2.432	50,000			
	TR	NOTE	1.250	05/31/19	2.432	50,000			
	TR	NOTE	1.250	05/31/19	2.432	50,000			
	YCD	KBC	2.420	03/01/19	2.420	50,000			
	YCD	KBC	2.420	03/01/19	2.420	50,000			
	YCD	CR AG CIB	2.620	04/26/19	2.620	50,000			
	YCD	CR AG CIB	2.620	04/26/19	2.620	50,000			
	YCD	RABOBANK	2.620	07/01/19	2.620	50,000			
01/30/19	**NO REDEMPTIONS**								
01/30/19	**PURCHASES**								
	CP	APPLE		05/01/19	2.530	50,000			
	CP	SOC GEN NY		05/01/19	2.580	50,000			
	CP	SOC GEN NY		05/01/19	2.580	50,000			
	DN	FHLMC		05/24/19	2.365	50,000			
	DN	FHLMC		05/24/19	2.365	50,000			
	DN	FHLB		06/28/19	2.390	50,000			
	YCD	MIZUHO	2.620	04/26/19	2.620	50,000			
	YCD	MIZUHO	2.620	04/26/19	2.620	50,000			
	YCD	SE BANKEN	2.640	06/28/19	2.640	50,000			
	YCD	SE BANKEN	2.640	06/28/19	2.640	50,000			
01/31/19	**REDEMPTIONS**								
	TR	BILL		01/31/19	1.845	50,000	357	914,812.50	1.905
	TR	BILL		01/31/19	1.845	50,000	357	914,812.50	1.905
	TR	BILL		01/31/19	1.846	50,000	357	915,308.33	1.907
	TR	BILL		01/31/19	1.846	50,000	357	915,308.33	1.907
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.830	50,000	364	925,166.67	1.890
	TR	BILL		01/31/19	1.833	50,000	364	926,430.56	1.893
	TR	BILL		01/31/19	1.833	50,000	364	926,430.56	1.893
	TR	BILL		01/31/19	1.840	50,000	364	930,222.22	1.901
	TR	BILL		01/31/19	1.840	50,000	364	930,222.22	1.901

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/31/19	**REDEMPTIONS (Continued)**								
	TR	NOTE	1.125	01/31/19	1.188	50,000	730	1,187,500.00	1.189
	TR	NOTE	1.125	01/31/19	1.188	50,000	730	1,187,500.00	1.189
	TR	NOTE	1.125	01/31/19	1.188	50,000	730	1,187,500.00	1.189
	TR	NOTE	1.125	01/31/19	1.188	50,000	730	1,187,500.00	1.189
01/31/19	**PURCHASES**								
	CP	BNP NY		03/04/19	2.400	50,000			
	CP	BNP NY		03/04/19	2.400	50,000			
	CP	MIZUHO NY		05/02/19	2.590	50,000			
	CP	MIZUHO NY		05/02/19	2.590	50,000			
	CP	MIZUHO NY		05/02/19	2.590	50,000			
	CP	MUFG BK		05/03/19	2.600	50,000			
	CP	MUFG BK		05/03/19	2.600	50,000			
	CP	MUFG BK		05/03/19	2.600	50,000			
	CP	MUFG BK		05/03/19	2.600	50,000			
	DN	FHLB		05/24/19	2.370	50,000			
	DN	FHLB		05/24/19	2.370	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.390	50,000			
	TR	BILL		08/01/19	2.395	50,000			
	TR	BILL		08/01/19	2.395	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.430	50,000			
	TR	BILL		08/01/19	2.452	50,000			
	TR	BILL		08/01/19	2.452	50,000			
	TR	BILL		08/01/19	2.461	50,000			
	TR	BILL		08/01/19	2.461	50,000			
	TR	NOTE	1.000	10/15/19	2.527	50,000			
	TR	NOTE	1.000	10/15/19	2.527	50,000			
	TR	NOTE	1.500	10/31/19	2.530	50,000			
	TR	NOTE	1.500	10/31/19	2.530	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/31/19	PURCHASES (Continued)								
	TR	NOTE	1.000	11/15/19	2.527	50,000			
	TR	NOTE	1.000	11/15/19	2.527	50,000			
	TR	NOTE	1.000	11/15/19	2.527	50,000			
	TR	NOTE	1.000	11/15/19	2.527	50,000			
	TR	BILL		01/30/20	2.473	50,000			
	TR	BILL		01/30/20	2.473	50,000			
	TR	BILL		01/30/20	2.525	50,000			
	TR	BILL		01/30/20	2.525	50,000			
	TR	BILL		01/30/20	2.533	50,000			
	TR	BILL		01/30/20	2.533	50,000			
	TR	NOTE	2.500	01/31/21	2.583	50,000			
	TR	NOTE	2.500	01/31/21	2.583	50,000			
	YCD	CR AG CIB	2.630	05/29/19	2.630	50,000			
	YCD	CR AG CIB	2.630	05/29/19	2.630	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				
Strata Federal Credit Union	01/24/19	2.450	4,500,000.00	07/25/19
BREA				
American First Credit Union	09/12/18	2.300	27,000,000.00	03/13/19
American First Credit Union	01/04/19	2.430	23,000,000.00	04/05/19
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
Pacific Western Bank	01/23/19	2.460	40,000,000.00	07/24/19
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	01/10/19	2.430	10,000,000.00	04/11/19
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	01/10/19	2.480	10,000,000.00	04/11/19
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	11/30/18	2.510	5,000,000.00	05/31/19
SAFE Credit Union	01/09/19	2.490	20,000,000.00	07/10/19
GARDEN GROVE				
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
US Metro Bank	01/17/19	2.480	5,000,000.00	07/18/19
US Metro Bank	01/30/19	2.470	5,000,000.00	07/31/19
GARDENA				
Northrop Grumman Federal Credit Union	11/08/18	2.370	25,000,000.00	02/07/19
GOLETA				
Community West Bank	11/29/18	2.410	14,000,000.00	02/28/19
Community West Bank	01/09/19	2.410	13,000,000.00	04/10/19
Community West Bank	01/17/19	2.440	13,000,000.00	04/18/19
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	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
Banc of California, NA	01/17/19	2.450	100,000,000.00	04/18/19
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	01/24/19	2.470	25,000,000.00	07/25/19
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
First Foundation Bank	01/04/19	2.440	44,000,000.00	04/05/19
First Foundation Bank	01/18/19	2.430	50,000,000.00	04/19/19
First Foundation Bank	01/25/19	2.420	50,000,000.00	04/26/19
Pacific Enterprise Bank	08/30/18	2.260	25,000,000.00	02/28/19
Pacific Premier Bank	01/10/19	2.450	50,000,000.00	04/11/19
Pacific Premier Bank	01/18/19	2.420	50,000,000.00	04/19/19
Pacific Premier Bank	01/24/19	2.400	25,000,000.00	04/25/19
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LODI				
Farmers & Merchants Bk Cen CA	01/09/19	2.490	60,000,000.00	07/10/19
LOS ANGELES				
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
Bank of Hope	01/10/19	2.510	90,000,000.00	07/11/19
Bank of Hope	01/11/19	2.510	45,000,000.00	07/11/19
Commonwealth Business Bank	11/08/18	2.340	5,000,000.00	02/07/19
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
Hanmi Bank	01/16/19	2.490	30,000,000.00	07/17/19
Hanmi Bank	01/31/19	2.490	30,000,000.00	08/01/19
Manufacturers Bank	10/04/18	2.380	100,000,000.00	04/04/19
Manufacturers Bank	01/11/19	2.450	50,000,000.00	04/12/19
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	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
Open Bank	01/10/19	2.430	14,000,000.00	04/11/19
Opus Bank	01/25/19	2.430	10,000,000.00	04/26/19
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
Pacific City Bank	01/10/19	2.490	30,000,000.00	07/11/19
MONTEREY				
1st Capital Bank	12/06/18	2.540	1,000,000.00	06/06/19
OAKLAND				
Beneficial State Bank	12/13/18	2.440	45,000,000.00	03/14/19
Beneficial State Bank	01/11/19	2.470	25,000,000.00	04/12/19
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	12/12/18	2.360	20,000,000.00	03/13/19
Malaga Bank	01/10/19	2.430	5,000,000.00	04/11/19
Malaga Bank	01/18/19	2.400	46,000,000.00	04/19/19
Malaga Bank	01/25/19	2.390	9,000,000.00	04/26/19
Malaga Bank	01/31/19	2.400	10,000,000.00	05/02/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
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
American Plus Bank, NA	01/09/19	2.370	3,000,000.00	03/01/19
American Plus Bank, NA	01/11/19	2.410	20,000,000.00	04/19/19
American Plus Bank, NA	01/24/19	2.390	3,000,000.00	05/03/19
American Plus Bank, NA	01/04/19	2.480	10,000,000.00	07/05/19
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	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
Wescom Central Credit Union	01/04/19	2.440	25,000,000.00	04/05/19
Wescom Central Credit Union	01/23/19	2.410	50,000,000.00	04/24/19
PORTERVILLE				
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
Bank of the Sierra	01/09/19	2.410	20,000,000.00	04/10/19
Bank of the Sierra	01/18/19	2.420	20,000,000.00	04/19/19
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	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	01/10/19	2.430	20,000,000.00	04/11/19
Provident Credit Union	01/17/19	2.420	40,000,000.00	04/18/19
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	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
Mechanics Bank	01/17/19	2.450	20,000,000.00	04/18/19
Mechanics Bank	01/09/19	2.500	20,000,000.00	07/10/19
RIVERSIDE				
Provident Savings Bank	10/10/18	2.410	5,000,000.00	04/10/19
Provident Savings Bank	01/11/19	2.520	5,000,000.00	07/12/19
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	01/09/19	2.390	4,000,000.00	04/10/19
SACRAMENTO				
Merchants National Bank of Sacramento	01/16/19	2.420	4,000,000.00	02/20/19
Merchants National Bank of Sacramento	01/30/19	2.450	6,000,000.00	06/21/19
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	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
Axos Bank	01/23/19	2.380	25,000,000.00	04/24/19
Bank of Southern California	10/24/18	2.440	14,500,000.00	04/24/19
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	01/17/19	2.420	25,000,000.00	04/18/19
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	01/30/19	2.350	10,000,000.00	05/01/19
Mission Federal Credit Union	01/11/19	2.470	10,000,000.00	07/12/19
SAN FRANCISCO				
Bank of San Francisco	12/14/18	2.510	5,000,000.00	06/14/19
Beacon Business Bank	12/14/18	2.440	3,000,000.00	03/15/19
Beacon Business Bank	01/18/19	2.430	2,000,000.00	04/19/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO (Continued)				
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
Mission National Bank	01/24/19	2.470	5,000,000.00	07/25/19
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	11/09/18	2.490	5,000,000.00	05/10/19
Bank of Santa Clarita	01/04/19	2.500	15,000,000.00	07/05/19
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	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
Summit State Bank	01/18/19	2.420	7,500,000.00	04/19/19
Summit State Bank	01/11/19	2.510	14,000,000.00	07/12/19
Summit State Bank	01/30/19	2.490	8,000,000.00	07/31/19
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	11/15/18	2.330	10,000,000.00	02/14/19
Santa Cruz County Bank	01/11/19	2.430	10,000,000.00	04/12/19
WEST SACRAMENTO				
Suncrest Bank	12/12/18	2.520	1,000,000.00	06/12/19
TOTAL TIME DEPOSITS JANUARY 2019			**4,582,740,000.00**	

BANK DEMAND DEPOSITS
JANUARY 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 490,427	$ 3,009,128
2	221,212	3,774,050
3	269,735	3,829,590
4	418,499	4,105,675
5	418,499	4,105,675
6	418,499	4,105,675
7	355,226	3,058,750
8	464,018	2,807,486
9	247,593	2,924,923
10	233,580	3,108,526
11	231,734	3,956,167
12	231,734	3,956,167
13	231,734	3,956,167
14	273,125	3,548,392
15	335,361	2,922,588
16	165,111	4,472,520
17	345,463	2,838,035
18	281,965	3,395,670
19	281,965	3,395,670
20	281,965	3,395,670
21	281,965	3,395,670
22	391,093	2,783,620
23	327,997	2,502,693
24	258,310	2,763,360
25	206,064	3,254,801
26	206,064	3,254,801
27	206,064	3,254,801
28	377,712	2,994,702
29	223,806	2,828,073
30	248,571	2,582,242
31	379,541	3,010,593

AVERAGE DOLLAR DAYS $292,131 a/

a/ The prescribed bank balance for January was $292,015. This consisted of $242,789 in compensating balances for services, balances for uncollected funds of $51,974 and a deduction of $2,748 for January 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 January 16, 2019, has determined and designated the amount of money available for deposit and investment as of January 8, 2019, 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: 242,800,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	1/14/2019	1/18/2019	$ 4,276,700,000	$ 7,993,100,000	$ 4,632,700,000	$ 12,625,800,000
(2)	1/21/2019	1/25/2019	$ (1,275,200,000)	$ 6,717,900,000	$ 4,632,700,000	$ 11,350,600,000
(3)	1/28/2019	2/1/2019	$ (660,800,000)	$ 6,057,100,000	$ 4,632,700,000	$ 10,689,800,000
(4)	2/4/2019	2/8/2019	$ (472,200,000)	$ 5,584,900,000	$ 4,632,700,000	$ 10,217,600,000
(5)	2/11/2019	2/15/2019	$ (810,900,000)	$ 4,774,000,000	$ 4,632,700,000	$ 9,406,700,000
(6)	2/18/2019	2/22/2019	$ 1,220,700,000	$ 5,994,700,000	$ 4,632,700,000	$ 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 242,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: January 16, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 02/28/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
03/06/19	FEDERAL HOME LOAN MTG	110049	FHLMC 2.95 (CALLABLE)	2.950	03/06/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/13/19	FEDERAL HOME LOAN MTG	110060	FHLMC 2.975 (CALLABLE)	2.975	03/13/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/05/19	FEDERAL HOME LOAN MTG	110072	FHLMC 2.95 (CALLABLE)	2.950	03/05/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/07/19	FEDERAL HOME LOAN MTG	110074	FHLMC 2.95 (CALLABLE)	2.950	03/06/24	100.000	$25,000,000.00	$25,000,000.00	2,048.61
03/08/19	FEDERAL HOME LOAN MTG	110075	FHLMC 2.97 (CALLABLE)	2.970	03/06/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/20/19	FEDERAL HOME LOAN MTG	110120	FHLMC 2.97 (CALLABLE)	2.970	03/20/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/20/19	FEDERAL HOME LOAN MTG	110121	FHLMC 3.00 (CALLABLE)	3.000	03/20/24	100.000	$25,000,000.00	$25,000,000.00	0.00
03/01/19	PRIVATE EXPORT FNDG COR	110118	PRIVATE EXPORT FUND	2.420	04/01/19	99.792	$40,000,000.00	$39,916,644.44	0.00
03/04/19	JOHNSON & JOHNSON CO.	110109	JOHNSON & JOHNSON C	2.250	03/03/22	98.776	$22,500,000.00	$22,224,600.00	1,406.25
03/01/19	MUFG UNION BK N.A.	110119	MUFG UNION BANK NA	2.510	04/25/19	100.000	$50,000,000.00	$50,000,000.00	0.00
					PSI Non-Trading Total		**$287,500,000.00**	**$287,141,244.44**	**$3,454.86**
						Totals	**$287,500,000.00**	**$287,141,244.44**	**3,454.86**