**JOSEPH KELLY**
TREASURER AND TAX COLLECTOR

# COUNTY OF LOS ANGELES
# TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and lacountypropertytax.com

**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**

April 30, 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 MARCH 2019**

The Report of Investments for the month of March 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 March 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 MARCH 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 MARCH 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 MARCH 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 MARCH 31, 2019

SCHEDULE A

| PORTFOLIO PROFILE | Pooled Surplus Investments | Specific Purpose Investments |
|---|---|---|
| Inventory Balance at 03/31/19 | | |
| At Cost | $ 31,348,052,695 | $ 173,539,552 |
| At Market | $ 31,188,591,928 | $ 170,616,858 |
| Repurchase Agreements | $ - | $ - |
| Reverse Repurchase Agreements | $ - | $ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 6.54% | 14.41% |
| United States Government and Agency Obligations | 64.84% | 59.26% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 28.06% | 0.00% |
| Municipal Obligations | 0.11% | 2.18% |
| Corporate and Deposit Notes | 0.45% | 0.00% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 24.15% |
| 1-60 days | 39.68% | 0.00% |
| 61 days-1 year | 11.23% | 58.82% |
| Over 1 year | 49.09% | 41.18% |
| Weighted Average Days to Maturity | 526 | |

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2019:

| | S&P | Moody's | Fitch | % of Portfolio |
|---|---|---|---|---|
| PSI | | | | |
| Commercial Paper | A-1 | P-1 | F1 | 28.06% |
| Corporate and Deposit Notes | A-1+ | P-1 | F1 | 0.29% |
| | AA- | Aa3 | A+ | 0.16% |
| Los Angeles County Securities | AA+ | Aa1 | AA | 0.11% |
| Negotiable Certificates of Deposit | A-1 | P-1 | F1 | 6.54% |
| U.S. Agency Securities | AA+ | Aaa | AAA | 60.09% |
| U.S. Treasury Securities: | | | | |
| U.S. Treasury Notes | AA+ | Aaa | AAA | 0.48% |
| U.S. Treasury Bills | AA+ | Aaa | AAA | 4.27% |
| | | | | 100.00% |
| SPI | | | | |
| Local Agency Investment Fund | Not Rated | Not Rated | Not Rated | 24.15% |
| 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 | 38.99% |
| U.S. Treasury Securities: | | | | |
| U.S. Treasury Bills | AA+ | Aaa | AAA | 20.27% |
| | | | | 100.00% |

POOLED SURPLUS EARNINGS REPORT
MARCH 31, 2019

SCHEDULE B

| | TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO |
|---|---|
| Investment Balance 03/31/19 | $ 31,348,052,695 |
| Market Value at 03/31/19 | $ 31,188,591,928 |
| Average Daily Balance | $ 29,966,533,498 |
| Gains and Losses: | |
| For the Month | $ - |
| For the Past 12 Months | $ 50,551 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | $ - |
| Earnings for the Month | $ 55,441,583 |
| Earnings for the Past 12 Months | $ 611,895,841 |
| Earnings Rate for the Month | 2.17% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2019

SCHEDULE C

| Bank Name | | Balance | |
|---|---|---|---|
| Bank of America - Concentration | $ | 137,549,776.08 | |
| Bank of the West - Concentration | $ | 84,311,715.74 | (A) |
| Citibank - Concentration | $ | - | |
| JP Morgan Chase - Concentration | $ | 53,803,489.68 | (B) |
| Union Bank- Concentration | $ | 3,252,397.66 | |
| Wells Fargo - Concentration | $ | 322,165.88 | |
| Total Ledger Balance for all Banks | $ | 279,239,545.04 | |

(A) $83 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) $50 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 MARCH 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 March 2019

| | |
|---|---|
| Total Deposits | $ 5,591,583,694.98 |
| Total Disbursements | $ 5,025,966,125.24 |
| Discretionary Funds Liquidity Withdrawal Ratio: | |
| As of March 31, 2019 | 1.50 |

Six-Month Cash Availability Projection:

| Month | Investment Maturities | Deposits | Disbursements | Cumulative Available Cash |
|---|---|---|---|---|
| April | $ 7,414,380,000.00 | $ 8,835,100,000.00 | $ 5,813,500,000.00 | $ 10,435,980,000.00 |
| May | $ 5,043,336,000.00 | $ 4,159,700,000.00 | $ 5,868,000,000.00 | $ 13,771,016,000.00 |
| June | $ 1,089,798,000.00 | $ 3,730,000,000.00 | $ 5,766,300,000.00 | $ 12,824,514,000.00 |
| July | $ - | $ 3,344,200,000.00 | $ 6,851,900,000.00 | $ 9,316,814,000.00 |
| August | $ 125,000,000.00 | $ 3,198,500,000.00 | $ 4,662,900,000.00 | $ 7,977,414,000.00 |
| September | $ 75,000,000.00 | $ 3,941,800,000.00 | $ 4,938,800,000.00 | $ 7,055,414,000.00 |

# 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 March 2019, the Treasurer placed $153.45 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $82.80 million remained in the Bank of the West Money Market Plus Account and $50 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 MARCH 2019
COMPLIANCE REPORT

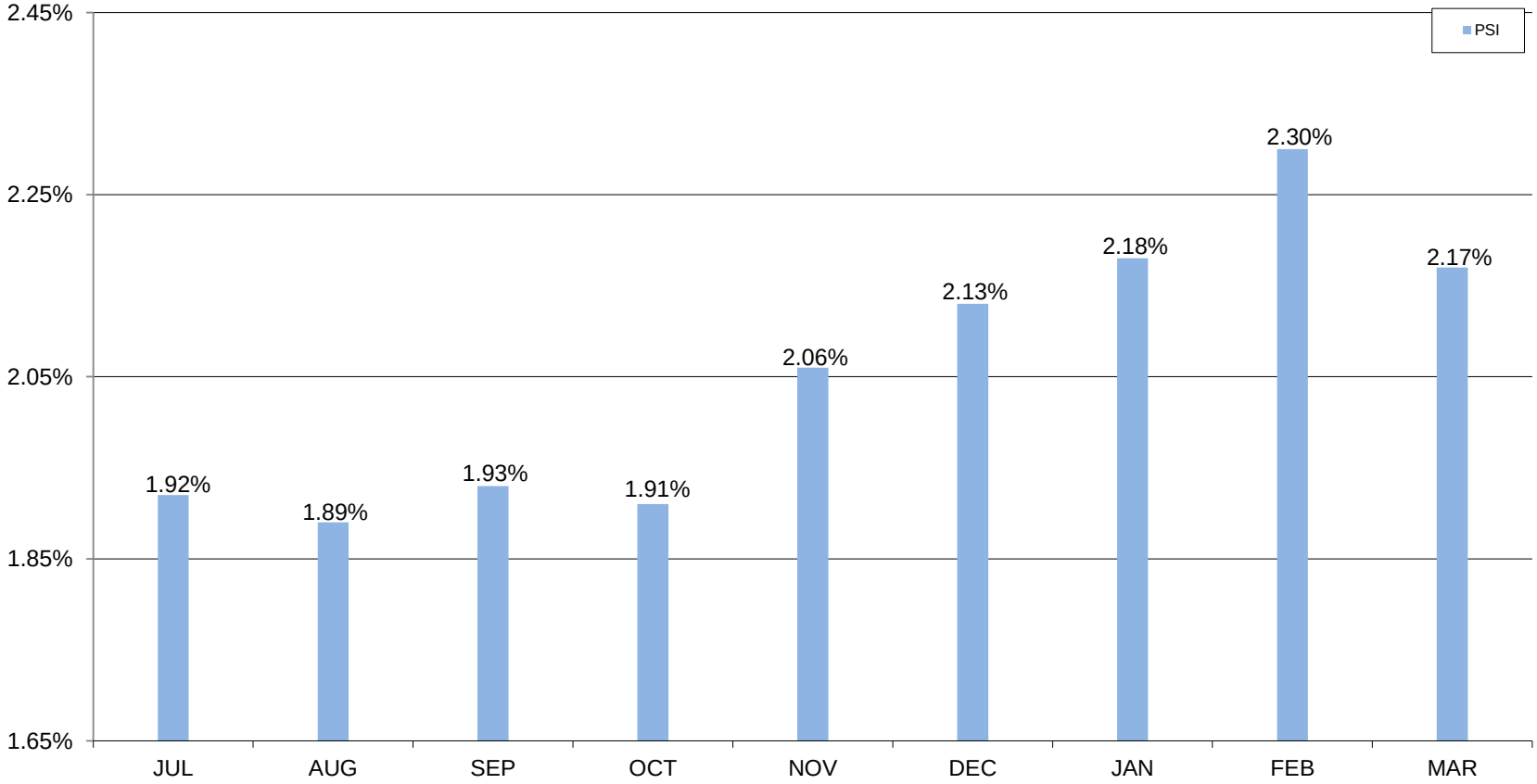
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2019

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**
**PERFORMANCE REPORT**
**PORTFOLIO COST**
**THROUGH 03/31/2019**
**ATTACHMENT III**

| DAY | POOLED SURPLUS INVESTMENTS TOTAL COST | SPECIFIC PURPOSE INVESTMENTS TOTAL COST |
|---|---|---|
| 3/1/2019 | $ 30,260,934,962.37 | $ 173,462,756.02 |
| 3/2/2019 | 30,260,934,962.37 | 173,462,756.02 |
| 3/3/2019 | 30,260,934,962.37 | 173,462,756.02 |
| 3/4/2019 | 30,152,077,057.22 | 173,462,756.02 |
| 3/5/2019 | 29,794,181,016.11 | 173,462,756.02 |
| 3/6/2019 | 29,678,638,375.88 | 173,462,756.02 |
| 3/7/2019 | 29,640,421,223.08 | 173,462,756.02 |
| 3/8/2019 | 29,504,138,292.64 | 173,462,756.02 |
| 3/9/2019 | 29,504,138,292.64 | 173,462,756.02 |
| 3/10/2019 | 29,504,138,292.64 | 173,462,756.02 |
| 3/11/2019 | 29,561,236,100.86 | 173,462,756.02 |
| 3/12/2019 | 29,590,965,891.88 | 173,462,756.02 |
| 3/13/2019 | 29,576,469,443.35 | 173,462,756.02 |
| 3/14/2019 | 29,593,237,825.78 | 173,462,756.02 |
| 3/15/2019 | 29,265,911,071.12 | 173,462,756.02 |
| 3/16/2019 | 29,265,911,071.12 | 173,462,756.02 |
| 3/17/2019 | 29,265,911,071.12 | 173,462,756.02 |
| 3/18/2019 | 29,169,866,121.48 | 173,462,756.02 |
| 3/19/2019 | 29,362,872,851.56 | 173,462,756.02 |
| 3/20/2019 | 29,310,277,775.11 | 173,462,756.02 |
| 3/21/2019 | 29,927,961,400.92 | 173,462,756.02 |
| 3/22/2019 | 29,752,771,535.48 | 173,462,756.02 |
| 3/23/2019 | 29,752,771,535.48 | 173,462,756.02 |
| 3/24/2019 | 29,752,771,535.48 | 173,462,756.02 |
| 3/25/2019 | 29,773,550,131.42 | 173,462,756.02 |
| 3/26/2019 | 30,208,082,145.31 | 173,462,756.02 |
| 3/27/2019 | 31,531,572,377.12 | 173,462,756.02 |
| 3/28/2019 | 31,726,716,172.26 | 173,462,756.02 |
| 3/29/2019 | 31,332,546,118.09 | 173,462,756.02 |
| 3/30/2019 | 31,332,546,118.09 | 173,462,756.02 |
| 3/31/2019 | 31,348,052,694.75 | 173,539,551.59 |
| | **$ 29,966,533,497.58** | **$ 173,465,233.30** |

# 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 03/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) TRADING/NON-TRADING | SPECIFIC PURPOSE INVESTMENT |
|---|---|---|
| Revenues: | | |
| Interest Earnings | $34,213,314 | $205,193 |
| Gains (Losses) on Sales of Non-Trading Securities. | - | - |
| Gains (Losses) on Sales of Trading Securities. | - | |
| Amortization/Accretion | 21,228,269 | 76,796 |
| Prior Accrual Adjustment | - | - |
| Total Revenues | $55,441,583 | $281,989 |
| Expenses: | | |
| Interest Expense | - | - |
| *Investment Management Fee | - | 5,492 |
| | - | $5,492 |
| NET INCOME | $55,441,583 | $276,497 |

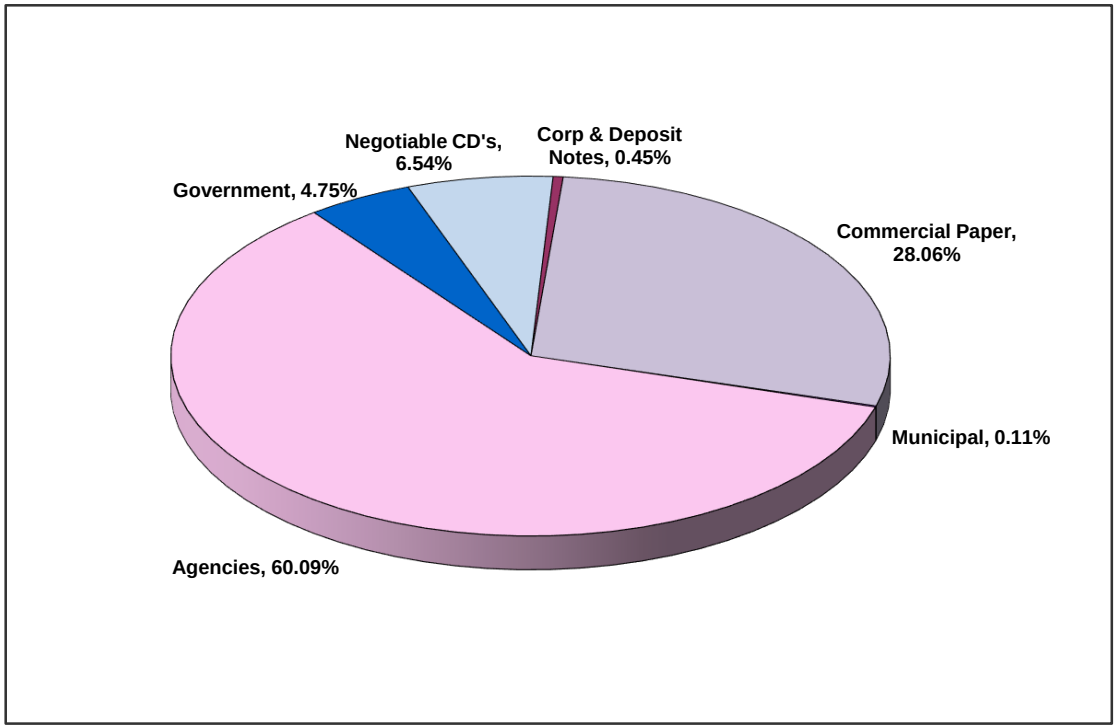
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

| Entity | Non-Discretionary | Discretionary |
|---|---|---|
| Consolidated School Districts | 49.79% | |
| Los Angeles County and Related Entities | 41.64% | |
| Consolidated Sanitation Districts | | 3.02% |
| Metropolitan Transportation Authority | | 1.14% |
| Miscellaneous Agencies Pooled Investments | | 1.36% |
| South Coast Air Quality Management District | | 2.60% |
| Miscellaneous | | 0.01% |
| Subtotal | 91.43% | 8.13% |
| County Bond Proceeds and Repayment Funds | | 0.44% |
| Grand Total | 91.43% | 8.57% |

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




| | In Thousands |
|---|---|
| Negotiable CD's | 2,050,003 |
| Corp & Deposit Notes | 141,520 |
| Bankers Acceptance | - |
| Commercial Paper | 8,795,776 |
| Municipal | 35,000 |
| Agencies | 18,836,831 |
| Other | - |
| Government | 1,488,923 |
| Total | $ 31,348,053 |

***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: March 1, 2019 to March 31, 2019**
**Attachment VIII**

| Account | Sec ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110153 | FFCB 2.55 | 03/11/19 | 03/11/21 | 2.55 | 25.000.000.00 | 24.977.500.00 | 0.00 | CITIBANK | DAIWA CAP MKTS AMERICA |
| NTRD | 110182 | FFCB 2.65 (CALLABLE | 03/18/19 | 03/18/22 | 2.65 | 21,500,000.00 | 21,500,000.00 | 0.00 | CITIBANK | FTN FINANCIAL CAP MKTS |
| NTRD | 110253 | FFCB 2.52 (CALLABLE | 03/26/19 | 03/26/21 | 2.52 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110254 | FFCB 2.52 (CALLABLE | 03/26/19 | 03/26/21 | 2.52 | 25.000.000.00 | 25.000.000.00 | 0.00 | CITIBANK | FTN FINANCIAL CAP MKTS |
| NTRD | 110255 | FFCB 2.52 (CALLABLE | 03/26/19 | 03/26/21 | 2.52 | 25.000.000.00 | 25.000.000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| | **FFCB TOTAL** | | | | | **121,500,000.00** | **121,477,500.00** | **0.00** | | |
| NTRD | 110175 | FHLB 2.375 | 03/12/19 | 03/12/21 | 2.38 | 25,000,000.00 | 24,925,000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110199 | FHLB 2.65 (CALLABLE | 03/25/19 | 03/25/22 | 2.65 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| | **FHLB TOTAL** | | | | | **50.000.000.00** | **49.925.000.00** | **0.00** | | |
| NTRD | 110122 | FHLB D-N | 03/01/19 | 05/01/19 | 2.40 | 50,000,000.00 | 49,797,090.28 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110123 | FHLB D-N | 03/01/19 | 05/01/19 | 2.40 | 50,000,000.00 | 49,797,090.28 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110135 | FHLB D-N | 03/04/19 | 04/23/19 | 2.40 | 28,240,000.00 | 28,145,866.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110281 | FHLB D-N | 03/22/19 | 05/06/19 | 2.42 | 50.000.000.00 | 49.848.750.00 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 110303 | FHLB D-N | 03/26/19 | 04/30/19 | 2.43 | 50,000,000.00 | 49,882,118.06 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110304 | FHLB D-N | 03/26/19 | 05/07/19 | 2.43 | 50,000,000.00 | 49,858,541.67 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 110305 | FHLB D-N | 03/26/19 | 05/07/19 | 2.43 | 50.000.000.00 | 49.858.541.67 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 110313 | FHLB D-N | 03/27/19 | 04/30/19 | 2.43 | 50,000,000.00 | 49,885,486.11 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110314 | FHLB D-N | 03/27/19 | 04/30/19 | 2.43 | 50,000,000.00 | 49,885,486.11 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110315 | FHLB D-N | 03/27/19 | 05/06/19 | 2.43 | 50,000,000.00 | 49,865,277.78 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110316 | FHLB D-N | 03/27/19 | 05/06/19 | 2.43 | 50.000.000.00 | 49.865.277.78 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110317 | FHLB D-N | 03/27/19 | 05/02/19 | 2.43 | 50,000,000.00 | 49,878,750.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110318 | FHLB D-N | 03/27/19 | 05/02/19 | 2.43 | 50,000,000.00 | 49,878,750.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110327 | FHLB D-N | 03/27/19 | 05/10/19 | 2.40 | 28.497.000.00 | 28.413.408.80 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110345 | FHLB D-N | 03/28/19 | 05/13/19 | 2.40 | 50,000,000.00 | 49,846,666.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110370 | FHLB D-N | 03/29/19 | 05/20/19 | 2.39 | 50,000,000.00 | 49,827,388.89 | 0.00 | CITIBANK | FTN FINANCIAL CAP MKTS |
| NTRD | 110371 | FHLB D-N | 03/29/19 | 05/20/19 | 2.39 | 50,000,000.00 | 49,827,388.89 | 0.00 | CITIBANK | FTN FINANCIAL CAP MKTS |
| | **FHLB DISC TOTAL** | | | | | **806.737.000.00** | **804.361.879.66** | **0.00** | | |
| NTRD | 110049 | FHLMC 2.95 (CALLABL | 03/06/19 | 03/06/24 | 2.95 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | SUN TRUST ROBINSON HUMPHREY |
| NTRD | 110060 | FHLMC 2.975 (CALLAB | 03/13/19 | 03/13/24 | 2.98 | 25.000.000.00 | 25.000.000.00 | 0.00 | CITIBANK | UNIONBANC INVEST SVCS-LLC |
| NTRD | 110072 | FHLMC 2.95 (CALLABL | 03/05/19 | 03/05/24 | 2.95 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 110074 | FHLMC 2.95 (CALLABL | 03/07/19 | 03/06/24 | 2.95 | 25,000,000.00 | 25,000,000.00 | 2,048.61 | CITIBANK | BB&T CAP MKTS |
| NTRD | 110075 | FHLMC 2.97 (CALLABL | 03/08/19 | 03/06/24 | 2.97 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | JEFFERIES & CO |
| NTRD | 110120 | FHLMC 2.97 (CALLABL | 03/20/19 | 03/20/24 | 2.97 | 25.000.000.00 | 25.000.000.00 | 0.00 | CITIBANK | STIFEL- NICOLAUS & CO INC |
| NTRD | 110121 | FHLMC 3.00 (CALLABL | 03/20/19 | 03/20/24 | 3.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | DEUTSCHE BK SEC INC |
| NTRD | 110134 | FHLMC 3.01 (CALLABL | 03/25/19 | 03/25/24 | 3.01 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | MORGAN KEEGAN & CO |
| NTRD | 110154 | FHLMC 2.85 (CALLABL | 03/27/19 | 12/27/22 | 2.85 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110165 | FHLMC 2.95 (CALLABL | 03/27/19 | 03/27/24 | 2.95 | 25.000.000.00 | 25.000.000.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 110240 | FHLMC 2.875 (CALLAB | 03/27/19 | 03/27/24 | 2.88 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| | **FHLMC TOTAL** | | | | | **275,000,000.00** | **275,000,000.00** | **2,048.61** | | |
| NTRD | 110118 | PRIVATE EXPORT FUND | 03/01/19 | 04/01/19 | 2.42 | 40,000,000.00 | 39,916,644.44 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110124 | AUTOBAHN FUNDING CO | 03/01/19 | 04/01/19 | 2.43 | 50,000,000.00 | 49,895,375.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110125 | SHEFFIELD RECEIVABL | 03/01/19 | 04/30/19 | 2.50 | 50,000,000.00 | 49,791,666.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110126 | LA FAYETTE ASSET SE | 03/01/19 | 04/02/19 | 2.48 | 12,805,000.00 | 12,776,772.09 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110127 | LA FAYETTE ASSET SE | 03/01/19 | 04/05/19 | 2.45 | 25,000,000.00 | 24,940,451.39 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110128 | CHARIOT FUNDING LLC | 03/01/19 | 04/01/19 | 2.45 | 25,000,000.00 | 24,947,256.94 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110129 | CRC FUNDING LLC CP | 03/01/19 | 06/07/19 | 2.53 | 11.666.000.00 | 11.585.653.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110132 | LA FAYETTE ASSET SE | 03/04/19 | 04/15/19 | 2.47 | 25,000,000.00 | 24,927,958.33 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110136 | CRC FUNDING LLC CP | 03/04/19 | 05/01/19 | 2.49 | 50,000,000.00 | 49,799,416.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110137 | CRC FUNDING LLC CP | 03/04/19 | 05/01/19 | 2.49 | 50,000,000.00 | 49,799,416.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110138 | OLD LINE FUNDING LL | 03/04/19 | 04/12/19 | 2.45 | 50.000.000.00 | 49.867.291.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110139 | THUNDER BAY FUNDING | 03/04/19 | 05/13/19 | 2.48 | 25,000,000.00 | 24,879,444.44 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110140 | OLD LINE FUNDING LL | 03/05/19 | 05/01/19 | 2.47 | 50,000,000.00 | 49,804,458.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110141 | CAFCO LLC CP | 03/06/19 | 05/02/19 | 2.49 | 50.000.000.00 | 49.802.875.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110142 | CAFCO LLC CP | 03/06/19 | 05/02/19 | 2.49 | 24,350,000.00 | 24,254,000.13 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110143 | CHEVRON CORP CP | 03/05/19 | 04/16/19 | 2.43 | 50,000,000.00 | 49,858,250.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110144 | SHEFFIELD RECEIVABL | 03/05/19 | 04/22/19 | 2.47 | 50,000,000.00 | 49,835,333.33 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110145 | THUNDER BAY FUNDING | 03/05/19 | 04/12/19 | 2.43 | 26.000.000.00 | 25.933.310.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110146 | TOYOTA MOTOR CREDIT | 03/05/19 | 05/06/19 | 2.46 | 50,000,000.00 | 49,788,166.67 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110147 | CHEVRON CORP CP | 03/05/19 | 04/18/19 | 2.43 | 35,000,000.00 | 34,896,050.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110148 | LA FAYETTE ASSET SE | 03/05/19 | 06/05/19 | 2.55 | 6.637.000.00 | 6.593.748.88 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110151 | OLD LINE FUNDING LL | 03/07/19 | 04/24/19 | 2.47 | 40,000,000.00 | 39,868,266.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110155 | EXXON MOBIL CORP CP | 03/06/19 | 04/22/19 | 2.45 | 50,000,000.00 | 49,840,069.44 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110156 | OLD LINE FUNDING LL | 03/06/19 | 04/25/19 | 2.47 | 48,500,000.00 | 48,333,618.06 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110157 | SHEFFIELD RECEIVABL | 03/06/19 | 04/12/19 | 2.42 | 50.000.000.00 | 49.875.638.89 | 0.00 | CITIBANK | THE WILLIAMS CAPITAL CORP.. L.P. |
| NTRD | 110158 | CHARIOT FUNDING LLC | 03/06/19 | 06/04/19 | 2.53 | 25,000,000.00 | 24,841,875.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110159 | CRC FUNDING LLC CP | 03/06/19 | 06/07/19 | 2.53 | 32,730,000.00 | 32,516,082.18 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110160 | LA FAYETTE ASSET SE | 03/06/19 | 06/19/19 | 2.56 | 9.250.000.00 | 9.180.933.33 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110166 | SHEFFIELD RECEIVABL | 03/07/19 | 04/24/19 | 2.46 | 50,000,000.00 | 49,836,000.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110167 | CHARIOT FUNDING LLC | 03/07/19 | 05/06/19 | 2.48 | 50,000,000.00 | 49,793,333.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110168 | TORONTO DOMINION BA | 03/07/19 | 04/08/19 | 2.43 | 50,000,000.00 | 49,892,000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110169 | ATLANTIC ASSET SEC | 03/07/19 | 04/25/19 | 2.45 | 25.000.000.00 | 24.916.631.94 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110170 | CHARIOT FUNDING LLC | 03/07/19 | 05/03/19 | 2.49 | 50,000,000.00 | 49,802,875.00 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110171 | JUPITER SEC COMPANY | 03/07/19 | 06/05/19 | 2.51 | 35,000,000.00 | 34,780,375.00 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 110172 | CHARIOT FUNDING LLC | 03/07/19 | 06/05/19 | 2.51 | 30,656,000.00 | 30,463,633.60 | 0.00 | CITIBANK | MFR SEC- INC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110173 | CHARIOT FUNDING LLC | 03/08/19 | 05/07/19 | 2.48 | 50.000.000.00 | 49.793.333.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110174 | CHARIOT FUNDING LLC | 03/08/19 | 05/03/19 | 2.49 | 50,000,000.00 | 49,806,333.33 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110176 | ATLANTIC ASSET SEC | 03/08/19 | 04/30/19 | 2.47 | 50,000,000.00 | 49,818,180.56 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 110177 | LA FAYETTE ASSET SE | 03/08/19 | 04/18/19 | 2.44 | 25.000.000.00 | 24.930.527.78 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110180 | LA FAYETTE ASSET SE | 03/08/19 | 04/24/19 | 2.46 | 25,000,000.00 | 24,919,708.33 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110181 | LA FAYETTE ASSET SE | 03/08/19 | 06/07/19 | 2.53 | 9,416,000.00 | 9,355,782.06 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110183 | REGENCY MARKETS NO. | 03/11/19 | 04/08/19 | 2.50 | 50,000,000.00 | 49,902,777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110184 | REGENCY MARKETS NO. | 03/11/19 | 04/08/19 | 2.50 | 50,000,000.00 | 49,902,777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110185 | ATLANTIC ASSET SEC | 03/11/19 | 05/01/19 | 2.48 | 50,000,000.00 | 49,824,333.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110186 | ATLANTIC ASSET SEC | 03/11/19 | 04/16/19 | 2.44 | 50,000,000.00 | 49,878,000.00 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 110187 | LA FAYETTE ASSET SE | 03/11/19 | 06/07/19 | 2.54 | 25.000.000.00 | 24.844.777.78 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110188 | SHEFFIELD RECEIVABL | 03/11/19 | 05/13/19 | 2.50 | 34,024,000.00 | 33,875,145.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110191 | LA FAYETTE ASSET SE | 03/12/19 | 04/16/19 | 2.44 | 25,000,000.00 | 24,940,694.44 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110192 | OLD LINE FUNDING LL | 03/12/19 | 05/03/19 | 2.47 | 50,000,000.00 | 49,821,611.11 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110193 | OLD LINE FUNDING LL | 03/12/19 | 05/02/19 | 2.46 | 26.000.000.00 | 25.909.390.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110194 | REGENCY MARKETS NO. | 03/12/19 | 04/08/19 | 2.50 | 24,026,000.00 | 23,980,951.25 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110195 | SHEFFIELD RECEIVABL | 03/12/19 | 05/13/19 | 2.52 | 25,000,000.00 | 24,891,500.00 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 110196 | CAFCO LLC CP | 03/12/19 | 06/19/19 | 2.51 | 22.641.000.00 | 22.484.720.50 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110198 | EXXON MOBIL CORP CP | 03/14/19 | 04/22/19 | 2.42 | 50,000,000.00 | 49,868,916.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110200 | EXXON MOBIL CORP CP | 03/13/19 | 04/23/19 | 2.42 | 50,000,000.00 | 49,862,194.44 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110201 | SHEFFIELD RECEIVABL | 03/13/19 | 04/18/19 | 2.42 | 50,000,000.00 | 49,879,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110202 | MONT BLANC CAPITAL | 03/13/19 | 04/15/19 | 2.46 | 30.500.000.00 | 30.431.222.50 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110203 | ATLANTIC ASSET SEC | 03/13/19 | 04/30/19 | 2.45 | 50,000,000.00 | 49,836,666.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110204 | ATLANTIC ASSET SEC | 03/13/19 | 05/01/19 | 2.49 | 50,000,000.00 | 49,830,541.67 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110205 | CANADIAN IMP BK OF | 03/13/19 | 04/12/19 | 2.40 | 50.000.000.00 | 49.900.000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110206 | MONT BLANC CAPITAL | 03/13/19 | 05/20/19 | 2.51 | 30,687,000.00 | 30,541,509.52 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110208 | AUTOBAHN FUNDING CO | 03/14/19 | 04/15/19 | 2.43 | 50,000,000.00 | 49,892,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110209 | AUTOBAHN FUNDING CO | 03/14/19 | 04/15/19 | 2.43 | 5,000,000.00 | 4,989,200.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110210 | REGENCY MARKETS NO. | 03/14/19 | 04/15/19 | 2.50 | 50.000.000.00 | 49.888.888.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110211 | TORONTO DOMINION BA | 03/14/19 | 04/16/19 | 2.44 | 50,000,000.00 | 49,888,166.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110212 | CANCARA ASSET SEC L | 03/14/19 | 05/14/19 | 2.53 | 18,000,000.00 | 17,922,835.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110213 | OLD LINE FUNDING LL | 03/14/19 | 05/02/19 | 2.47 | 25.276.000.00 | 25.191.023.49 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110214 | ATLANTIC ASSET SEC | 03/14/19 | 05/07/19 | 2.50 | 50,000,000.00 | 49,812,500.00 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110215 | LA FAYETTE ASSET SE | 03/14/19 | 04/16/19 | 2.45 | 25,000,000.00 | 24,943,854.17 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110216 | EMERSON ELECTRIC CO | 03/14/19 | 04/11/19 | 2.40 | 41,250,000.00 | 41,173,000.00 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 110217 | CAFCO LLC CP | 03/14/19 | 06/19/19 | 2.50 | 5.829.000.00 | 5.789.735.21 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110218 | OLD LINE FUNDING LL | 03/15/19 | 05/03/19 | 2.47 | 50,000,000.00 | 49,831,902.78 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110220 | CANCARA ASSET SEC L | 03/18/19 | 05/20/19 | 2.54 | 50,000,000.00 | 49,777,750.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110221 | CANCARA ASSET SEC L | 03/18/19 | 05/20/19 | 2.54 | 50,000,000.00 | 49,777,750.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |

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|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110222 | LA FAYETTE ASSET SE | 03/15/19 | 04/17/19 | 2.43 | 25.000.000.00 | 24.944.312.50 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110223 | REGENCY MARKETS NO. | 03/15/19 | 04/16/19 | 2.50 | 42,152,000.00 | 42,058,328.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110224 | REGENCY MARKETS NO. | 03/15/19 | 04/15/19 | 2.49 | 43,019,000.00 | 42,926,760.09 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110225 | SHEFFIELD RECEIVABL | 03/15/19 | 05/13/19 | 2.52 | 25.000.000.00 | 24.896.750.00 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110226 | AUTOBAHN FUNDING CO | 03/15/19 | 04/18/19 | 2.44 | 25,000,000.00 | 24,942,388.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110227 | LA FAYETTE ASSET SE | 03/15/19 | 06/12/19 | 2.54 | 8,979,000.00 | 8,922,616.87 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110232 | AUTOBAHN FUNDING CO | 03/18/19 | 04/18/19 | 2.43 | 50,000,000.00 | 49,895,375.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110233 | LA FAYETTE ASSET SE | 03/18/19 | 04/22/19 | 2.45 | 25,000,000.00 | 24,940,451.39 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110234 | ATLANTIC ASSET SEC | 03/18/19 | 04/23/19 | 2.47 | 20,248,000.00 | 20,197,987.44 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110235 | ATLANTIC ASSET SEC | 03/18/19 | 04/16/19 | 2.45 | 50,000,000.00 | 49,901,319.44 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110236 | SHEFFIELD RECEIVABL | 03/18/19 | 05/16/19 | 2.53 | 14.226.000.00 | 14.167.013.47 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110238 | REGENCY MARKETS NO. | 03/19/19 | 04/16/19 | 2.50 | 50,000,000.00 | 49,902,777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110239 | REGENCY MARKETS NO. | 03/19/19 | 04/16/19 | 2.50 | 26,818,000.00 | 26,765,853.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110241 | JUPITER SEC COMPANY | 03/19/19 | 05/20/19 | 2.52 | 50,000,000.00 | 49,783,000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110242 | REGENCY MARKETS NO. | 03/19/19 | 04/23/19 | 2.50 | 50.000.000.00 | 49.878.472.22 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110243 | LA FAYETTE ASSET SE | 03/19/19 | 05/06/19 | 2.48 | 50,000,000.00 | 49,834,666.67 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110244 | TORONTO DOMINION BA | 03/19/19 | 04/22/19 | 2.45 | 50,000,000.00 | 49,884,305.56 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110245 | JUPITER SEC COMPANY | 03/19/19 | 05/20/19 | 2.52 | 35.000.000.00 | 34.848.100.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110246 | AUTOBAHN FUNDING CO | 03/19/19 | 04/18/19 | 2.43 | 40,000,000.00 | 39,919,000.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110247 | SHEFFIELD RECEIVABL | 03/19/19 | 05/20/19 | 2.53 | 50,000,000.00 | 49,782,138.89 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 110248 | CAFCO LLC CP | 03/19/19 | 06/21/19 | 2.53 | 31,494,000.00 | 31,285,947.14 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110250 | JUPITER SEC COMPANY | 03/20/19 | 05/20/19 | 2.52 | 50.000.000.00 | 49.786.500.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110251 | JUPITER SEC COMPANY | 03/20/19 | 05/20/19 | 2.52 | 50,000,000.00 | 49,786,500.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110252 | LA FAYETTE ASSET SE | 03/20/19 | 05/03/19 | 2.47 | 50,000,000.00 | 49,849,055.56 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110256 | ATLANTIC ASSET SEC | 03/20/19 | 04/22/19 | 2.51 | 50.000.000.00 | 49.884.958.33 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110257 | TORONTO DOMINION BA | 03/20/19 | 04/23/19 | 2.45 | 50,000,000.00 | 49,884,305.56 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110258 | JUPITER SEC COMPANY | 03/20/19 | 05/20/19 | 2.52 | 50,000,000.00 | 49,786,500.00 | 0.00 | CITIBANK | GREAT PACIFIC SEC |
| NTRD | 110259 | SHEFFIELD RECEIVABL | 03/20/19 | 05/15/19 | 2.55 | 26,896,000.00 | 26,789,312.53 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110266 | HSBC USA INC CP | 03/21/19 | 04/17/19 | 2.48 | 50.000.000.00 | 49.907.000.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110267 | CREDIT AGRICOLE CIB | 03/21/19 | 03/22/19 | 2.38 | 50,000,000.00 | 49,996,694.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110268 | CREDIT AGRICOLE CIB | 03/21/19 | 03/22/19 | 2.38 | 50,000,000.00 | 49,996,694.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110269 | CREDIT AGRICOLE CIB | 03/21/19 | 03/22/19 | 2.38 | 50.000.000.00 | 49.996.694.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110270 | CREDIT AGRICOLE CIB | 03/21/19 | 03/22/19 | 2.38 | 50,000,000.00 | 49,996,694.44 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110271 | ATLANTIC ASSET SEC | 03/21/19 | 04/29/19 | 2.49 | 50,000,000.00 | 49,865,125.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110272 | AUTOBAHN FUNDING CO | 03/21/19 | 04/24/19 | 2.43 | 50,000,000.00 | 49,885,250.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110273 | AUTOBAHN FUNDING CO | 03/21/19 | 04/24/19 | 2.43 | 10.000.000.00 | 9.977.050.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110274 | EXXON MOBIL CORP CP | 03/21/19 | 04/24/19 | 2.43 | 50,000,000.00 | 49,885,250.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110275 | OLD LINE FUNDING LL | 03/21/19 | 05/13/19 | 2.46 | 45,000,000.00 | 44,837,025.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110276 | SHEFFIELD RECEIVABL | 03/21/19 | 05/01/19 | 2.46 | 50,000,000.00 | 49,859,916.67 | 0.00 | CITIBANK | MFR SEC- INC |

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| Account | Sec ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110277 | LA FAYETTE ASSET SE | 03/21/19 | 06/14/19 | 2.56 | 25.000.000.00 | 24.848.888.89 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110282 | ATLANTIC ASSET SEC | 03/22/19 | 05/03/19 | 2.51 | 50,000,000.00 | 49,853,583.33 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110283 | EXXON MOBIL CORP CP | 03/22/19 | 04/25/19 | 2.43 | 50,000,000.00 | 49,885,250.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110284 | OLD LINE FUNDING LL | 03/22/19 | 05/16/19 | 2.46 | 31.000.000.00 | 30.883.491.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110285 | TORONTO DOMINION BA | 03/22/19 | 04/30/19 | 2.49 | 44,098,000.00 | 43,979,045.65 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110287 | ATLANTIC ASSET SEC | 03/25/19 | 04/25/19 | 2.53 | 50,000,000.00 | 49,891,069.44 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110288 | EMERSON ELECTRIC CO | 03/25/19 | 04/22/19 | 2.44 | 42,737,000.00 | 42,655,894.67 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110289 | REGENCY MARKETS NO. | 03/25/19 | 04/08/19 | 2.49 | 36,845,000.00 | 36,809,321.76 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110290 | REGENCY MARKETS NO. | 03/25/19 | 04/25/19 | 2.51 | 30,357,000.00 | 30,291,386.72 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110296 | AUTOBAHN FUNDING CO | 03/26/19 | 04/24/19 | 2.43 | 35,000,000.00 | 34,931,487.50 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 110297 | THUNDER BAY FUNDING | 03/26/19 | 05/02/19 | 2.43 | 48.000.000.00 | 47.880.120.00 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110298 | TORONTO DOMINION BA | 03/26/19 | 04/30/19 | 2.48 | 50,000,000.00 | 49,879,444.44 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110299 | LA FAYETTE ASSET SE | 03/26/19 | 05/07/19 | 2.51 | 25,000,000.00 | 24,926,791.67 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110300 | CRC FUNDING LLC CP | 03/26/19 | 06/07/19 | 2.52 | 34,500,000.00 | 34,323,705.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110306 | AUTOBAHN FUNDING CO | 03/26/19 | 04/25/19 | 2.43 | 20.000.000.00 | 19.959.500.00 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110307 | OLD LINE FUNDING LL | 03/26/19 | 05/07/19 | 2.45 | 50,000,000.00 | 49,857,083.33 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110308 | TORONTO DOMINION BA | 03/26/19 | 04/29/19 | 2.49 | 50,000,000.00 | 49,882,416.67 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110309 | TORONTO DOMINION BA | 03/26/19 | 05/01/19 | 2.50 | 50.000.000.00 | 49.875.000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110319 | CIESCO LLC CP | 03/27/19 | 05/08/19 | 2.45 | 50,000,000.00 | 49,857,083.33 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110320 | CIESCO LLC CP | 03/27/19 | 05/08/19 | 2.45 | 25,000,000.00 | 24,928,541.67 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110321 | OLD LINE FUNDING LL | 03/27/19 | 05/07/19 | 2.45 | 50,000,000.00 | 49,860,486.11 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110322 | THUNDER BAY FUNDING | 03/27/19 | 05/10/19 | 2.45 | 40.000.000.00 | 39.880.222.22 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110323 | OLD LINE FUNDING LL | 03/27/19 | 05/10/19 | 2.45 | 50,000,000.00 | 49,850,277.78 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110324 | OLD LINE FUNDING LL | 03/27/19 | 05/15/19 | 2.47 | 50,000,000.00 | 49,831,902.78 | 0.00 | CITIBANK | RBC CAP MKTS LLC |
| NTRD | 110328 | CRC FUNDING LLC CP | 03/27/19 | 05/09/19 | 2.45 | 50.000.000.00 | 49.853.680.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110329 | CRC FUNDING LLC CP | 03/27/19 | 05/09/19 | 2.45 | 50,000,000.00 | 49,853,680.56 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110330 | EMERSON ELECTRIC CO | 03/27/19 | 04/24/19 | 2.42 | 45,233,000.00 | 45,147,861.44 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110331 | LA FAYETTE ASSET SE | 03/27/19 | 04/29/19 | 2.45 | 50,000,000.00 | 49,887,708.33 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110332 | SHEFFIELD RECEIVABL | 03/27/19 | 05/08/19 | 2.46 | 50.000.000.00 | 49.856.500.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110333 | OLD LINE FUNDING LL | 03/27/19 | 05/20/19 | 2.46 | 25,000,000.00 | 24,907,750.00 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 110334 | SHEFFIELD RECEIVABL | 03/27/19 | 05/06/19 | 2.46 | 50,000,000.00 | 49,863,333.33 | 0.00 | CITIBANK | MORGAN STANLEY & CO INC |
| NTRD | 110335 | JUPITER SEC COMPANY | 03/27/19 | 05/30/19 | 2.50 | 50.000.000.00 | 49.777.777.78 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110336 | JUPITER SEC COMPANY | 03/27/19 | 05/31/19 | 2.50 | 50,000,000.00 | 49,774,305.56 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110337 | JUPITER SEC COMPANY | 03/27/19 | 06/03/19 | 2.50 | 50,000,000.00 | 49,763,888.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110338 | JUPITER SEC COMPANY | 03/27/19 | 06/03/19 | 2.50 | 50,000,000.00 | 49,763,888.89 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110341 | THUNDER BAY FUNDING | 03/28/19 | 05/20/19 | 2.47 | 50.000.000.00 | 49.818.180.56 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110342 | CANCARA ASSET SEC L | 03/28/19 | 06/10/19 | 2.55 | 21,250,000.00 | 21,138,614.58 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110346 | CRC FUNDING LLC CP | 03/28/19 | 05/16/19 | 2.45 | 50,000,000.00 | 49,833,263.89 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110347 | CAFCO LLC CP | 03/28/19 | 05/17/19 | 2.45 | 50,000,000.00 | 49,829,861.11 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110348 | CHARIOT FUNDING LLC | 03/28/19 | 05/30/19 | 2.50 | 50.000.000.00 | 49.781.250.00 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110349 | NATIXIS NY BRANCH C | 03/28/19 | 03/29/19 | 2.36 | 50,000,000.00 | 49,996,722.22 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 110350 | NATIXIS NY BRANCH C | 03/28/19 | 03/29/19 | 2.36 | 50,000,000.00 | 49,996,722.22 | 0.00 | CITIBANK | UBS SEC LLC |
| NTRD | 110351 | JUPITER SEC COMPANY | 03/28/19 | 06/03/19 | 2.50 | 50.000.000.00 | 49.767.361.11 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110352 | CAFCO LLC CP | 03/28/19 | 05/15/19 | 2.46 | 50,000,000.00 | 49,836,000.00 | 0.00 | CITIBANK | CREDIT SUISSE SEC (USA) LLC |
| NTRD | 110353 | ATLANTIC ASSET SEC | 03/28/19 | 04/25/19 | 2.50 | 50,000,000.00 | 49,902,777.78 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 110366 | CIESCO LLC CP | 03/29/19 | 04/17/19 | 2.45 | 50,000,000.00 | 49,935,347.22 | 0.00 | CITIBANK | BLAYLOCK VAN- LLC |
| NTRD | 110367 | MONT BLANC CAPITAL | 03/29/19 | 05/08/19 | 2.53 | 25,826,000.00 | 25,753,400.24 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110368 | JUPITER SEC COMPANY | 03/29/19 | 05/28/19 | 2.50 | 50,000,000.00 | 49,791,666.67 | 0.00 | CITIBANK | J.P. MORGAN SEC LLC |
| NTRD | 110372 | EXXON MOBIL CORP CP | 03/29/19 | 05/06/19 | 2.44 | 50,000,000.00 | 49,871,222.22 | 0.00 | CITIBANK | MFR SEC- INC |
| | **CPD TOTAL** | | | | | **6,523,921,000.00** | **6,503,916,927.13** | **0.00** | | |
| NTRD | 110109 | JOHNSON & JOHNSON C | 03/04/19 | 03/03/22 | 2.25 | 22,500,000.00 | 22,224,600.00 | 1,406.25 | CITIBANK | BNY MELLON CAP MKTS LLC |
| NTRD | 110162 | TOYOTA MOTOR CREDIT | 03/07/19 | 01/10/20 | 2.20 | 25,000,000.00 | 24,906,500.00 | 87,083.33 | CITIBANK | BLAYLOCK VAN- LLC |
| | **CORP NOTE TOTAL** | | | | | **47,500,000.00** | **47,131,100.00** | **88,489.58** | | |
| NTRD | 110152 | UST BILL | 03/07/19 | 04/18/19 | 2.41 | 50,000,000.00 | 49,859,708.33 | 0.00 | CITIBANK | LOOP CAP MKTS LLC |
| NTRD | 110262 | UST BILL | 03/21/19 | 05/14/19 | 2.41 | 50.000.000.00 | 49.819.437.50 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110263 | UST BILL | 03/21/19 | 05/14/19 | 2.41 | 50,000,000.00 | 49,819,437.50 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110264 | UST BILL | 03/21/19 | 05/09/19 | 2.40 | 50,000,000.00 | 49,836,666.67 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110265 | UST BILL | 03/21/19 | 05/09/19 | 2.40 | 50,000,000.00 | 49,836,666.67 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110291 | UST BILL | 03/25/19 | 02/27/20 | 2.35 | 50.000.000.00 | 48.893.541.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110292 | UST BILL | 03/25/19 | 02/27/20 | 2.35 | 50,000,000.00 | 48,893,541.67 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110325 | UST BILL | 03/27/19 | 05/02/19 | 2.41 | 50,000,000.00 | 49,879,500.00 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 110326 | UST BILL | 03/27/19 | 05/02/19 | 2.41 | 50.000.000.00 | 49.879.500.00 | 0.00 | CITIBANK | KEYBANC CAP MKTS INC |
| NTRD | 110339 | UST BILL | 03/27/19 | 05/07/19 | 2.39 | 50,000,000.00 | 49,863,760.42 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110340 | UST BILL | 03/27/19 | 05/07/19 | 2.39 | 50,000,000.00 | 49,863,760.42 | 0.00 | CITIBANK | MFR SEC- INC |
| | **US TBILLS TOTAL** | | | | | **550,000,000.00** | **546,445,520.85** | **0.00** | | |
| NTRD | 110119 | MUFG UNION BANK NA | 03/01/19 | 04/25/19 | 2.51 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110163 | MUFG UNION BANK NA | 03/07/19 | 04/30/19 | 2.51 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110164 | MUFG UNION BANK NA | 03/07/19 | 04/30/19 | 2.51 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110228 | MUFG UNION BANK NA | 03/15/19 | 05/20/19 | 2.51 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110260 | MUFG UNION BANK NA | 03/20/19 | 05/16/19 | 2.51 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110261 | MUFG UNION BANK NA | 03/20/19 | 05/16/19 | 2.51 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110293 | MUFG UNION BANK NA | 03/25/19 | 05/28/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| NTRD | 110294 | MUFG UNION BANK NA | 03/25/19 | 05/28/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | UNION BK OF CALIFORNIA |
| | **NEG CD TOTAL** | | | | | **350,000,000.00** | **350,000,000.00** | **0.00** | | |

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| Account | Sec ID | Description | Settle Date | Maturity Date | Rate | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | 110130 | BANK OF MONTREAL CH | 03/01/19 | 04/02/19 | 2.41 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110133 | BANK OF MONTREAL CH | 03/04/19 | 04/05/19 | 2.41 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MISCHLER FINANCIAL |
| NTRD | 110149 | BANK OF MONTREAL CH | 03/05/19 | 04/08/19 | 2.40 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | SUN TRUST ROBINSON HUMPHREY |
| NTRD | 110150 | SVENSKA HANDELSBANK | 03/05/19 | 04/09/19 | 2.43 | 50,000,000.00 | 50,000,484.97 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110161 | BANK OF MONTREAL CH | 03/06/19 | 04/05/19 | 2.40 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110178 | TORONTO DOMINION BA | 03/08/19 | 04/30/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MIZUHO SEC INC |
| NTRD | 110179 | TORONTO DOMINION BA | 03/08/19 | 05/16/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110189 | NORDEA BANK ABP NY | 03/11/19 | 04/15/19 | 2.41 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110190 | CANADIAN IMP. BK OF | 03/11/19 | 04/15/19 | 2.41 | 50,000,000.00 | 50,000,484.98 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110197 | CANADIAN IMP. BK OF | 03/12/19 | 04/15/19 | 2.43 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MIZUHO SEC INC |
| NTRD | 110219 | TORONTO DOMINION BA | 03/15/19 | 05/20/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110229 | NORDEA BANK ABP NY | 03/15/19 | 06/14/19 | 2.54 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | WELLS FARGO INSTITUTIONAL SVC |
| NTRD | 110230 | DNB BANK ASA NY CD | 03/15/19 | 05/15/19 | 2.46 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110237 | TORONTO DOMINION BA | 03/18/19 | 04/18/19 | 2.46 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | PIPER JAFFRAY & CO |
| NTRD | 110249 | TORONTO DOMINION BA | 03/19/19 | 04/18/19 | 2.48 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110278 | CANADIAN IMP. BK OF | 03/21/19 | 04/24/19 | 2.42 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110279 | CREDIT AGRICOLE CIB | 03/21/19 | 06/24/19 | 2.53 | 50,000,000.00 | 50,001,310.73 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110286 | BANK OF MONTREAL CH | 03/22/19 | 04/25/19 | 2.42 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | SUN TRUST ROBINSON HUMPHREY |
| NTRD | 110310 | CANADIAN IMP. BK OF | 03/26/19 | 04/25/19 | 2.43 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110311 | BARCLAYS BANK PLC N | 03/26/19 | 05/31/19 | 2.55 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | BARCLAYS CAP INC |
| NTRD | 110354 | DNB BANK ASA NY CD | 03/28/19 | 06/28/19 | 2.50 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | MFR SEC- INC |
| NTRD | 110356 | TORONTO DOMINION BA | 03/29/19 | 05/01/19 | 2.51 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITIBANK | TULLETT PREBON FIN SVCS LLC |
| NTRD | 110369 | SVENSKA HANDELSBANK | 03/29/19 | 06/28/19 | 2.51 | 50,000,000.00 | 50,001,255.95 | 0.00 | CITIBANK | MFR SEC- INC |
| | **YANK CDS TOTAL** | | | | | **1,150,000,000.00** | **1,150,003,536.63** | **0.00** | | |
| | **NTRD-PSI NON-TRADING TOTAL** | | | | | **9,874,658,000.00** | **9,848,261,464.27** | **90,538.19** | | |
| | **PSI TOTAL** | | | | | **9,874,658,000.00** | **9,848,261,464.27** | **90,538.19** | | |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Call Detail Report**
**Group: Pooled Surplus Investments**
**For the Period: March 1, 2019 to March 31, 2019**
**Attachment VIII**

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|
| 3/5/2019 | NTRD | 107428 | FFCB 3.17 (CALL | CALL | 100.00 | 23,395,000.00 | 23,395,000.00 | 127,723.70 | 23,522,723.70 | 0.00 |
| 3/25/2019 | NTRD | 107050 | FFCB 2.92 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 68,944.44 | 25,068,944.44 | 0.00 |
| 3/27/2019 | NTRD | 107677 | FFCB 3.04 (CALL | CALL | 100.00 | 19,750,000.00 | 19,750,000.00 | 0.00 | 19,750,000.00 | 0.00 |
| | | | **FFCB TOTAL** | | | 68,145,000.00 | 68,145,000.00 | 196,668.14 | 68,341,668.14 | 0.00 |
| 3/7/2019 | NTRD | 107052 | FHLB 3.00 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/13/2019 | NTRD | 107102 | FHLB 3.02 [CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/20/2019 | NTRD | 107146 | FHLB 3.06 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/20/2019 | NTRD | 107147 | FHLB 3.06 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/28/2019 | NTRD | 108825 | FHLB 3.05 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/28/2019 | NTRD | 107262 | FHLB 3.070 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/28/2019 | NTRD | 107272 | FHLB 3.08 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/28/2019 | NTRD | 107321 | FHLB 3.08 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/29/2019 | NTRD | 107263 | FHLB 3.02 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/29/2019 | NTRD | 107267 | FHLB 3.02 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/29/2019 | NTRD | 107268 | FHLB 3.05 (CALL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| | | | **FHLB TOTAL** | | | **275,000,000.00** | **275,000,000.00** | **0.00** | **275,000,000.00** | **0.00** |
| 3/5/2019 | NTRD | 108449 | FHLMC 3.30 (CAL | CALL | 100.00 | 17,615,000.00 | 17,615,000.00 | 145,323.75 | 17,760,323.75 | 0.00 |
| 3/20/2019 | NTRD | 108805 | FHLMC 3.16 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/20/2019 | NTRD | 108175 | FHLMC 3.26 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 203,750.00 | 25,203,750.00 | 0.00 |
| 3/27/2019 | NTRD | 108224 | FHLMC 3.30 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 206,250.00 | 25,206,250.00 | 0.00 |
| 3/28/2019 | NTRD | 108806 | FHLMC 3.05 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 3/28/2019 | NTRD | 108792 | FHLMC 3.35 (CAL | CALL | 100.00 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| | | | **FHLMC TOTAL** | | | **142,615,000.00** | **142,615,000.00** | **555,323.75** | **143,170,323.75** | **0.00** |
| **NTRD Total** | | | | | | **485,760,000.00** | **485,760,000.00** | **751,991.89** | **486,511,991.89** | **0.00** |

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

| | POOLED | | | SPECIFIC PURPOSE | | |
|---|---|---|---|---|---|---|
| **SECURITY TYPE** | **Amortized Cost** | **Market Value** | **Mkt Value Difference** | **Amortized Cost** | **Market Value** | **Mkt Value Difference** |
| Collateralized CD's | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 |
| Negotiable CD's | 2,050,002,678.35 | 2,050,299,000.00 | $296,321.65 | 25,000,000.00 | 24,965,250.00 | ($34,750.00) |
| Euro CD's | 0.00 | $0.00 | $0.00 | 0.00 | 0.00 | $0.00 |
| Bankers Acceptances | 0.00 | $0.00 | $0.00 | 0.00 | 0.00 | $0.00 |
| Commercial Paper | 8,795,776,418.50 | 8,794,020,037.87 | ($1,756,380.63) | 0.00 | 0.00 | $0.00 |
| Governments | 1,488,923,304.71 | 1,486,147,000.00 | ($2,776,304.71) | 35,177,200.39 | 35,220,846.89 | $43,646.50 |
| Agencies | 18,836,830,571.70 | 18,681,335,615.24 | ($155,494,956.46) | 67,669,370.95 | 64,737,780.72 | ($2,931,590.23) |
| Municipals | 35,000,000.00 | 35,000,000.00 | $0.00 | 3,790,000.00 | 3,790,000.00 | $0.00 |
| Corp. & Deposit Notes | 141,519,721.49 | 141,790,275.00 | $270,553.51 | 0.00 | 0.00 | $0.00 |
| Repurchase Agreements | 0.00 | 0.00 | $0.00 | 0.00 | 0.00 | $0.00 |
| Asset Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | $0.00 |
| Other | 0.00 | 0.00 | 0.00 | 41,902,980.25 | 41,902,980.25 | $0.00 |
| TOTAL | $31,348,052,694.75 | $31,188,591,928.11 | ($159,460,766.64) | $173,539,551.59 | $170,616,857.86 | ($2,922,693.73) |

**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.

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

**There were no  Market Pricing Exceptions**

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| **NTRD-PSI NON-TRADING** | | | | | | |
| 93104 | FFCB 1.30 (CALLABLE | 1.3000 | 04/17/2019 | 34,475,000.00 | 34,475,000.00 | 34,458,452.00 |
| 93106 | FFCB 1.29 (CALLABLE | 1.2900 | 05/01/2019 | 25,000,000.00 | 24,999,801.46 | 24,978,000.00 |
| 93107 | FFCB 1.29 (CALLABLE | 1.2900 | 05/01/2019 | 43,500,000.00 | 43,499,648.59 | 43,461,720.00 |
| 93187 | FFCB 1.30 (CALLABLE | 1.3000 | 05/15/2019 | 25,000,000.00 | 24,999,121.41 | 24,967,750.00 |
| 93188 | FFCB 1.30 (CALLABLE | 1.3000 | 05/15/2019 | 25,000,000.00 | 24,999,121.41 | 24,967,750.00 |
| 93189 | FFCB 1.30 (CALLABLE | 1.3000 | 05/15/2019 | 25,000,000.00 | 24,999,121.41 | 24,967,750.00 |
| 99727 | FFCB 1.36 (CALLABLE | 1.3600 | 10/28/2019 | 25,000,000.00 | 24,992,813.16 | 24,859,000.00 |
| 99781 | FFCB 1.36 (CALLABLE | 1.3600 | 10/28/2019 | 25,000,000.00 | 25,000,000.00 | 24,859,000.00 |
| 99784 | FFCB 1.36 (CALLABLE | 1.3600 | 10/28/2019 | 25,000,000.00 | 25,000,000.00 | 24,859,000.00 |
| 100464 | FFCB 1.53 (CALLABLE | 1.5300 | 01/27/2020 | 21,000,000.00 | 21,000,000.00 | 20,854,890.00 |
| 100465 | FFCB 1.53 (CALLABLE | 1.5300 | 01/27/2020 | 21,000,000.00 | 21,000,000.00 | 20,854,890.00 |
| 100512 | FFCB 1.35 | 1.3500 | 01/28/2020 | 30,000,000.00 | 30,000,000.00 | 29,748,000.00 |
| 100627 | FFCB 1.4 | 1.4000 | 02/24/2020 | 25,000,000.00 | 25,000,000.00 | 24,780,500.00 |
| 100628 | FFCB 1.4 | 1.4000 | 02/24/2020 | 25,000,000.00 | 25,000,000.00 | 24,780,500.00 |
| 100641 | FFCB 1.4 | 1.4000 | 02/24/2020 | 27,000,000.00 | 27,000,000.00 | 26,762,940.00 |
| 100666 | FFCB 1.40 (CALLABLE | 1.4000 | 02/24/2020 | 19,150,000.00 | 19,150,000.00 | 18,981,863.00 |
| 100680 | FFCB 1.62 (CALLABLE | 1.6200 | 02/17/2021 | 50,000,000.00 | 49,981,150.69 | 49,341,500.00 |
| 100686 | FFCB 1.35 (CALLABLE | 1.3500 | 11/18/2019 | 25,000,000.00 | 25,000,000.00 | 24,843,250.00 |
| 100725 | FFCB 1.40 (CALLABLE | 1.4000 | 02/24/2020 | 25,000,000.00 | 24,995,777.71 | 24,780,500.00 |
| 100817 | FFCB 1.65 (CALLABLE | 1.6500 | 03/01/2021 | 12,390,000.00 | 12,387,625.12 | 12,229,921.20 |
| 100818 | FFCB 1.65 (CALLABLE | 1.6500 | 03/01/2021 | 19,410,000.00 | 19,406,279.58 | 19,159,222.80 |
| 100950 | FFCB 1.59 | 1.5900 | 03/23/2020 | 25,000,000.00 | 25,000,000.00 | 24,804,500.00 |
| 101149 | FFCB 1.41 (CALLABLE | 1.4100 | 01/07/2020 | 50,000,000.00 | 49,994,872.25 | 49,634,500.00 |
| 101151 | FFCB 1.41 (CALLABLE | 1.4100 | 01/07/2020 | 47,540,000.00 | 47,535,124.53 | 47,192,482.60 |
| 101152 | FFCB 1.62 (CALLABLE | 1.6200 | 04/12/2021 | 50,000,000.00 | 50,000,000.00 | 49,274,500.00 |
| 101154 | FFCB 1.40 (CALLABLE | 1.4000 | 04/07/2020 | 50,000,000.00 | 50,000,000.00 | 49,496,000.00 |
| 101156 | FFCB 1.62 (CALLABLE | 1.6200 | 04/12/2021 | 25,000,000.00 | 25,000,000.00 | 24,637,250.00 |
| 101159 | FFCB 1.40 (CALLABLE | 1.4000 | 04/07/2020 | 50,000,000.00 | 49,993,634.51 | 49,496,000.00 |
| 101210 | FFCB 1.40 (CALLABLE | 1.4000 | 04/07/2020 | 50,000,000.00 | 50,000,000.00 | 49,496,000.00 |
| 101277 | FFCB 1.68 (CALLABLE | 1.6800 | 04/12/2021 | 25,000,000.00 | 24,989,841.18 | 24,666,750.00 |
| 101295 | FFCB 1.40 (CALLABLE | 1.4000 | 04/13/2020 | 25,000,000.00 | 25,000,000.00 | 24,735,000.00 |
| 101296 | FFCB 1.40 (CALLABLE | 1.4000 | 04/13/2020 | 25,000,000.00 | 25,000,000.00 | 24,735,000.00 |
| 101300 | FFCB 1.40 (CALLABLE | 1.4000 | 04/13/2020 | 50,000,000.00 | 50,000,000.00 | 49,470,000.00 |
| 101324 | FFCB 1.68 (CALLABLE | 1.6800 | 04/12/2021 | 33,600,000.00 | 33,589,059.25 | 33,152,112.00 |
| 101325 | FFCB 1.68 (CALLABLE | 1.6800 | 04/12/2021 | 35,500,000.00 | 35,481,938.40 | 35,026,785.00 |
| 101349 | FFCB 1.62 (CALLABLE | 1.6200 | 04/20/2021 | 50,000,000.00 | 49,983,570.62 | 49,267,500.00 |
| 101354 | FFCB 1.62 (CALLABLE | 1.6200 | 04/20/2021 | 25,000,000.00 | 24,989,731.65 | 24,633,750.00 |
| 101356 | FFCB 1.68 (CALLABLE | 1.6800 | 04/12/2021 | 26,440,000.00 | 26,429,220.59 | 26,087,554.80 |
| 101400 | FFCB 1.62 (CALLABLE | 1.6200 | 04/20/2021 | 30,000,000.00 | 29,983,972.62 | 29,560,500.00 |
| 101408 | FFCB 1.42 (CALLABLE | 1.4200 | 04/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,750,750.00 |
| 101410 | FFCB 1.42 (CALLABLE | 1.4200 | 04/27/2020 | 10,900,000.00 | 10,900,000.00 | 10,791,327.00 |
| 101411 | FFCB 1.42 (CALLABLE | 1.4200 | 04/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,750,750.00 |
| 101412 | FFCB 1.42 (CALLABLE | 1.4200 | 04/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,750,750.00 |
| 101413 | FFCB 1.42 (CALLABLE | 1.4200 | 04/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,750,750.00 |
| 101424 | FFCB 1.40 (CALLABLE | 1.4000 | 04/13/2020 | 46,645,000.00 | 46,620,663.47 | 46,150,563.00 |
| 101448 | FFCB 1.70 (CALLABLE | 1.7000 | 05/03/2021 | 25,000,000.00 | 24,989,553.67 | 24,668,750.00 |
| 101449 | FFCB 1.70 (CALLABLE | 1.7000 | 05/03/2021 | 25,000,000.00 | 24,989,553.67 | 24,668,750.00 |
| 101454 | FFCB 1.62 (CALLABLE | 1.6200 | 04/20/2021 | 20,710,000.00 | 20,688,593.59 | 20,406,598.50 |
| 101459 | FFCB 1.68 (CALLABLE | 1.6800 | 04/05/2021 | 25,000,000.00 | 24,981,614.79 | 24,665,500.00 |
| 101475 | FFCB 1.47 (CALLABLE | 1.4700 | 05/04/2020 | 50,000,000.00 | 50,000,000.00 | 49,526,500.00 |
| 101476 | FFCB 1.47 (CALLABLE | 1.4700 | 05/04/2020 | 25,000,000.00 | 25,000,000.00 | 24,763,250.00 |
| 101477 | FFCB 1.47 (CALLABLE | 1.4700 | 05/04/2020 | 25,000,000.00 | 25,000,000.00 | 24,763,250.00 |
| 101553 | FFCB 1.47 (CALLABLE | 1.4700 | 08/17/2020 | 40,000,000.00 | 40,000,000.00 | 39,524,400.00 |
| 101567 | FFCB 1.47 (CALLABLE | 1.4700 | 08/17/2020 | 27,000,000.00 | 26,996,457.71 | 26,678,970.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 101571 | FFCB 1.47 (CALLABLE | 1.4700 | 08/17/2020 | 25,000,000.00 | 24,991,881.45 | 24,702,750.00 |
| 101573 | FFCB 1.47 (CALLABLE | 1.4700 | 08/17/2020 | 30,000,000.00 | 29,989,673.19 | 29,643,300.00 |
| 101582 | FFCB 1.36 (CALLABLE | 1.3600 | 02/18/2020 | 23,600,000.00 | 23,596,108.01 | 23,389,016.00 |
| 101597 | FFCB 1.55 (CALLABLE | 1.5500 | 05/17/2021 | 45,650,000.00 | 45,640,276.85 | 44,894,492.50 |
| 101603 | FFCB 1.55 (CALLABLE | 1.5500 | 05/17/2021 | 25,000,000.00 | 24,984,043.02 | 24,586,250.00 |
| 101608 | FFCB 1.58 (CALLABLE | 1.5800 | 02/17/2021 | 25,000,000.00 | 24,987,615.22 | 24,650,500.00 |
| 101609 | FFCB 1.58 (CALLABLE | 1.5800 | 02/17/2021 | 25,000,000.00 | 24,989,392.49 | 24,650,500.00 |
| 101611 | FFCB 1.58 (CALLABLE | 1.5800 | 02/17/2021 | 25,000,000.00 | 24,989,398.63 | 24,650,500.00 |
| 101618 | FFCB 1.58 (CALLABLE | 1.5800 | 02/17/2021 | 30,000,000.00 | 29,987,508.92 | 29,580,600.00 |
| 101750 | FFCB 1.52 (CALLABLE | 1.5200 | 06/08/2020 | 25,000,000.00 | 25,000,000.00 | 24,754,500.00 |
| 101829 | FFCB 1.40 (CALLABLE | 1.4000 | 03/16/2020 | 49,000,000.00 | 48,993,736.30 | 48,537,930.00 |
| 101840 | FFCB 1.55 (CALLABLE | 1.5500 | 12/21/2020 | 25,000,000.00 | 25,000,000.00 | 24,669,000.00 |
| 101847 | FFCB 1.55 (CALLABLE | 1.5500 | 12/21/2020 | 33,000,000.00 | 32,987,330.89 | 32,563,080.00 |
| 101858 | FFCB 1.54 (CALLABLE | 1.5400 | 12/14/2020 | 9,000,000.00 | 9,000,000.00 | 8,880,660.00 |
| 101891 | FFCB 1.40 (CALLABLE | 1.4000 | 03/16/2020 | 41,500,000.00 | 41,497,871.82 | 41,108,655.00 |
| 101922 | FFCB 1.47 (CALLABLE | 1.4700 | 06/29/2020 | 50,000,000.00 | 50,000,000.00 | 49,461,500.00 |
| 101924 | FFCB 1.42 (CALLABLE | 1.4200 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,711,500.00 |
| 101927 | FFCB 1.42 (CALLABLE | 1.4200 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,711,500.00 |
| 101934 | FFCB 1.62 (CALLABLE | 1.6200 | 06/14/2021 | 50,000,000.00 | 50,000,000.00 | 49,222,500.00 |
| 101935 | FFCB 1.47 (CALLABLE | 1.4700 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,730,750.00 |
| 101937 | FFCB 1.42 (CALLABLE | 1.4200 | 06/29/2020 | 17,730,000.00 | 17,730,000.00 | 17,525,395.80 |
| 101939 | FFCB 1.42 (CALLABLE | 1.4200 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,711,500.00 |
| 102079 | FFCB 1.24 (CALLABLE | 1.2400 | 01/13/2020 | 35,500,000.00 | 35,495,539.05 | 35,188,310.00 |
| 102087 | FFCB 1.19 (CALLABLE | 1.1900 | 07/13/2020 | 27,800,000.00 | 27,786,613.76 | 27,393,564.00 |
| 102186 | FFCB 1.50 (CALLABLE | 1.5000 | 07/28/2021 | 50,000,000.00 | 50,000,000.00 | 49,051,500.00 |
| 102187 | FFCB 1.50 (CALLABLE | 1.5000 | 07/28/2021 | 25,000,000.00 | 25,000,000.00 | 24,525,750.00 |
| 102188 | FFCB 1.50 (CALLABLE | 1.5000 | 07/28/2021 | 35,000,000.00 | 35,000,000.00 | 34,336,050.00 |
| 102215 | FFCB 1.68 (CALLABLE | 1.6800 | 08/16/2021 | 28,075,000.00 | 28,074,339.90 | 27,649,102.25 |
| 102407 | FFCB 1.46 (CALLABLE | 1.4600 | 09/01/2021 | 25,000,000.00 | 24,993,948.52 | 24,487,000.00 |
| 102416 | FFCB 1.44 (CALLABLE | 1.4400 | 08/16/2021 | 32,120,000.00 | 32,108,466.58 | 31,455,758.40 |
| 102431 | FFCB 1.46 (CALLABLE | 1.4600 | 09/01/2021 | 25,000,000.00 | 24,987,256.99 | 24,487,000.00 |
| 102475 | FFCB 1.54 (CALLABLE | 1.5400 | 09/08/2021 | 25,000,000.00 | 25,000,000.00 | 24,530,500.00 |
| 102476 | FFCB 1.54 (CALLABLE | 1.5400 | 09/08/2021 | 25,000,000.00 | 25,000,000.00 | 24,530,500.00 |
| 102477 | FFCB 1.54 (CALLABLE | 1.5400 | 09/08/2021 | 25,000,000.00 | 25,000,000.00 | 24,530,500.00 |
| 102479 | FFCB 1.54 (CALLABLE | 1.5400 | 09/08/2021 | 25,000,000.00 | 25,000,000.00 | 24,530,500.00 |
| 102514 | FFCB 1.46 (CALLABLE | 1.4600 | 09/01/2021 | 25,000,000.00 | 24,987,823.69 | 24,487,000.00 |
| 102522 | FFCB 1.46 (CALLABLE | 1.4600 | 09/01/2021 | 11,175,000.00 | 11,164,090.35 | 10,945,689.00 |
| 102633 | FFCB 1.35 (CALLABLE | 1.3500 | 09/21/2020 | 23,165,000.00 | 23,163,712.77 | 22,835,825.35 |
| 102653 | FFCB 1.35 (CALLABLE | 1.3500 | 09/21/2020 | 32,080,000.00 | 32,078,216.17 | 31,624,143.20 |
| 102666 | FFCB 1.42 (CALLABLE | 1.4200 | 10/04/2021 | 50,000,000.00 | 49,987,438.38 | 48,893,000.00 |
| 102708 | FFCB 1.34 (CALLABLE | 1.3400 | 10/13/2020 | 50,000,000.00 | 49,988,480.51 | 49,236,500.00 |
| 102756 | FFCB 1.54 (CALLABLE | 1.5400 | 10/12/2021 | 43,000,000.00 | 42,967,308.24 | 42,166,660.00 |
| 102781 | FFCB 1.17 (CALLABLE | 1.1700 | 01/13/2020 | 25,000,000.00 | 24,991,530.37 | 24,766,500.00 |
| 102782 | FFCB 1.17 (CALLABLE | 1.1700 | 01/13/2020 | 26,125,000.00 | 26,116,149.24 | 25,880,992.50 |
| 102806 | FFCB 1.52 (CALLABLE | 1.5200 | 10/25/2021 | 50,000,000.00 | 50,000,000.00 | 48,995,000.00 |
| 102809 | FFCB 1.33 (CALLABLE | 1.3300 | 10/26/2020 | 25,000,000.00 | 25,000,000.00 | 24,613,500.00 |
| 102814 | FFCB 1.33 (CALLABLE | 1.3300 | 10/26/2020 | 25,000,000.00 | 24,995,088.97 | 24,613,500.00 |
| 102831 | FFCB 1.52 (CALLABLE | 1.5200 | 10/25/2021 | 50,000,000.00 | 49,994,860.23 | 48,995,000.00 |
| 102832 | FFCB 1.52 (CALLABLE | 1.5200 | 10/25/2021 | 22,765,000.00 | 22,762,659.87 | 22,307,423.50 |
| 102850 | FFCB 1.54 (CALLABLE | 1.5400 | 10/12/2021 | 50,000,000.00 | 50,000,000.00 | 49,031,000.00 |
| 102851 | FFCB 1.54 (CALLABLE | 1.5400 | 10/12/2021 | 2,275,000.00 | 2,275,000.00 | 2,230,910.50 |
| 102926 | FFCB 1.35 (CALLABLE | 1.3500 | 11/02/2020 | 25,000,000.00 | 24,980,116.37 | 24,618,000.00 |
| 103109 | FFCB 1.62 (CALLABLE | 1.6200 | 06/14/2021 | 39,040,000.00 | 38,921,603.35 | 38,432,928.00 |
| 103115 | FFCB 1.66 (CALLABLE | 1.6600 | 05/25/2021 | 25,000,000.00 | 24,943,962.78 | 24,639,750.00 |
| 103182 | FFCB 2.00 (CALLABLE | 2.0000 | 12/06/2021 | 50,000,000.00 | 50,000,000.00 | 49,578,000.00 |
| 103222 | FFCB 2.01 | 2.0100 | 12/08/2021 | 50,000,000.00 | 50,000,000.00 | 49,590,500.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 103228 | FFCB 1.65 (CALLABLE | 1.6500 | 06/01/2020 | 50,000,000.00 | 49,991,620.89 | 49,597,500.00 |
| 103229 | FFCB 1.65 (CALLABLE | 1.6500 | 06/01/2020 | 16,000,000.00 | 15,997,318.65 | 15,871,200.00 |
| 103260 | FFCB 2.00 (CALLABLE | 2.0000 | 12/06/2021 | 15,000,000.00 | 15,000,000.00 | 14,873,400.00 |
| 103461 | FFCB 2.32 (CALLABLE | 2.3200 | 12/29/2021 | 10,000,000.00 | 10,000,000.00 | 9,955,400.00 |
| 103462 | FFCB 2.32 (CALLABLE | 2.3200 | 12/29/2021 | 10,110,000.00 | 10,110,000.00 | 10,064,909.40 |
| 103482 | FFCB 2.08 (CALLABLE | 2.0800 | 12/20/2021 | 50,000,000.00 | 49,839,664.17 | 49,679,500.00 |
| 103483 | FFCB 2.08 (CALLABLE | 2.0800 | 12/20/2021 | 5,800,000.00 | 5,781,401.07 | 5,762,822.00 |
| 103485 | FFCB 1.83 (CALLABLE | 1.8300 | 12/14/2020 | 33,770,000.00 | 33,740,920.92 | 33,484,981.20 |
| 103496 | FFCB 2.08 (CALLABLE | 2.0800 | 12/20/2021 | 14,000,000.00 | 13,957,899.89 | 13,910,260.00 |
| 103559 | FFCB 2.21 (CALLABLE | 2.2100 | 01/11/2022 | 25,000,000.00 | 25,000,000.00 | 24,803,750.00 |
| 103562 | FFCB 2.21 (CALLABLE | 2.2100 | 01/11/2022 | 25,000,000.00 | 25,000,000.00 | 24,803,750.00 |
| 103659 | FFCB 2.08 (CALLABLE | 2.0800 | 01/24/2022 | 20,000,000.00 | 20,000,000.00 | 19,870,200.00 |
| 103660 | FFCB 2.08 (CALLABLE | 2.0800 | 01/24/2022 | 20,000,000.00 | 20,000,000.00 | 19,870,200.00 |
| 103661 | FFCB 2.08 (CALLABLE | 2.0800 | 01/24/2022 | 20,000,000.00 | 20,000,000.00 | 19,870,200.00 |
| 103721 | FFCB 1.55 | 1.5500 | 01/10/2020 | 41,980,000.00 | 41,978,345.65 | 41,713,846.80 |
| 103760 | FFCB 1.67 (CALLABLE | 1.6700 | 02/06/2020 | 18,000,000.00 | 18,000,000.00 | 17,892,360.00 |
| 103927 | FFCB 1.71 (CALLABLE | 1.7100 | 02/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,847,500.00 |
| 104181 | FFCB 2.27 (CALLABLE | 2.2700 | 03/23/2022 | 30,000,000.00 | 30,000,000.00 | 29,786,100.00 |
| 104244 | FFCB 2.18 (CALLABLE | 2.1800 | 03/29/2022 | 40,000,000.00 | 40,000,000.00 | 39,849,200.00 |
| 104269 | FFCB 2.25 (CALLABLE | 2.2500 | 03/14/2022 | 22,955,000.00 | 22,955,000.00 | 22,862,720.90 |
| 104302 | FFCB 2.20 (CALLABLE | 2.2000 | 04/06/2022 | 25,000,000.00 | 25,000,000.00 | 24,919,250.00 |
| 104303 | FFCB 2.20 (CALLABLE | 2.2000 | 04/06/2022 | 20,000,000.00 | 20,000,000.00 | 19,935,400.00 |
| 104304 | FFCB 2.20 (CALLABLE | 2.2000 | 04/06/2022 | 15,000,000.00 | 15,000,000.00 | 14,951,550.00 |
| 104551 | FFCB 2.03 (CALLABLE | 2.0300 | 07/19/2021 | 40,000,000.00 | 40,000,000.00 | 39,720,000.00 |
| 104629 | FFCB 2.03 (CALLABLE | 2.0300 | 07/19/2021 | 42,205,000.00 | 42,205,000.00 | 41,909,565.00 |
| 104648 | FFCB 2.05 (CALLABLE | 2.0500 | 01/24/2022 | 22,380,000.00 | 22,366,719.10 | 22,216,626.00 |
| 104762 | FFCB 1.93 (CALLABLE | 1.9300 | 02/11/2021 | 25,000,000.00 | 25,000,000.00 | 24,812,250.00 |
| 104763 | FFCB 1.93 (CALLABLE | 1.9300 | 02/11/2021 | 25,000,000.00 | 25,000,000.00 | 24,812,250.00 |
| 104764 | FFCB 1.97 (CALLABLE | 1.9700 | 05/17/2021 | 40,000,000.00 | 39,975,535.91 | 39,684,800.00 |
| 104773 | FFCB 1.74 (CALLABLE | 1.7400 | 05/18/2020 | 30,000,000.00 | 30,000,000.00 | 29,794,500.00 |
| 104785 | FFCB 1.99 (CALLABLE | 1.9900 | 05/03/2021 | 23,650,000.00 | 23,631,384.15 | 23,475,699.50 |
| 105839 | FFCB 1.81 (CALLABLE | 1.8100 | 10/19/2020 | 20,000,000.00 | 20,000,000.00 | 19,840,800.00 |
| 106068 | FFCB 2.14 (CALLABLE | 2.1400 | 11/01/2021 | 25,000,000.00 | 25,000,000.00 | 24,881,250.00 |
| 106071 | FFCB 2.14 (CALLABLE | 2.1400 | 11/01/2021 | 25,000,000.00 | 25,000,000.00 | 24,881,250.00 |
| 106132 | FFCB 2.23 (CALLABLE | 2.2300 | 11/01/2022 | 24,360,000.00 | 24,343,480.69 | 24,154,888.80 |
| 106196 | FFCB 2.54 (CALLABLE | 2.5400 | 11/27/2023 | 25,000,000.00 | 25,000,000.00 | 24,893,250.00 |
| 106215 | FFCB 2.55 (CALLABLE | 2.5500 | 11/08/2023 | 10,899,000.00 | 10,897,317.37 | 10,824,014.88 |
| 106232 | FFCB 2.32 (CALLABLE | 2.3200 | 11/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,838,750.00 |
| 106263 | FFCB 2.32 (CALLABLE | 2.3200 | 11/28/2022 | 21,350,000.00 | 21,350,000.00 | 21,212,292.50 |
| 106608 | FFCB 2.39 (CALLABLE | 2.3900 | 12/27/2022 | 28,865,000.00 | 28,821,813.16 | 28,839,021.50 |
| 106649 | FFCB 2.47 (CALLABLE | 2.4700 | 01/03/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 |
| 106650 | FFCB 2.47 (CALLABLE | 2.4700 | 01/03/2023 | 20,000,000.00 | 20,000,000.00 | 20,000,000.00 |
| 106652 | FFCB 2.47 (CALLABLE | 2.4700 | 01/03/2023 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| 106772 | FFCB 2.68 (CALLABLE | 2.6800 | 09/05/2023 | 10,000,000.00 | 9,992,164.64 | 10,000,100.00 |
| 106832 | FFCB 2.77 (CALLABLE | 2.7700 | 01/23/2024 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 107431 | FFCB 2.625 | 2.6250 | 04/04/2022 | 34,000,000.00 | 34,000,000.00 | 34,308,040.00 |
| 107900 | FFCB 3.47 (CALLABLE | 3.4700 | 05/07/2024 | 25,000,000.00 | 25,000,000.00 | 25,021,000.00 |
| 107996 | FFCB 3.00 (CALLABLE | 3.0000 | 05/17/2022 | 25,000,000.00 | 25,000,000.00 | 25,017,500.00 |
| 108027 | FFCB 3.00 (CALLABLE | 3.0000 | 05/17/2022 | 14,490,000.00 | 14,490,000.00 | 14,500,143.00 |
| 108071 | FFCB 3.23 (CALLABLE | 3.2300 | 05/24/2023 | 17,890,000.00 | 17,890,000.00 | 17,904,490.90 |
| 108113 | FFCB 3.50 (CALLABLE | 3.5000 | 05/29/2024 | 17,225,000.00 | 17,225,000.00 | 17,241,019.25 |
| 108646 | FFCB 3.24 (CALLABLE | 3.2400 | 08/14/2023 | 10,000,000.00 | 10,000,000.00 | 10,020,700.00 |
| 108647 | FFCB 3.24 (CALLABLE | 3.2400 | 08/14/2023 | 10,000,000.00 | 10,000,000.00 | 10,020,700.00 |
| 108648 | FFCB 3.24 (CALLABLE | 3.2400 | 08/14/2023 | 10,000,000.00 | 10,000,000.00 | 10,020,700.00 |
| 108649 | FFCB 3.24 (CALLABLE | 3.2400 | 08/14/2023 | 10,000,000.00 | 10,000,000.00 | 10,020,700.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 108659 | FFCB 3.24 (CALLABLE | 3.2400 | 08/14/2023 | 9,625,000.00 | 9,625,000.00 | 9,644,923.75 |
| 109086 | FFCB 3.46 (CALLABLE | 3.4600 | 10/24/2023 | 25,000,000.00 | 25,000,000.00 | 25,097,000.00 |
| 109104 | FFCB 3.46 (CALLABLE | 3.4600 | 10/24/2023 | 8,095,000.00 | 8,081,476.06 | 8,126,408.60 |
| 109206 | FFCB 3.22 ( CALLABL | 3.2200 | 11/15/2021 | 25,000,000.00 | 25,000,000.00 | 25,107,750.00 |
| 109207 | FFCB 3.22 (CALLABLE | 3.2200 | 11/15/2021 | 27,000,000.00 | 27,000,000.00 | 27,116,370.00 |
| 109899 | FFCB 3.23 (CALLABLE | 3.2300 | 07/24/2024 | 37,000,000.00 | 37,000,000.00 | 37,005,180.00 |
| 109928 | FFCB 3.00 (CALLABLE | 3.0000 | 02/07/2024 | 25,000,000.00 | 24,969,657.04 | 25,004,500.00 |
| 109948 | FFCB 2.87 (CALLABLE | 2.8700 | 02/13/2023 | 20,000,000.00 | 20,000,000.00 | 20,036,200.00 |
| 109949 | FFCB 2.87 (CALLABLE | 2.8700 | 02/13/2023 | 20,000,000.00 | 20,000,000.00 | 20,036,200.00 |
| 109966 | FFCB 2.80 (CALLABLE | 2.8000 | 08/15/2022 | 50,000,000.00 | 50,000,000.00 | 50,031,000.00 |
| 109967 | FFCB 2.80 (CALLABLE | 2.8000 | 08/15/2022 | 50,000,000.00 | 50,000,000.00 | 50,031,000.00 |
| 109968 | FFCB 3.00 (CALLABLE | 3.0000 | 02/07/2024 | 12,330,000.00 | 12,321,101.64 | 12,332,219.40 |
| 109990 | FFCB 3.05 (CALLABLE | 3.0500 | 05/08/2023 | 20,000,000.00 | 20,000,000.00 | 20,005,800.00 |
| 109992 | FFCB 2.80 (CALLABLE | 2.8000 | 08/15/2022 | 25,000,000.00 | 25,000,000.00 | 25,015,500.00 |
| 110003 | FFCB 2.92 (CALLABLE | 2.9200 | 02/20/2024 | 20,000,000.00 | 19,990,219.06 | 20,038,800.00 |
| 110153 | FFCB 2.55 | 2.5500 | 03/11/2021 | 25,000,000.00 | 24,978,146.37 | 25,090,250.00 |
| 110182 | FFCB 2.65 (CALLABLE | 2.6500 | 03/18/2022 | 21,500,000.00 | 21,500,000.00 | 21,534,830.00 |
| 110253 | FFCB 2.52 (CALLABLE | 2.5200 | 03/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,959,750.00 |
| 110254 | FFCB 2.52 (CALLABLE | 2.5200 | 03/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,959,750.00 |
| 110255 | FFCB 2.52 (CALLABLE | 2.5200 | 03/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,959,750.00 |
| **FFCB TOTAL** | | | | **5,144,339,000.00** | **5,143,158,092.35** | **5,097,163,411.28** |
| 99488 | FHLB 1.45 (CALLABLE | 1.4500 | 10/02/2019 | 25,000,000.00 | 25,000,000.00 | 24,875,750.00 |
| 99751 | FHLB 1.57 (CALLABLE | 1.5700 | 04/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,766,000.00 |
| 100765 | FHLB 1.69 (CALLABLE | 1.6900 | 02/26/2021 | 6,000,000.00 | 5,999,312.17 | 5,923,200.00 |
| 100766 | FHLB 1.69 (CALLABLE | 1.6900 | 02/26/2021 | 1,200,000.00 | 1,199,862.45 | 1,184,640.00 |
| 101232 | FHLB 1.70 (CALLABLE | 1.7000 | 04/26/2021 | 34,500,000.00 | 34,494,286.52 | 34,002,510.00 |
| 101261 | FHLB 1.55 (CALLABLE | 1.5500 | 10/26/2020 | 25,000,000.00 | 25,000,000.00 | 24,675,250.00 |
| 101316 | FHLB 1.55 (CALLABLE | 1.5500 | 10/26/2020 | 50,000,000.00 | 49,991,265.99 | 49,350,500.00 |
| 101329 | FHLB 1.70 (CALLABLE | 1.7000 | 04/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,639,500.00 |
| 101892 | FHLB 1.45 (CALLABLE | 1.4500 | 06/15/2020 | 31,200,000.00 | 31,200,000.00 | 30,833,400.00 |
| 101994 | FHLB 1.50 (CALLABLE | 1.5000 | 06/30/2021 | 25,000,000.00 | 25,000,000.00 | 24,444,500.00 |
| 102008 | FHLB 1.50 (CALLABLE | 1.5000 | 06/30/2021 | 29,000,000.00 | 29,000,000.00 | 28,355,620.00 |
| 102013 | FHLB 1.50 (CALLABLE | 1.5000 | 06/30/2021 | 16,950,000.00 | 16,950,000.00 | 16,573,371.00 |
| 102039 | FHLB 1.625 (CALLABL | 1.6250 | 10/07/2021 | 50,000,000.00 | 50,000,000.00 | 49,092,500.00 |
| 102075 | FHLB 1.44 (CALLABLE | 1.4400 | 07/19/2021 | 29,695,000.00 | 29,691,584.90 | 29,094,864.05 |
| 102189 | FHLB 1.50 (CALLABLE | 1.5000 | 07/28/2021 | 24,000,000.00 | 24,000,000.00 | 23,539,440.00 |
| 102427 | FHLB 1.55 (CALLABLE | 1.5500 | 09/01/2021 | 25,000,000.00 | 24,987,897.04 | 24,531,000.00 |
| 102455 | FHLB 1.56 (CALLABLE | 1.5600 | 09/21/2021 | 25,000,000.00 | 25,000,000.00 | 24,529,250.00 |
| 102651 | FHLB 1.47 (CALLABLE | 1.4700 | 09/30/2021 | 41,500,000.00 | 41,500,000.00 | 40,627,255.00 |
| 102810 | FHLB 1.55 (CALLABLE | 1.5500 | 10/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,011,500.00 |
| 102821 | FHLB 1.55 (CALLABLE | 1.5500 | 10/26/2021 | 17,500,000.00 | 17,500,000.00 | 17,152,975.00 |
| 102841 | FHLB 1.375 (CALLABL | 1.3750 | 10/26/2020 | 25,000,000.00 | 25,000,000.00 | 24,603,250.00 |
| 102843 | FHLB 1.375 (CALLABL | 1.3750 | 10/26/2020 | 25,000,000.00 | 25,000,000.00 | 24,603,250.00 |
| 103007 | FHLB 1.625 (CALLABL | 1.6250 | 11/26/2021 | 50,000,000.00 | 50,000,000.00 | 49,067,000.00 |
| 103047 | FHLB 1.82 (CALLABLE | 1.8200 | 11/24/2021 | 50,000,000.00 | 50,000,000.00 | 49,303,000.00 |
| 103099 | FHLB 2.00 (CALLABLE | 2.0000 | 12/09/2021 | 25,000,000.00 | 25,000,000.00 | 24,772,000.00 |
| 103116 | FHLB 2.00 (CALLABLE | 2.0000 | 12/06/2021 | 25,000,000.00 | 25,000,000.00 | 24,772,250.00 |
| 103117 | FHLB 2.02 (CALLABLE | 2.0200 | 11/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,729,250.00 |
| 103127 | FHLB 2.02 (CALLABLE | 2.0200 | 11/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,729,250.00 |
| 103179 | FHLB 2.00 (CALLABLE | 2.0000 | 12/02/2021 | 24,200,000.00 | 24,200,000.00 | 23,979,054.00 |
| 103189 | FHLB 2.00 (CALLABLE | 2.0000 | 12/02/2021 | 15,000,000.00 | 15,000,000.00 | 14,863,050.00 |
| 103221 | FHLB 2.01 (CALLABLE | 2.0100 | 12/15/2021 | 25,000,000.00 | 25,000,000.00 | 24,777,250.00 |
| 103223 | FHLB 1.875 | 1.8750 | 11/29/2021 | 50,000,000.00 | 49,879,978.85 | 49,468,000.00 |
| 103224 | FHLB 1.875 | 1.8750 | 11/29/2021 | 50,000,000.00 | 49,879,978.85 | 49,468,000.00 |

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**Fund : Pooled Surpus Investments**
**Attachment X**

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 103225 | FHLB 1.875 | 1.8750 | 11/29/2021 | 25,000,000.00 | 24,939,989.41 | 24,734,000.00 |
| 103226 | FHLB 1.875 | 1.8750 | 11/29/2021 | 50,000,000.00 | 49,919,807.69 | 49,468,000.00 |
| 103227 | FHLB 1.875 | 1.8750 | 11/29/2021 | 50,000,000.00 | 49,919,807.69 | 49,468,000.00 |
| 103406 | FHLB 2.40 (CALLABLE | 2.4000 | 12/22/2021 | 25,000,000.00 | 25,000,000.00 | 24,906,000.00 |
| 103424 | FHLB 2.25 (CALLABLE | 2.2500 | 12/27/2021 | 18,000,000.00 | 18,000,000.00 | 17,889,300.00 |
| 103738 | FHLB 2.21 (CALLABLE | 2.2100 | 02/15/2022 | 25,000,000.00 | 25,000,000.00 | 24,908,250.00 |
| 103961 | FHLB 2.25 (CALLABLE | 2.2500 | 02/28/2022 | 18,400,000.00 | 18,400,000.00 | 18,312,232.00 |
| 104027 | FHLB 2.25 (CALLABLE | 2.2500 | 02/01/2022 | 20,000,000.00 | 19,994,229.27 | 19,956,200.00 |
| 104052 | FHLB 2.22 (CALLABLE | 2.2200 | 03/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,879,250.00 |
| 104233 | FHLB 2.20 (CALLABLE | 2.2000 | 03/29/2022 | 13,500,000.00 | 13,500,000.00 | 13,418,460.00 |
| 104693 | FHLB 2.00 (CALLABLE | 2.0000 | 05/17/2022 | 25,000,000.00 | 25,000,000.00 | 24,743,500.00 |
| 104772 | FHLB 2.00 (CALLABLE | 2.0000 | 05/17/2021 | 20,000,000.00 | 20,000,000.00 | 19,764,000.00 |
| 105795 | FHLB 2.25 (CALLABLE | 2.2500 | 10/24/2022 | 25,000,000.00 | 25,000,000.00 | 24,775,250.00 |
| 105796 | FHLB 2.20 (CALLABLE | 2.2000 | 10/24/2022 | 25,000,000.00 | 25,000,000.00 | 24,827,000.00 |
| 105804 | FHLB 2.20 (CALLABLE | 2.2000 | 10/24/2022 | 10,000,000.00 | 10,000,000.00 | 9,930,800.00 |
| 105914 | FHLB 2.25 (CALLABLE | 2.2500 | 10/26/2022 | 25,000,000.00 | 25,000,000.00 | 24,831,500.00 |
| 106235 | FHLB 2.20 (CALLABLE | 2.2000 | 12/07/2021 | 25,000,000.00 | 25,000,000.00 | 24,861,250.00 |
| 106240 | FHLB 2.22 (CALLABLE | 2.2200 | 12/08/2021 | 25,000,000.00 | 25,000,000.00 | 24,852,000.00 |
| 106251 | FHLB 2.41 (CALLABLE | 2.4100 | 12/12/2022 | 25,000,000.00 | 25,000,000.00 | 24,843,000.00 |
| 106252 | FHLB 2.41 (CALLABLE | 2.4100 | 12/12/2022 | 25,000,000.00 | 25,000,000.00 | 24,828,500.00 |
| 106314 | FHLB 2.35 (CALLABLE | 2.3500 | 12/19/2022 | 25,000,000.00 | 25,000,000.00 | 24,862,250.00 |
| 106352 | FHLB 2.43 (CALLABLE | 2.4300 | 12/22/2022 | 25,000,000.00 | 25,000,000.00 | 24,904,000.00 |
| 106353 | FHLB 2.42 (CALLABLE | 2.4200 | 12/21/2022 | 25,000,000.00 | 25,000,000.00 | 24,907,500.00 |
| 106358 | FHLB 2.43 (CALLABLE | 2.4300 | 12/22/2022 | 25,000,000.00 | 25,000,000.00 | 24,905,250.00 |
| 106376 | FHLB 2.40 (CALLABLE | 2.4000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,911,000.00 |
| 106377 | FHLB 2.40 (CALLABLE | 2.4000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 25,003,000.00 |
| 106378 | FHLB 2.42 (CALLABLE | 2.4200 | 12/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,907,500.00 |
| 106379 | FHLB 2.40 (CALLABLE | 2.4000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,908,500.00 |
| 106380 | FHLB 2.40 (CALLABLE | 2.4000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,909,500.00 |
| 106381 | FHLB 2.45 (CALLABLE | 2.4500 | 12/21/2022 | 25,000,000.00 | 25,000,000.00 | 24,910,000.00 |
| 106382 | FHLB 2.45 (CALLABLE | 2.4500 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,915,000.00 |
| 106480 | FHLB 2.07 (CALLABLE | 2.0700 | 12/21/2020 | 25,000,000.00 | 25,000,000.00 | 24,812,000.00 |
| 106481 | FHLB 2.07 (CALLABLE | 2.0700 | 12/21/2020 | 25,000,000.00 | 25,000,000.00 | 24,812,000.00 |
| 106489 | FHLB 2.125 (CALLABL | 2.1250 | 12/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,830,000.00 |
| 106582 | FHLB 2.41 (CALLABLE | 2.4100 | 01/10/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 106588 | FHLB 2.42 (CALLABLE | 2.4200 | 01/10/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 106589 | FHLB 2.48 (CALLABLE | 2.4800 | 01/09/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 106595 | FHLB 2.43 (CALLABLE | 2.4300 | 01/11/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 106629 | FHLB 2.45 (CALLABLE | 2.4500 | 01/11/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,250.00 |
| 106665 | FHLB 2.28 (CALLABLE | 2.2800 | 10/26/2022 | 40,975,000.00 | 40,823,247.55 | 40,491,904.75 |
| 106740 | FHLB 2.50 (CALLABLE | 2.5000 | 01/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,001,500.00 |
| 106747 | FHLB 2.52 (CALLABLE | 2.5200 | 01/26/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,750.00 |
| 106750 | FHLB 2.50 (CALLABLE | 2.5000 | 01/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,750.00 |
| 106751 | FHLB 2.53 (CALLABLE | 2.5300 | 01/26/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,750.00 |
| 106757 | FHLB 2.20 (CALLABLE | 2.2000 | 01/29/2021 | 25,000,000.00 | 25,000,000.00 | 24,847,750.00 |
| 106759 | FHLB 2.35 (CALLABLE | 2.3500 | 01/25/2022 | 25,000,000.00 | 25,000,000.00 | 25,001,000.00 |
| 106762 | FHLB 2.52 (CALLABLE | 2.5200 | 01/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,001,250.00 |
| 106768 | FHLB 2.48 (CALLABLE | 2.4800 | 01/25/2023 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 |
| 106770 | FHLB 2.52 (CALLABLE | 2.5200 | 01/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,001,000.00 |
| 106867 | FHLB 2.70 (CALLABLE | 2.7000 | 02/13/2023 | 25,000,000.00 | 25,000,000.00 | 25,006,000.00 |
| 106874 | FHLB 2.70 (CALLABLE | 2.7000 | 02/13/2023 | 6,950,000.00 | 6,950,000.00 | 6,951,668.00 |
| 107320 | FHLB 2.875 (CALLABL | 2.8750 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 25,024,250.00 |
| 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 | 25,003,000.00 |
| 107417 | FHLB 2.71 (CALLABLE | 2.7100 | 10/13/2021 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 107546 | FHLB 2.84 (CALLABLE | 2.8400 | 04/18/2022 | 25,000,000.00 | 25,000,000.00 | 25,003,000.00 |
| 107548 | FHLB 2.84 (CALLABLE | 2.8400 | 04/18/2022 | 21,150,000.00 | 21,150,000.00 | 21,152,538.00 |
| 107697 | FHLB 3.05 (CALLABLE | 3.0500 | 04/19/2023 | 50,000,000.00 | 50,000,000.00 | 50,010,500.00 |
| 107701 | FHLB 3.05 (CALLABLE | 3.0500 | 04/19/2023 | 50,000,000.00 | 50,000,000.00 | 50,011,000.00 |
| 107702 | FHLB 3.05 (CALLABLE | 3.0500 | 04/19/2023 | 50,000,000.00 | 50,000,000.00 | 50,014,000.00 |
| 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 | 50,010,500.00 |
| 107705 | FHLB 3.05 (CALLABLE | 3.0500 | 04/19/2023 | 50,000,000.00 | 50,000,000.00 | 50,010,500.00 |
| 108989 | FHLB 3.43 (CALLABLE | 3.4300 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,015,250.00 |
| 108994 | FHLB 3.45 (CALLABLE | 3.4500 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,103,250.00 |
| 108995 | FHLB 3.45 (CALLABLE | 3.4500 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,103,250.00 |
| 108996 | FHLB 3.50 (CALLABLE | 3.5000 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,016,000.00 |
| 108998 | FHLB 3.45 (CALLABLE | 3.4500 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,103,250.00 |
| 109006 | FHLB 3.50 (CALLABLE | 3.5000 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,103,000.00 |
| 109031 | FHLB 3.20 (CALLABLE | 3.2000 | 10/29/2021 | 25,000,000.00 | 25,000,000.00 | 25,011,000.00 |
| 109080 | FHLB 3.17 (CALLABLE | 3.1700 | 10/25/2021 | 25,000,000.00 | 25,000,000.00 | 25,082,500.00 |
| 109087 | FHLB 3.55 (CALLABLE | 3.5500 | 11/08/2023 | 25,000,000.00 | 25,000,000.00 | 25,019,750.00 |
| 109179 | FHLB 3.20 (CALLABLE | 3.2000 | 11/15/2021 | 25,000,000.00 | 25,000,000.00 | 25,107,500.00 |
| 109198 | FHLB 3.55 (CALLABLE | 3.5500 | 11/21/2023 | 25,000,000.00 | 25,000,000.00 | 25,028,500.00 |
| 109208 | FHLB 3.60 (CALLABLE | 3.6000 | 11/28/2023 | 25,000,000.00 | 25,000,000.00 | 25,030,000.00 |
| 109209 | FHLB 3.60 (CALLABLE | 3.6000 | 11/28/2023 | 25,000,000.00 | 25,000,000.00 | 25,030,000.00 |
| 109257 | FHLB 3.20 (CALLABLE | 3.2000 | 11/29/2021 | 50,000,000.00 | 50,000,000.00 | 50,058,500.00 |
| 109574 | FHLB 3.23 (CALLABLE | 3.2300 | 12/27/2023 | 25,000,000.00 | 25,000,000.00 | 25,023,250.00 |
| 109575 | FHLB 3.25 (CALLABLE | 3.2500 | 01/11/2024 | 25,000,000.00 | 25,000,000.00 | 25,026,750.00 |
| 109591 | FHLB 3.25 (CALLABLE | 3.2500 | 12/28/2023 | 25,000,000.00 | 25,000,000.00 | 25,028,500.00 |
| 109782 | FHLB 3.25 (CALLABLE | 3.2500 | 01/30/2024 | 25,000,000.00 | 25,000,000.00 | 25,010,250.00 |
| 109791 | FHLB 3.20 (CALLABLE | 3.2000 | 01/30/2024 | 25,000,000.00 | 25,000,000.00 | 25,043,250.00 |
| 109792 | FHLB 3.20 (CALLABLE | 3.2000 | 02/01/2024 | 25,000,000.00 | 25,000,000.00 | 25,041,750.00 |
| 109804 | FHLB 3.20 (CALLALBL | 3.2000 | 01/30/2024 | 25,000,000.00 | 25,000,000.00 | 25,043,250.00 |
| 109805 | FHLB 3.15 (CALLABLE | 3.1500 | 02/05/2024 | 25,000,000.00 | 25,000,000.00 | 25,065,000.00 |
| 109833 | FHLB 2.94 (CALLABLE | 2.9400 | 01/29/2024 | 10,000,000.00 | 10,000,000.00 | 10,054,100.00 |
| 109859 | FHLB 2.94 (CALLABLE | 2.9400 | 01/29/2024 | 15,000,000.00 | 14,989,131.98 | 15,081,150.00 |
| 109873 | FHLB 3.10 (CALLABLE | 3.1000 | 01/29/2024 | 10,100,000.00 | 10,100,000.00 | 10,124,442.00 |
| 110175 | FHLB 2.375 | 2.3750 | 03/12/2021 | 25,000,000.00 | 24,927,051.98 | 25,016,750.00 |
| 110199 | FHLB 2.65 (CALLABLE | 2.6500 | 03/25/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| **FHLB TOTAL** | | | | **3,364,820,000.00** | **3,364,087,432.34** | **3,345,961,173.80** |
| | | | | | | |
| 110030 | FHLB D-N | 2.4050 | 04/15/2019 | 50,000,000.00 | 49,953,236.11 | 49,953,000.00 |
| 110061 | FHLB D-N | 2.4100 | 04/18/2019 | 50,000,000.00 | 49,943,097.22 | 49,943,000.00 |
| 110067 | FHLB D-N | 2.4100 | 04/18/2019 | 50,000,000.00 | 49,943,097.22 | 49,943,000.00 |
| 110088 | FHLB D-N | 2.4100 | 04/30/2019 | 50,000,000.00 | 49,902,930.55 | 49,902,500.00 |
| 110089 | FHLB D-N | 2.4100 | 04/30/2019 | 50,000,000.00 | 49,902,930.55 | 49,902,500.00 |
| 110100 | FHLB D-N | 2.3750 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110101 | FHLB D-N | 2.3750 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110122 | FHLB D-N | 2.3950 | 05/01/2019 | 50,000,000.00 | 49,900,208.33 | 49,899,000.00 |
| 110123 | FHLB D-N | 2.3950 | 05/01/2019 | 50,000,000.00 | 49,900,208.33 | 49,899,000.00 |
| 110135 | FHLB D-N | 2.4000 | 04/23/2019 | 28,240,000.00 | 28,198,581.33 | 28,198,204.80 |
| 110281 | FHLB D-N | 2.4200 | 05/06/2019 | 50,000,000.00 | 49,882,361.11 | 49,882,500.00 |
| 110303 | FHLB D-N | 2.4250 | 04/30/2019 | 50,000,000.00 | 49,902,326.39 | 49,902,500.00 |
| 110304 | FHLB D-N | 2.4250 | 05/07/2019 | 50,000,000.00 | 49,878,750.00 | 49,879,000.00 |
| 110305 | FHLB D-N | 2.4250 | 05/07/2019 | 50,000,000.00 | 49,878,750.00 | 49,879,000.00 |
| 110313 | FHLB D-N | 2.4250 | 04/30/2019 | 50,000,000.00 | 49,902,326.39 | 49,902,500.00 |
| 110314 | FHLB D-N | 2.4250 | 04/30/2019 | 50,000,000.00 | 49,902,326.39 | 49,902,500.00 |
| 110315 | FHLB D-N | 2.4250 | 05/06/2019 | 50,000,000.00 | 49,882,118.06 | 49,882,500.00 |
| 110316 | FHLB D-N | 2.4250 | 05/06/2019 | 50,000,000.00 | 49,882,118.06 | 49,882,500.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 110317 | FHLB D-N | 2.4250 | 05/02/2019 | 50,000,000.00 | 49,895,590.28 | 49,896,000.00 |
| 110318 | FHLB D-N | 2.4250 | 05/02/2019 | 50,000,000.00 | 49,895,590.28 | 49,896,000.00 |
| 110327 | FHLB D-N | 2.4000 | 05/10/2019 | 28,497,000.00 | 28,422,907.80 | 28,422,337.86 |
| 110345 | FHLB D-N | 2.4000 | 05/13/2019 | 50,000,000.00 | 49,860,000.00 | 49,859,000.00 |
| 110370 | FHLB D-N | 2.3900 | 05/20/2019 | 50,000,000.00 | 49,837,347.22 | 49,835,500.00 |
| 110371 | FHLB D-N | 2.3900 | 05/20/2019 | 50,000,000.00 | 49,837,347.22 | 49,835,500.00 |
| **FHLD TOTAL** | | | | **1,156,737,000.00** | **1,154,504,148.84** | **1,154,497,542.66** |
| 99533 | FHLMC 1.250 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,973,115.91 | 49,696,500.00 |
| 99534 | FHLMC 1.25 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,973,115.91 | 49,696,500.00 |
| 99543 | FHLMC 1.25 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,983,044.37 | 49,696,500.00 |
| 99544 | FHLMC 1.25 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,983,044.37 | 49,696,500.00 |
| 99758 | FHLMC 1.250 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,987,707.72 | 49,696,500.00 |
| 99759 | FHLMC 1.250 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,987,707.72 | 49,696,500.00 |
| 100130 | FHLMC 1.25 (CALLABL | 1.2500 | 08/01/2019 | 50,000,000.00 | 49,956,252.07 | 49,799,000.00 |
| 100154 | FHLMC 1.25 (CALLABL | 1.2500 | 08/01/2019 | 50,000,000.00 | 49,956,252.07 | 49,799,000.00 |
| 100266 | FHLMC 1.25 | 1.2500 | 10/02/2019 | 45,000,000.00 | 44,923,283.13 | 44,726,850.00 |
| 100383 | FHLMC 1.25 | 1.2500 | 10/02/2019 | 50,000,000.00 | 49,919,609.06 | 49,696,500.00 |
| 100513 | FHLMC 1.50 (CALLABL | 1.5000 | 02/10/2020 | 25,000,000.00 | 25,000,000.00 | 24,793,250.00 |
| 100531 | FHLMC 1.52 (CALLABL | 1.5200 | 01/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,804,500.00 |
| 100532 | FHLMC 1.52 (CALLABL | 1.5200 | 01/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,804,500.00 |
| 101088 | FHLMC 1.375 (CALLAB | 1.3750 | 06/28/2019 | 49,750,000.00 | 49,750,000.00 | 49,621,147.50 |
| 101157 | FHLMC 1.55 (CALLABL | 1.5500 | 10/13/2020 | 50,000,000.00 | 49,995,737.06 | 49,358,000.00 |
| 101176 | FHLMC 1.40 (CALLABL | 1.4000 | 04/06/2020 | 50,000,000.00 | 50,000,000.00 | 49,483,000.00 |
| 101229 | FHLMC 1.525 (CALLAB | 1.5250 | 10/07/2020 | 50,000,000.00 | 50,000,000.00 | 49,345,000.00 |
| 101510 | FHLMC 1.50 (CALLABL | 1.5000 | 05/18/2020 | 25,000,000.00 | 25,000,000.00 | 24,747,750.00 |
| 101528 | FHLMC 1.35 (CALLABL | 1.3500 | 05/26/2020 | 18,000,000.00 | 18,000,000.00 | 17,784,180.00 |
| 101574 | FHLMC 1.46 (CALLABL | 1.4600 | 08/25/2020 | 25,000,000.00 | 24,997,608.22 | 24,673,750.00 |
| 101575 | FHLMC 1.45 (CALLABL | 1.4500 | 05/28/2020 | 25,000,000.00 | 25,000,000.00 | 24,727,500.00 |
| 101581 | FHLMC 1.50 (CALLABL | 1.5000 | 08/28/2020 | 25,000,000.00 | 25,000,000.00 | 24,685,250.00 |
| 101586 | FHLMC 1.45 (CALLABL | 1.4500 | 05/22/2020 | 25,000,000.00 | 25,000,000.00 | 24,732,000.00 |
| 101588 | FHLMC 1.50 (CALLABL | 1.5000 | 08/28/2020 | 10,000,000.00 | 10,000,000.00 | 9,874,100.00 |
| 101601 | FHLMC 1.45 (CALLABL | 1.4500 | 05/22/2020 | 25,000,000.00 | 25,000,000.00 | 24,732,000.00 |
| 101641 | FHLMC 1.70 (CALLABL | 1.7000 | 12/02/2020 | 25,000,000.00 | 25,000,000.00 | 24,710,500.00 |
| 101921 | FHLMC 1.47 (CALLABL | 1.4700 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,710,500.00 |
| 102001 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,165,500.00 |
| 102002 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,165,500.00 |
| 102006 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 25,000,000.00 | 25,000,000.00 | 24,582,750.00 |
| 102007 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,165,500.00 |
| 102011 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,098,500.00 |
| 102012 | FHLMC 1.28 (CALLABL | 1.2800 | 09/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,182,000.00 |
| 102014 | FHLMC 1.32 (CALLABL | 1.3200 | 09/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,211,000.00 |
| 102015 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,165,500.00 |
| 102016 | FHLMC 1.33 (CALLABL | 1.3300 | 12/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,165,500.00 |
| 102291 | FHLMC 1.45 (CALLABL | 1.4500 | 05/26/2021 | 50,000,000.00 | 50,000,000.00 | 49,067,000.00 |
| 102429 | FHLMC 1.41 (CALLABL | 1.4100 | 02/24/2021 | 50,000,000.00 | 50,000,000.00 | 49,130,500.00 |
| 102432 | FHLMC 1.62 (CALLABL | 1.6200 | 09/16/2021 | 25,000,000.00 | 25,000,000.00 | 24,565,500.00 |
| 102433 | FHLMC 1.46 (CALLABL | 1.4600 | 09/14/2020 | 25,000,000.00 | 25,000,000.00 | 24,662,000.00 |
| 102448 | FHLMC 1.43 (CALLABL | 1.4300 | 09/21/2020 | 25,000,000.00 | 25,000,000.00 | 24,647,500.00 |
| 102449 | FHLMC 1.45 (CALLABL | 1.4500 | 09/14/2020 | 25,000,000.00 | 25,000,000.00 | 24,658,750.00 |
| 102458 | FHLMC 1.625 (CALLAB | 1.6250 | 09/23/2021 | 25,000,000.00 | 25,000,000.00 | 24,566,000.00 |
| 102474 | FHLMC 1.625 (CALLAB | 1.6250 | 09/23/2021 | 25,000,000.00 | 25,000,000.00 | 24,566,000.00 |
| 102625 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |
| 102627 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |
| 102628 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |

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**Treasurer Portfolio Compared to Market Value**
**For the Period: March 1, 2019 to March 31, 2019**
**Fund : Pooled Surpus Investments**
**Attachment X**

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 102629 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |
| 102630 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |
| 102631 | FHLMC 1.50 (CALLABL | 1.5000 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,994,000.00 |
| 102700 | FHLMC 1.56 (CALLABL | 1.5600 | 10/21/2021 | 50,000,000.00 | 50,000,000.00 | 49,036,000.00 |
| 102706 | FHLMC 1.60 (CALLABL | 1.6000 | 10/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,075,000.00 |
| 102711 | FHLMC 1.61 (CALLABL | 1.6100 | 10/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,543,000.00 |
| 102860 | FHLMC 1.56 (CALLABL | 1.5600 | 10/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,031,000.00 |
| 103009 | FHLMC 1.625 (CALLAB | 1.6250 | 11/26/2021 | 50,000,000.00 | 50,000,000.00 | 49,079,500.00 |
| 103041 | FHLMC 1.95 (CALLABL | 1.9500 | 12/06/2021 | 25,000,000.00 | 25,000,000.00 | 24,732,500.00 |
| 103043 | FHLMC 1.93 (CALLABL | 1.9300 | 12/02/2021 | 25,000,000.00 | 25,000,000.00 | 24,721,000.00 |
| 103045 | FHLMC 1.82 (CALLABL | 1.8200 | 12/01/2021 | 25,000,000.00 | 24,996,660.94 | 24,653,500.00 |
| 103053 | FHLMC 1.95 (CALLABL | 1.9500 | 12/02/2021 | 25,000,000.00 | 25,000,000.00 | 24,733,000.00 |
| 103372 | FHLMC 2.20 (CALLABL | 2.2000 | 12/28/2021 | 50,000,000.00 | 50,000,000.00 | 49,606,000.00 |
| 103489 | FHLMC 1.55 (CALLABL | 1.5500 | 12/23/2019 | 50,000,000.00 | 49,981,697.27 | 49,623,500.00 |
| 103490 | FHLMC 1.55 (CALLABL | 1.5500 | 12/23/2019 | 12,000,000.00 | 11,995,607.35 | 11,909,640.00 |
| 103598 | FHLMC 2.20 (CALLABL | 2.2000 | 01/26/2022 | 22,520,000.00 | 22,520,000.00 | 22,424,064.80 |
| 103665 | FHLMC 2.15 (CALLABL | 2.1500 | 01/26/2022 | 25,000,000.00 | 25,000,000.00 | 24,870,000.00 |
| 103736 | FHLMC 2.21 (CALLABL | 2.2100 | 02/14/2022 | 25,000,000.00 | 25,000,000.00 | 24,863,250.00 |
| 104050 | FHLMC 2.32 (CALLABL | 2.3200 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,846,250.00 |
| 104051 | FHLMC 2.32 (CALLABL | 2.3200 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,845,000.00 |
| 104056 | FHLMC 2.33 (CALLABL | 2.3300 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,862,750.00 |
| 104424 | FHLMC 2.00 (CALLABL | 2.0000 | 04/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,812,250.00 |
| 104426 | FHLMC 2.01 (CALLABL | 2.0100 | 04/13/2021 | 17,500,000.00 | 17,500,000.00 | 17,328,150.00 |
| 104447 | FHLMC 2.06 (CALLABL | 2.0600 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,744,000.00 |
| 104480 | FHLMC 2.00 (CALLABL | 2.0000 | 04/26/2021 | 17,510,000.00 | 17,510,000.00 | 17,331,047.80 |
| 104485 | FHLMC 2.00 (CALLABL | 2.0000 | 04/27/2021 | 12,320,000.00 | 12,320,000.00 | 12,227,476.80 |
| 104595 | FHLMC 1.75 (CALLABL | 1.7500 | 10/26/2020 | 40,000,000.00 | 40,000,000.00 | 39,597,200.00 |
| 104635 | FHLMC 2.22 (CALLABL | 2.2200 | 05/16/2022 | 25,000,000.00 | 25,000,000.00 | 24,758,500.00 |
| 104643 | FHLMC 2.20 (CALLABL | 2.2000 | 05/17/2022 | 25,000,000.00 | 25,000,000.00 | 24,878,000.00 |
| 104654 | FHLMC 2.22 (CALLABL | 2.2200 | 05/16/2022 | 25,000,000.00 | 25,000,000.00 | 24,752,000.00 |
| 104655 | FHLMC 2.00 (CALLABL | 2.0000 | 10/26/2021 | 50,000,000.00 | 50,000,000.00 | 49,546,000.00 |
| 104660 | FHLMC 2.22 (CALLABL | 2.2200 | 05/16/2022 | 25,000,000.00 | 25,000,000.00 | 24,755,250.00 |
| 104786 | FHLMC 2.25 (CALLABL | 2.2500 | 05/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,807,750.00 |
| 105782 | FHLMC 2.25 (CALLABL | 2.2500 | 10/19/2022 | 25,000,000.00 | 25,000,000.00 | 24,773,500.00 |
| 105797 | FHLMC 2.25 (CALLABL | 2.2500 | 10/20/2022 | 25,000,000.00 | 25,000,000.00 | 24,777,500.00 |
| 105798 | FHLMC 2.25 (CALLABL | 2.2500 | 10/18/2022 | 25,000,000.00 | 25,000,000.00 | 24,777,750.00 |
| 105808 | FHLMC 2.26 (CALLABL | 2.2600 | 10/26/2022 | 25,000,000.00 | 25,000,000.00 | 24,775,000.00 |
| 105819 | FHLMC 2.27 (CALLABL | 2.2700 | 10/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,824,750.00 |
| 105825 | FHLMC 2.27 (CALLABL | 2.2700 | 10/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,804,750.00 |
| 105831 | FHLMC 2.30 (CALLABL | 2.3000 | 10/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,799,000.00 |
| 105832 | FHLMC 2.30 (CALLABL | 2.3000 | 10/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,804,250.00 |
| 105903 | FHLMC 2.30 (CALLABL | 2.3000 | 11/03/2022 | 25,000,000.00 | 25,000,000.00 | 25,000,500.00 |
| 105913 | FHLMC 2.30 (CALLABL | 2.3000 | 11/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,836,250.00 |
| 105921 | FHLMC 2.30 (CALLABL | 2.3000 | 11/07/2022 | 25,000,000.00 | 25,000,000.00 | 24,836,000.00 |
| 105923 | FHLMC 2.30 (CALLABL | 2.3000 | 11/03/2022 | 25,000,000.00 | 25,000,000.00 | 24,836,750.00 |
| 105963 | FHLMC 2.35 (CALLABL | 2.3500 | 11/23/2022 | 25,000,000.00 | 25,000,000.00 | 24,840,500.00 |
| 106163 | FHLMC 2.40 (CALLABL | 2.4000 | 12/05/2022 | 25,000,000.00 | 25,000,000.00 | 24,829,750.00 |
| 106166 | FHLMC 2.40 (CALLABL | 2.4000 | 12/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,824,750.00 |
| 106171 | FHLMC 2.35 (CALLABL | 2.3500 | 12/07/2022 | 25,000,000.00 | 25,000,000.00 | 24,783,250.00 |
| 106173 | FHLMC 2.40 (CALLABL | 2.4000 | 12/07/2022 | 25,000,000.00 | 25,000,000.00 | 24,827,250.00 |
| 106213 | FHLMC 2.40 (CALLABL | 2.4000 | 12/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,867,000.00 |
| 106226 | FHLMC 2.40 (CALLABL | 2.4000 | 12/05/2022 | 25,000,000.00 | 25,000,000.00 | 24,872,000.00 |
| 106229 | FHLMC 2.40 (CALLABL | 2.4000 | 12/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,869,750.00 |
| 106231 | FHLMC 2.40 (CALLABL | 2.4000 | 12/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,874,500.00 |
| 106236 | FHLMC 2.40 (CALLABL | 2.4000 | 12/05/2022 | 25,000,000.00 | 25,000,000.00 | 24,874,250.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 106238 | FHLMC 2.40 (CALLABL | 2.4000 | 12/08/2022 | 25,000,000.00 | 25,000,000.00 | 24,875,750.00 |
| 106332 | FHLMC 2.45 (CALLALB | 2.4500 | 12/20/2022 | 25,000,000.00 | 25,000,000.00 | 24,888,750.00 |
| 106393 | FHLMC 2.50 (CALLABL | 2.5000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,919,250.00 |
| 106394 | FHLMC 2.50 (CALLABL | 2.5000 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,921,750.00 |
| 106471 | FHLMC 2.45 (CALLABL | 2.4500 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,903,250.00 |
| 106581 | FHLMC 2.47 (CALLABL | 2.4700 | 01/05/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| 106590 | FHLMC 2.50 (CALLABL | 2.5000 | 01/09/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| 106616 | FHLMC 2.50 (CALLABL | 2.5000 | 01/12/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,500.00 |
| 106718 | FHLMC 2.45 (CALLABL | 2.4500 | 01/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,000,500.00 |
| 107394 | FHLMC 2.55 (CALLABL | 2.5500 | 01/30/2023 | 50,000,000.00 | 49,483,819.24 | 50,002,000.00 |
| 107411 | FHLMC 2.55 (CALLABL | 2.5500 | 01/30/2023 | 50,000,000.00 | 49,604,296.21 | 50,002,000.00 |
| 107564 | FHLMC 3.06 (CALLABL | 3.0600 | 04/26/2023 | 25,000,000.00 | 25,000,000.00 | 25,007,750.00 |
| 107726 | FHLMC 3.05 (CALLABL | 3.0500 | 04/19/2023 | 50,000,000.00 | 50,000,000.00 | 50,011,500.00 |
| 107727 | FHLMC 3.06 (CALLABL | 3.0600 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,016,000.00 |
| 107728 | FHLMC 3.06 (CALLABL | 3.0600 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,016,000.00 |
| 107846 | FHLMC 3.15 (CALLABL | 3.1500 | 05/17/2023 | 25,000,000.00 | 25,000,000.00 | 25,017,500.00 |
| 108450 | FHLMC 3.20 (CALLABL | 3.2000 | 05/24/2023 | 10,006,000.00 | 10,001,739.86 | 10,015,205.52 |
| 108791 | FHLMC 3.25 (CALLABL | 3.2500 | 08/28/2023 | 25,000,000.00 | 25,000,000.00 | 25,051,250.00 |
| 108826 | FHLMC 3.33 (CALLABL | 3.3300 | 10/04/2023 | 25,000,000.00 | 25,000,000.00 | 25,001,250.00 |
| 108977 | FHLMC 3.42 (CALLABL | 3.4200 | 10/24/2023 | 25,000,000.00 | 25,000,000.00 | 25,011,250.00 |
| 109115 | FHLMC 3.33 (CALLABL | 3.3300 | 05/13/2022 | 25,000,000.00 | 25,000,000.00 | 25,019,750.00 |
| 109187 | FHLMC 3.55 (CALLABL | 3.5500 | 11/21/2023 | 25,000,000.00 | 25,000,000.00 | 25,024,750.00 |
| 109188 | FHLMC 3.55 (CALLABL | 3.5500 | 11/21/2023 | 25,000,000.00 | 25,000,000.00 | 25,025,000.00 |
| 109197 | FHLMC 3.57 (CALLABL | 3.5700 | 11/16/2023 | 25,000,000.00 | 25,000,000.00 | 25,022,500.00 |
| 109359 | FHLMC 3.30 (CALLABL | 3.3000 | 06/17/2022 | 25,000,000.00 | 25,000,000.00 | 25,030,250.00 |
| 109806 | FHLMC 3.25 (CALLABL | 3.2500 | 02/08/2024 | 25,000,000.00 | 25,000,000.00 | 25,007,750.00 |
| 109821 | FHLMC 3.20 (CALLABL | 3.2000 | 02/07/2024 | 25,000,000.00 | 25,000,000.00 | 25,023,500.00 |
| 109846 | FHLMC 3.00 (CALLABL | 3.0000 | 02/14/2024 | 25,000,000.00 | 25,000,000.00 | 25,065,250.00 |
| 110046 | FHLMC 2.875 (CALLAB | 2.8750 | 02/28/2024 | 25,000,000.00 | 25,000,000.00 | 25,043,750.00 |
| 110047 | FHLMC 2.94 (CALLABL | 2.9400 | 02/28/2024 | 25,000,000.00 | 25,000,000.00 | 25,047,750.00 |
| 110048 | FHLMC 2.95 (CALLABL | 2.9500 | 02/28/2024 | 25,000,000.00 | 25,000,000.00 | 25,020,250.00 |
| 110049 | FHLMC 2.95 (CALLABL | 2.9500 | 03/06/2024 | 25,000,000.00 | 25,000,000.00 | 25,023,750.00 |
| 110058 | FHLMC 2.95 (CALLABL | 2.9500 | 02/28/2024 | 25,000,000.00 | 25,000,000.00 | 25,019,500.00 |
| 110059 | FHLMC 2.95 (CALLABL | 2.9500 | 02/28/2024 | 25,000,000.00 | 25,000,000.00 | 25,019,500.00 |
| 110060 | FHLMC 2.975 (CALLAB | 2.9750 | 03/13/2024 | 25,000,000.00 | 25,000,000.00 | 25,025,000.00 |
| 110072 | FHLMC 2.95 (CALLABL | 2.9500 | 03/05/2024 | 25,000,000.00 | 25,000,000.00 | 25,020,750.00 |
| 110074 | FHLMC 2.95 (CALLABL | 2.9500 | 03/06/2024 | 25,000,000.00 | 25,000,000.00 | 25,021,250.00 |
| 110075 | FHLMC 2.97 (CALLABL | 2.9700 | 03/06/2024 | 25,000,000.00 | 25,000,000.00 | 25,020,750.00 |
| 110120 | FHLMC 2.97 (CALLABL | 2.9700 | 03/20/2024 | 25,000,000.00 | 25,000,000.00 | 25,032,000.00 |
| 110121 | FHLMC 3.00 (CALLABL | 3.0000 | 03/20/2024 | 25,000,000.00 | 25,000,000.00 | 25,034,500.00 |
| 110134 | FHLMC 3.01 (CALLABL | 3.0100 | 03/25/2024 | 25,000,000.00 | 25,000,000.00 | 25,035,000.00 |
| 110154 | FHLMC 2.85 (CALLABL | 2.8500 | 12/27/2022 | 25,000,000.00 | 25,000,000.00 | 25,007,500.00 |
| 110165 | FHLMC 2.95 (CALLABL | 2.9500 | 03/27/2024 | 25,000,000.00 | 25,000,000.00 | 25,047,750.00 |
| 110240 | FHLMC 2.875 (CALLAB | 2.8750 | 03/27/2024 | 25,000,000.00 | 25,000,000.00 | 25,019,000.00 |
| **FHLMC TOTAL** | | | | **4,629,606,000.00** | **4,628,300,298.48** | **4,591,136,062.42** |
| | | | | | | |
| 99598 | FNMA 1.35 (CALLABLE | 1.3500 | 10/28/2019 | 25,000,000.00 | 25,000,000.00 | 24,841,000.00 |
| 100029 | FNMA 1.30 (CALLABLE | 1.3000 | 04/29/2019 | 31,345,000.00 | 31,342,675.53 | 31,316,789.50 |
| 100654 | FNMA 1.50 (CALLABLE | 1.5000 | 08/17/2020 | 25,000,000.00 | 25,000,000.00 | 24,704,750.00 |
| 100670 | FNMA 1.40 (CALLABLE | 1.4000 | 05/22/2020 | 25,000,000.00 | 25,000,000.00 | 24,712,500.00 |
| 100746 | FNMA 1.73 | 1.7300 | 03/15/2021 | 25,000,000.00 | 25,000,000.00 | 24,511,250.00 |
| 100770 | FNMA 1.40 (CALLABLE | 1.4000 | 11/26/2019 | 25,000,000.00 | 25,000,000.00 | 24,834,250.00 |
| 100824 | FNMA 1.40 (CALLABLE | 1.4000 | 11/26/2019 | 31,120,000.00 | 31,118,637.80 | 30,913,674.40 |
| 101336 | FNMA 1.45 (CALLABLE | 1.4500 | 04/27/2020 | 50,000,000.00 | 50,000,000.00 | 49,486,500.00 |
| 101538 | FNMA 1.30 (CALLABLE | 1.3000 | 11/25/2019 | 25,000,000.00 | 25,000,000.00 | 24,811,000.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 101584 | FNMA 1.50 (CALLABLE | 1.5000 | 08/28/2020 | 25,000,000.00 | 25,000,000.00 | 24,700,750.00 |
| 101587 | FNMA 1.65 (CALLABLE | 1.6500 | 04/28/2021 | 25,000,000.00 | 24,997,903.75 | 24,580,500.00 |
| 101612 | FNMA 1.51 (CALLABLE | 1.5100 | 06/08/2020 | 25,000,000.00 | 25,000,000.00 | 24,729,000.00 |
| 101620 | FNMA 1.71 (CALLABLE | 1.7100 | 06/02/2021 | 25,000,000.00 | 25,000,000.00 | 24,483,500.00 |
| 101633 | FNMA 1.625 (CALLABL | 1.6250 | 09/02/2020 | 25,000,000.00 | 25,000,000.00 | 24,743,000.00 |
| 101686 | FNMA 1.70 (CALLABLE | 1.7000 | 12/07/2020 | 25,000,000.00 | 25,000,000.00 | 24,732,250.00 |
| 101928 | FNMA 1.45 (CALLABLE | 1.4500 | 06/30/2020 | 50,000,000.00 | 50,000,000.00 | 49,422,000.00 |
| 101942 | FNMA 1.46 (CALLABLE | 1.4600 | 09/30/2020 | 25,000,000.00 | 25,000,000.00 | 24,674,250.00 |
| 101952 | FNMA 1.53 (CALLABLE | 1.5300 | 12/29/2020 | 50,000,000.00 | 50,000,000.00 | 49,330,000.00 |
| 101953 | FNMA 1.48 (CALLABLE | 1.4800 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,720,500.00 |
| 101954 | FNMA 1.48 (CALLABLE | 1.4800 | 06/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,720,500.00 |
| 101956 | FNMA 1.50 (CALLABLE | 1.5000 | 09/29/2020 | 50,000,000.00 | 50,000,000.00 | 49,377,500.00 |
| 101959 | FNMA 1.50 (CALLABLE | 1.5000 | 09/29/2020 | 25,000,000.00 | 25,000,000.00 | 24,688,750.00 |
| 101970 | FNMA 1.625 (CALLABL | 1.6250 | 06/30/2021 | 5,000,000.00 | 5,000,000.00 | 4,928,850.00 |
| 102082 | FNMA 1.50 (CALLABLE | 1.5000 | 07/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,122,000.00 |
| 102101 | FNMA 1.45 (CALLABLE | 1.4500 | 01/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,611,250.00 |
| 102104 | FNMA 1.53 (CALLABLE | 1.5300 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,577,750.00 |
| 102105 | FNMA 1.48 (CALLABLE | 1.4800 | 04/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,579,000.00 |
| 102106 | FNMA 1.53 (CALLABLE | 1.5300 | 07/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,155,500.00 |
| 102110 | FNMA 1.53 (CALLABLE | 1.5300 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,577,750.00 |
| 102111 | FNMA 1.48 (CALLABLE | 1.4800 | 04/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,578,750.00 |
| 102112 | FNMA 1.50 (CALLABLE | 1.5000 | 04/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,588,250.00 |
| 102126 | FNMA 1.55 (CALLABLE | 1.5500 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,589,000.00 |
| 102135 | FNMA 1.58 (CALLABLE | 1.5800 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,605,750.00 |
| 102141 | FNMA 1.60 (CALLABLE | 1.6000 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,617,000.00 |
| 102146 | FNMA 1.57 (CALLABLE | 1.5700 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,600,000.00 |
| 102178 | FNMA 1.625 (CALLABL | 1.6250 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,629,250.00 |
| 102190 | FNMA 1.40 (CALLABLE | 1.4000 | 05/08/2020 | 25,000,000.00 | 25,000,000.00 | 24,723,000.00 |
| 102197 | FNMA 1.55 (CALLABLE | 1.5500 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,589,000.00 |
| 102198 | FNMA 1.55 (CALLABLE | 1.5500 | 07/27/2021 | 25,000,000.00 | 24,995,355.95 | 24,589,000.00 |
| 102200 | FNMA 1.55 (CALLABLE | 1.5500 | 07/28/2021 | 25,000,000.00 | 25,000,000.00 | 24,588,500.00 |
| 102202 | FNMA 1.60 (CALLABLE | 1.6000 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,617,000.00 |
| 102282 | FNMA 1.50 (CALLABLE | 1.5000 | 08/25/2021 | 50,000,000.00 | 50,000,000.00 | 49,086,500.00 |
| 102292 | FNMA 1.55 (CALLABLE | 1.5500 | 08/17/2021 | 46,212,000.00 | 46,206,501.89 | 45,432,403.56 |
| 102333 | FNMA 1.60 (CALLABLE | 1.6000 | 08/24/2021 | 25,000,000.00 | 25,000,000.00 | 24,601,500.00 |
| 102537 | FNMA 1.625 (CALLABL | 1.6250 | 09/30/2021 | 25,000,000.00 | 25,000,000.00 | 24,589,000.00 |
| 102573 | FNMA 1.45 (CALLABLE | 1.4500 | 09/15/2020 | 25,000,000.00 | 25,000,000.00 | 24,647,750.00 |
| 102603 | FNMA 1.55 (CALLABLE | 1.5500 | 09/28/2021 | 25,000,000.00 | 25,000,000.00 | 24,546,000.00 |
| 102604 | FNMA 1.55 (CALLABLE | 1.5500 | 09/28/2021 | 50,000,000.00 | 50,000,000.00 | 49,092,000.00 |
| 102626 | FNMA 1.50 (CALLABLE | 1.5000 | 09/29/2021 | 50,000,000.00 | 50,000,000.00 | 49,031,500.00 |
| 102648 | FNMA 1.50 (CALLABLE | 1.5000 | 09/30/2021 | 35,000,000.00 | 34,998,250.00 | 34,320,650.00 |
| 102650 | FNMA 1.51 (CALLABLE | 1.5100 | 09/30/2021 | 50,000,000.00 | 50,000,000.00 | 49,041,500.00 |
| 102652 | FNMA 1.51 (CALLABLE | 1.5100 | 09/30/2021 | 50,000,000.00 | 50,000,000.00 | 49,041,500.00 |
| 102664 | FNMA 1.125 (CALLABL | 1.1250 | 09/09/2019 | 50,000,000.00 | 49,995,810.40 | 49,707,000.00 |
| 102669 | FNMA 1.52 (CALLABLE | 1.5200 | 10/12/2021 | 25,000,000.00 | 25,000,000.00 | 24,529,000.00 |
| 102847 | FNMA 1.51 (CALLABLE | 1.5100 | 09/30/2021 | 50,000,000.00 | 49,993,909.93 | 49,041,500.00 |
| 102848 | FNMA 1.51 (CALLABLE | 1.5100 | 09/30/2021 | 50,000,000.00 | 49,993,909.93 | 49,041,500.00 |
| 102849 | FNMA 1.51 (CALLABLE | 1.5100 | 09/30/2021 | 14,070,000.00 | 14,068,286.28 | 13,800,278.10 |
| 102854 | FNMA 1.53 (CALLABLE | 1.5300 | 10/27/2021 | 50,000,000.00 | 49,994,852.12 | 49,057,000.00 |
| 102856 | FNMA 1.56 (CALLABLE | 1.5600 | 10/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,094,000.00 |
| 102857 | FNMA 1.56 (CALLABLE | 1.5600 | 10/27/2021 | 50,000,000.00 | 50,000,000.00 | 49,094,000.00 |
| 103027 | FNMA 1.85 (CALLABLE | 1.8500 | 11/26/2021 | 50,000,000.00 | 50,000,000.00 | 49,431,000.00 |
| 103029 | FNMA 1.85 (CALLABLE | 1.8500 | 11/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,715,500.00 |
| 103040 | FNMA 1.95 (CALLABLE | 1.9500 | 12/01/2021 | 25,000,000.00 | 25,000,000.00 | 24,771,750.00 |
| 103230 | FNMA 1.20 (CALLABLE | 1.2000 | 10/28/2019 | 50,000,000.00 | 49,927,483.44 | 49,621,000.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 103231 | FNMA 1.20 (CALLABLE | 1.2000 | 10/28/2019 | 50,000,000.00 | 49,927,483.44 | 49,621,000.00 |
| 103232 | FNMA 1.20 (CALLABLE | 1.2000 | 10/28/2019 | 10,451,000.00 | 10,435,842.58 | 10,371,781.42 |
| 103242 | FNMA 1.50 | 1.5000 | 11/30/2020 | 50,000,000.00 | 49,841,057.69 | 49,287,500.00 |
| 103247 | FNMA 1.50 | 1.5000 | 06/22/2020 | 50,000,000.00 | 49,944,994.63 | 49,462,000.00 |
| 103248 | FNMA 1.50 | 1.5000 | 06/22/2020 | 50,000,000.00 | 49,944,994.63 | 49,462,000.00 |
| 103249 | FNMA 1.50 | 1.5000 | 06/22/2020 | 25,000,000.00 | 24,972,497.31 | 24,731,000.00 |
| 103255 | FNMA 1.375 | 1.3750 | 02/26/2021 | 50,000,000.00 | 49,624,414.47 | 49,117,500.00 |
| 103757 | FNMA 1.70 (CALLABLE | 1.7000 | 01/27/2020 | 50,000,000.00 | 49,984,881.30 | 49,671,000.00 |
| 103758 | FNMA 1.70 (CALLABLE | 1.7000 | 01/27/2020 | 50,000,000.00 | 49,984,881.30 | 49,671,000.00 |
| 103759 | FNMA 1.70 (CALLABLE | 1.7000 | 01/27/2020 | 17,000,000.00 | 16,994,859.65 | 16,888,140.00 |
| 104341 | FNMA 2.25 (CALLABLE | 2.2500 | 04/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,708,250.00 |
| 104343 | FNMA 2.25 (CALLABLE | 2.2500 | 04/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,708,250.00 |
| 104350 | FNMA 2.25 (CALLABLE | 2.2500 | 04/27/2022 | 25,000,000.00 | 25,000,000.00 | 24,708,250.00 |
| 106668 | FNMA 2.20 (CALLABLE | 2.2000 | 10/13/2022 | 32,735,000.00 | 32,523,333.55 | 32,422,708.10 |
| **FNMA TOTAL** | | | | **2,597,933,000.00** | **2,596,812,817.57** | **2,562,065,025.08** |
| | | | | | | |
| 92788 | FHLB 3.00 (CALLABLE | 0.9200 | 04/11/2019 | 25,000,000.00 | 25,000,000.00 | 24,990,250.00 |
| 92814 | FHLB 3.50 (CALLABLE | 0.8750 | 04/17/2019 | 25,000,000.00 | 25,000,000.00 | 24,983,750.00 |
| 93057 | FHLB 3.50 (CALLABLE | 0.8000 | 05/15/2019 | 25,000,000.00 | 25,000,000.00 | 24,951,500.00 |
| 93058 | FHLB 3.50 (CALLABLE | 0.8000 | 05/15/2019 | 25,000,000.00 | 25,000,000.00 | 24,951,500.00 |
| 93059 | FHLB 2.50 (CALLABLE | 0.8500 | 05/21/2019 | 25,000,000.00 | 25,000,000.00 | 24,946,500.00 |
| 93060 | FHLB 2.50 (CALLABLE | 0.8500 | 05/21/2019 | 25,000,000.00 | 25,000,000.00 | 24,946,500.00 |
| 93063 | FHLB 3.50 (CALLABLE | 0.8000 | 05/15/2019 | 25,000,000.00 | 25,000,000.00 | 24,951,500.00 |
| 93064 | FHLB 3.75 (CALLABLE | 0.8000 | 05/22/2019 | 25,000,000.00 | 25,000,000.00 | 24,943,500.00 |
| 93178 | FHLB 3.50 (CALLABLE | 0.8000 | 05/28/2019 | 25,000,000.00 | 25,000,000.00 | 24,935,750.00 |
| 93208 | FHLB 4.00 (CALLABLE | 0.8000 | 05/22/2019 | 50,000,000.00 | 50,000,000.00 | 49,887,000.00 |
| 93209 | FHLB 4.00 (CALLABLE | 0.8000 | 05/22/2019 | 25,000,000.00 | 25,000,000.00 | 24,943,500.00 |
| 93210 | FHLB 4.00 (CALLABLE | 0.8000 | 05/22/2019 | 25,000,000.00 | 25,000,000.00 | 24,943,500.00 |
| 93335 | FHLB 6.00 (CALLABLE | 1.0000 | 06/27/2019 | 50,000,000.00 | 50,000,000.00 | 49,832,000.00 |
| 96500 | FHLB 7.125 (CALLABL | 1.3000 | 08/28/2019 | 25,000,000.00 | 25,000,000.00 | 24,882,250.00 |
| 96727 | FHLB 7.35 (CALLABLE | 1.2300 | 09/26/2019 | 25,000,000.00 | 25,000,000.00 | 24,853,500.00 |
| 97963 | FHLB 7.75 (CALLABLE | 1.2500 | 03/18/2020 | 25,000,000.00 | 25,000,000.00 | 24,715,500.00 |
| 98031 | FHLB 6.50 (CALLABLE | 1.2500 | 03/30/2020 | 25,000,000.00 | 25,000,000.00 | 24,706,500.00 |
| 98032 | FHLB 6.50 (CALLABLE | 1.2500 | 03/30/2020 | 25,000,000.00 | 25,000,000.00 | 24,706,500.00 |
| 98069 | FHLB 7.50 (CALLABLE | 1.2500 | 04/02/2020 | 25,000,000.00 | 25,000,000.00 | 24,705,000.00 |
| 98561 | FHLB 6.00 (CALLABLE | 1.2500 | 05/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,660,750.00 |
| 98562 | FHLB 6.00 (CALLABLE | 1.2500 | 05/27/2020 | 25,000,000.00 | 25,000,000.00 | 24,660,750.00 |
| 98775 | FHLB 8.50 (CALLABLE | 1.2500 | 06/30/2020 | 25,000,000.00 | 25,000,000.00 | 24,637,000.00 |
| 98776 | FHLB 7.50 (CALLABLE | 1.3000 | 06/25/2020 | 25,000,000.00 | 25,000,000.00 | 24,655,250.00 |
| 101960 | FHLMC 2.75 (CALLABL | 1.2750 | 06/29/2021 | 50,000,000.00 | 50,000,000.00 | 48,454,500.00 |
| 101961 | FHLMC 2.75 (CALLABL | 1.2750 | 06/29/2021 | 10,000,000.00 | 10,000,000.00 | 9,690,900.00 |
| 102145 | FHLMC 2.35 (CALLABL | 1.2500 | 07/27/2021 | 25,000,000.00 | 25,000,000.00 | 24,267,000.00 |
| 103048 | FHLMC 3.20 (CALLABL | 1.2500 | 12/02/2021 | 25,000,000.00 | 25,000,000.00 | 24,237,000.00 |
| 103060 | FHLMC 3.50 (CALLABL | 1.3000 | 12/02/2021 | 25,000,000.00 | 24,993,318.73 | 24,446,000.00 |
| 104057 | FHLMC 4.125 (CALLAB | 1.6000 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,671,500.00 |
| 104739 | FHLMC 4.25 (CALLABL | 1.7500 | 05/24/2022 | 25,000,000.00 | 25,000,000.00 | 24,503,000.00 |
| 104788 | FHLMC 4.65 (CALLABL | 1.5000 | 05/24/2022 | 25,000,000.00 | 25,000,000.00 | 24,440,250.00 |
| 105672 | FHLB 4.50 (CALLABLE | 1.6250 | 10/06/2022 | 25,000,000.00 | 25,000,000.00 | 24,477,250.00 |
| 105677 | FHLB 4.50 (CALLABLE | 1.6250 | 10/12/2022 | 25,000,000.00 | 25,000,000.00 | 24,412,250.00 |
| 105697 | FHLMC 4.75 (CALLABL | 1.7500 | 10/11/2022 | 25,000,000.00 | 25,000,000.00 | 24,509,250.00 |
| 105794 | FHLB 5.00 (CALLABLE | 1.7500 | 10/18/2022 | 25,000,000.00 | 25,000,000.00 | 24,425,750.00 |
| 106261 | FHLB 5.75 (CALLABLE | 1.8750 | 12/13/2022 | 25,000,000.00 | 25,000,000.00 | 24,509,750.00 |
| 106900 | FHLB 6.00 (CALLABLE | 2.2500 | 02/15/2023 | 15,000,000.00 | 15,000,000.00 | 14,973,000.00 |
| 107615 | FHLMC 6.50 (CALLABL | 3.0000 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,025,500.00 |
| 107618 | FHLMC 6.50 (CALLABL | 3.0000 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,025,000.00 |

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|---|---|---|---|---|---|---|
| 107620 | FHLB 6.50 (CALLABLE | 3.0000 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,025,500.00 |
| 107632 | FHLB 6.75 (CALLABLE | 3.0000 | 05/01/2023 | 25,000,000.00 | 25,000,000.00 | 25,016,750.00 |
| 107642 | FHLMC 6.75 (CALLABL | 3.0000 | 05/01/2023 | 25,000,000.00 | 25,000,000.00 | 25,016,750.00 |
| 107695 | FHLB 7.25 (CALLABLE | 3.0000 | 05/02/2023 | 50,000,000.00 | 50,000,000.00 | 50,027,000.00 |
| 107725 | FHLB 7.25 (CALLABLE | 3.0000 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,028,000.00 |
| 107800 | FHLMC 7.75 (CALLABL | 3.1250 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 50,033,000.00 |
| 107911 | FHLMC 8.00 (CALLABL | 3.2500 | 05/23/2023 | 50,000,000.00 | 50,000,000.00 | 50,062,500.00 |
| 107977 | FHLMC 8.00 (CALLABL | 3.0000 | 05/23/2023 | 25,000,000.00 | 25,000,000.00 | 25,028,250.00 |
| 108563 | FHLMC 6.00 (CALLABL | 3.0000 | 04/26/2023 | 25,000,000.00 | 25,000,000.00 | 25,012,250.00 |
| 108824 | FHLB 9.00 (CALLABLE | 3.2500 | 09/27/2023 | 25,000,000.00 | 25,000,000.00 | 25,057,500.00 |
| 109032 | FHLB 10.00 (CALLABL | 5.5000 | 10/30/2023 | 25,000,000.00 | 25,000,000.00 | 25,067,750.00 |
| **MCPN TOTAL** | | | | **1,475,000,000.00** | **1,474,993,318.73** | **1,463,832,900.00** |
| | | | | | | |
| 101320 | FHLB 2.25 (CALLABLE | 1.2000 | 04/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,877,000.00 |
| 102917 | FHLB 2.125 (CALLABL | 1.2500 | 11/10/2021 | 25,000,000.00 | 25,000,000.00 | 24,274,500.00 |
| 103056 | FHLB 3.00 (CALLABLE | 1.2500 | 12/02/2021 | 25,000,000.00 | 25,000,000.00 | 24,312,000.00 |
| 103061 | FHLB 1.50 (CALLABLE | 2.0000 | 11/26/2021 | 25,000,000.00 | 25,000,000.00 | 24,940,000.00 |
| 103325 | FHLB 3.25 (CALLABLE | 1.7500 | 12/30/2021 | 50,000,000.00 | 50,000,000.00 | 49,096,500.00 |
| 103327 | FHLB 2.875 (CALLABL | 1.8000 | 12/28/2021 | 50,000,000.00 | 50,000,000.00 | 48,670,000.00 |
| 103587 | FHLMC 3.50 (CALLABL | 1.5000 | 01/27/2022 | 50,000,000.00 | 50,000,000.00 | 48,627,000.00 |
| 104067 | FHLMC 4.25 (CALLABL | 1.6000 | 03/28/2022 | 25,000,000.00 | 25,000,000.00 | 24,612,500.00 |
| 104258 | FHLMC 4.25 (CALLABL | 1.8750 | 04/18/2022 | 25,000,000.00 | 25,000,000.00 | 24,483,000.00 |
| 104305 | FHLMC 4.30 (CALLABL | 1.8000 | 04/19/2022 | 25,000,000.00 | 25,000,000.00 | 24,494,500.00 |
| 104658 | FHLMC 4.25 (CALLABL | 1.7500 | 05/16/2022 | 25,000,000.00 | 25,000,000.00 | 24,439,000.00 |
| 105968 | FHLMC 2.00 (CALLABL | 2.2500 | 11/22/2022 | 25,000,000.00 | 25,000,000.00 | 25,001,000.00 |
| 107574 | FHLB 6.00 (CALLABLE | 3.2500 | 04/26/2023 | 50,000,000.00 | 50,000,000.00 | 49,907,500.00 |
| **MCSA TOTAL** | | | | **450,000,000.00** | **450,000,000.00** | **441,734,500.00** |
| | | | | | | |
| 109643 | CIESCO LLC CP | 2.8200 | 04/02/2019 | 5,466,000.00 | 5,465,571.83 | 5,464,469.52 |
| 109644 | CIESCO LLC CP | 2.8200 | 04/02/2019 | 25,000,000.00 | 24,998,041.67 | 24,993,000.00 |
| 109671 | CIESCO LLC CP | 2.7300 | 04/09/2019 | 5,744,000.00 | 5,740,515.31 | 5,739,692.00 |
| 109679 | CIESCO LLC CP | 2.7300 | 04/09/2019 | 10,768,000.00 | 10,761,467.41 | 10,759,924.00 |
| 109704 | CIESCO LLC CP | 2.6900 | 04/09/2019 | 16,849,000.00 | 16,838,928.04 | 16,836,363.25 |
| 109755 | LA FAYETTE ASSET SE | 2.6700 | 04/08/2019 | 4,931,000.00 | 4,928,439.99 | 4,927,646.92 |
| 109768 | JUPITER SEC | 2.7000 | 04/17/2019 | 13,379,000.00 | 13,362,945.20 | 13,361,607.30 |
| 109800 | CRC FUNDING LLC CP | 2.7000 | 04/30/2019 | 30,000,000.00 | 29,934,750.00 | 29,934,600.00 |
| 109802 | SHEFFIELD RECEIVABL | 2.6800 | 04/22/2019 | 30,000,000.00 | 29,953,100.00 | 29,950,800.00 |
| 109824 | CRC FUNDING LLC CP | 2.6500 | 04/18/2019 | 50,000,000.00 | 49,937,430.55 | 49,932,000.00 |
| 109857 | OLD LINE FUNDING LL | 2.5000 | 04/08/2019 | 25,424,000.00 | 25,411,641.11 | 25,406,711.68 |
| 109868 | SHEFFIELD RECEIVABL | 2.6300 | 05/01/2019 | 50,000,000.00 | 49,890,416.66 | 49,887,500.00 |
| 109871 | OLD LINE FUNDING LL | 2.5300 | 04/16/2019 | 40,000,000.00 | 39,957,833.33 | 39,950,800.00 |
| 109877 | THUNDER BAY | 2.5200 | 04/18/2019 | 40,000,000.00 | 39,952,400.00 | 39,945,200.00 |
| 109878 | CAFCO LLC CP | 2.6000 | 05/02/2019 | 40,000,000.00 | 39,910,444.45 | 39,906,400.00 |
| 109883 | CIESCO LLC CP | 2.5500 | 04/18/2019 | 50,000,000.00 | 49,939,791.67 | 49,931,500.00 |
| 109909 | COCA COLA CO CP | 2.4500 | 04/30/2019 | 40,000,000.00 | 39,921,055.55 | 39,912,800.00 |
| 109911 | SHEFFIELD RECEIVABL | 2.5100 | 04/03/2019 | 50,000,000.00 | 49,993,027.78 | 49,983,000.00 |
| 109921 | THUNDER BAY | 2.4800 | 04/01/2019 | 30,621,000.00 | 30,621,000.00 | 30,614,569.59 |
| 109923 | LA FAYETTE ASSET SE | 2.6000 | 05/08/2019 | 28,946,000.00 | 28,868,649.86 | 28,866,109.04 |
| 109930 | THUNDER BAY | 2.4800 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 49,989,500.00 |
| 109931 | THUNDER BAY | 2.4800 | 04/01/2019 | 16,759,000.00 | 16,759,000.00 | 16,755,480.61 |
| 109946 | SHEFFIELD RECEIVABL | 2.6000 | 05/06/2019 | 9,049,000.00 | 9,026,126.14 | 9,025,563.09 |
| 109956 | CIESCO LLC CP | 2.5200 | 05/15/2019 | 15,000,000.00 | 14,953,800.00 | 14,951,100.00 |
| 109965 | LA FAYETTE ASSET SE | 2.4900 | 04/04/2019 | 23,642,000.00 | 23,637,094.29 | 23,632,306.78 |
| 109972 | OLD LINE FUNDING LL | 2.4600 | 04/01/2019 | 30,000,000.00 | 30,000,000.00 | 29,993,700.00 |
| 109986 | MONT BLANC CAPITAL | 2.5900 | 05/13/2019 | 30,000,000.00 | 29,909,350.00 | 29,906,400.00 |

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|---|---|---|---|---|---|---|
| 109989 | SHEFFIELD RECEIVABL | 2.5600 | 05/14/2019 | 18,721,000.00 | 18,663,755.34 | 18,662,028.85 |
| 109995 | MONT BLANC CAPITAL | 2.5400 | 04/12/2019 | 17,144,000.00 | 17,130,694.35 | 17,127,541.76 |
| 110006 | SHEFFIELD RECEIVABL | 2.5400 | 04/15/2019 | 25,000,000.00 | 24,975,305.56 | 24,971,000.00 |
| 110007 | CRC FUNDING LLC CP | 2.5000 | 04/25/2019 | 16,570,000.00 | 16,542,383.34 | 16,539,511.20 |
| 110011 | JUPITER SEC | 2.5100 | 04/15/2019 | 50,000,000.00 | 49,951,194.44 | 49,942,000.00 |
| 110012 | JUPITER SEC | 2.5100 | 04/15/2019 | 3,000,000.00 | 2,997,071.67 | 2,996,520.00 |
| 110019 | SHEFFIELD RECEIVABL | 2.5200 | 04/16/2019 | 50,000,000.00 | 49,947,500.00 | 49,938,500.00 |
| 110029 | LA FAYETTE ASSET SE | 2.4500 | 04/01/2019 | 22,000,000.00 | 22,000,000.00 | 21,995,380.00 |
| 110032 | UNILEVER CAPITAL CO | 2.4800 | 04/16/2019 | 50,000,000.00 | 49,948,333.33 | 49,939,500.00 |
| 110033 | EXXON MOBIL CORP | 2.4200 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 49,990,000.00 |
| 110034 | ATLANTIC ASSET SEC | 2.4500 | 04/05/2019 | 50,000,000.00 | 49,986,388.89 | 49,976,000.00 |
| 110035 | CHEVRON CORP CP | 2.4300 | 04/04/2019 | 30,000,000.00 | 29,993,925.00 | 29,988,000.00 |
| 110036 | CHEVRON CORP CP | 2.4500 | 04/08/2019 | 50,000,000.00 | 49,976,180.55 | 49,966,500.00 |
| 110038 | THUNDER BAY | 2.4800 | 04/10/2019 | 50,000,000.00 | 49,969,000.00 | 49,959,000.00 |
| 110040 | AUTOBAHN FUNDING | 2.4400 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 49,989,500.00 |
| 110041 | EXXON MOBIL CORP | 2.4300 | 04/02/2019 | 50,000,000.00 | 49,996,625.00 | 49,986,500.00 |
| 110042 | MONT BLANC CAPITAL | 2.5400 | 05/03/2019 | 45,565,000.00 | 45,462,124.35 | 45,455,188.35 |
| 110043 | ATLANTIC ASSET SEC | 2.4800 | 04/04/2019 | 15,852,000.00 | 15,848,723.92 | 15,845,500.68 |
| 110051 | ATLANTIC ASSET SEC | 2.4900 | 04/10/2019 | 25,000,000.00 | 24,984,437.50 | 24,979,500.00 |
| 110052 | ATLANTIC ASSET SEC | 2.4800 | 04/05/2019 | 50,000,000.00 | 49,986,222.22 | 49,976,000.00 |
| 110053 | SHEFFIELD RECEIVABL | 2.4800 | 04/04/2019 | 50,000,000.00 | 49,989,666.67 | 49,979,500.00 |
| 110054 | SHEFFIELD RECEIVABL | 2.4900 | 04/18/2019 | 50,000,000.00 | 49,941,208.33 | 49,931,500.00 |
| 110055 | CAFCO LLC CP | 2.5200 | 05/29/2019 | 5,729,000.00 | 5,705,740.26 | 5,704,537.17 |
| 110056 | ATLANTIC ASSET SEC | 2.5000 | 04/10/2019 | 50,000,000.00 | 49,968,750.00 | 49,959,000.00 |
| 110062 | EXXON MOBIL CORP | 2.4400 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 49,990,000.00 |
| 110065 | ATLANTIC ASSET SEC | 2.4900 | 04/18/2019 | 50,000,000.00 | 49,941,208.33 | 49,931,500.00 |
| 110066 | EXXON MOBIL CORP | 2.4500 | 04/02/2019 | 50,000,000.00 | 49,996,597.22 | 49,986,500.00 |
| 110068 | CRC FUNDING LLC CP | 2.5300 | 05/28/2019 | 25,000,000.00 | 24,899,854.17 | 24,896,000.00 |
| 110069 | CAFCO LLC CP | 2.5200 | 05/29/2019 | 19,044,000.00 | 18,966,681.36 | 18,962,682.12 |
| 110070 | THUNDER BAY | 2.4300 | 04/02/2019 | 30,000,000.00 | 29,997,975.00 | 29,991,600.00 |
| 110076 | AUTOBAHN FUNDING | 2.4300 | 04/01/2019 | 25,000,000.00 | 25,000,000.00 | 24,994,750.00 |
| 110077 | ATLANTIC ASSET SEC | 2.5000 | 04/10/2019 | 25,000,000.00 | 24,984,375.00 | 24,979,500.00 |
| 110078 | ATLANTIC ASSET SEC | 2.5000 | 04/11/2019 | 50,000,000.00 | 49,965,277.78 | 49,955,500.00 |
| 110079 | ATLANTIC ASSET SEC | 2.4500 | 04/08/2019 | 50,000,000.00 | 49,976,180.55 | 49,966,000.00 |
| 110080 | LA FAYETTE ASSET SE | 2.4800 | 04/01/2019 | 25,000,000.00 | 25,000,000.00 | 24,994,750.00 |
| 110082 | LA FAYETTE ASSET SE | 2.4600 | 04/02/2019 | 13,411,000.00 | 13,410,083.58 | 13,407,244.92 |
| 110085 | LA FAYETTE ASSET SE | 2.4700 | 04/01/2019 | 20,000,000.00 | 20,000,000.00 | 19,995,800.00 |
| 110090 | CHEVRON CORP CP | 2.4500 | 04/08/2019 | 50,000,000.00 | 49,976,180.56 | 49,966,500.00 |
| 110091 | EXXON MOBIL CORP | 2.4500 | 04/23/2019 | 50,000,000.00 | 49,925,138.89 | 49,916,500.00 |
| 110092 | SHEFFIELD RECEIVABL | 2.4900 | 04/18/2019 | 50,000,000.00 | 49,941,208.33 | 49,931,500.00 |
| 110093 | ATLANTIC ASSET SEC | 2.4700 | 04/12/2019 | 50,000,000.00 | 49,962,263.89 | 49,952,000.00 |
| 110094 | ATLANTIC ASSET SEC | 2.4700 | 04/11/2019 | 50,000,000.00 | 49,965,694.44 | 49,955,500.00 |
| 110098 | SHEFFIELD RECEIVABL | 2.5000 | 04/23/2019 | 47,172,000.00 | 47,099,931.67 | 47,091,335.88 |
| 110104 | CANCARA ASSET SEC | 2.5500 | 04/30/2019 | 12,000,000.00 | 11,975,350.00 | 11,973,600.00 |
| 110110 | CHEVRON CORP CP | 2.4500 | 04/15/2019 | 50,000,000.00 | 49,952,361.11 | 49,943,000.00 |
| 110111 | CHEVRON CORP CP | 2.4300 | 04/09/2019 | 50,000,000.00 | 49,973,000.00 | 49,963,500.00 |
| 110112 | THUNDER BAY | 2.4400 | 04/10/2019 | 40,000,000.00 | 39,975,600.00 | 39,967,200.00 |
| 110113 | CHARIOT FUNDING LLC | 2.5100 | 05/02/2019 | 20,000,000.00 | 19,956,772.22 | 19,953,200.00 |
| 110114 | ATLANTIC ASSET SEC | 2.4600 | 04/15/2019 | 50,000,000.00 | 49,952,166.67 | 49,942,000.00 |
| 110118 | PRIVATE EXPORT | 2.4200 | 04/01/2019 | 40,000,000.00 | 40,000,000.00 | 39,991,600.00 |
| 110124 | AUTOBAHN FUNDING | 2.4300 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 49,989,500.00 |
| 110125 | SHEFFIELD RECEIVABL | 2.5000 | 04/30/2019 | 50,000,000.00 | 49,899,305.56 | 49,891,000.00 |
| 110126 | LA FAYETTE ASSET SE | 2.4800 | 04/02/2019 | 12,805,000.00 | 12,804,117.88 | 12,801,414.60 |
| 110127 | LA FAYETTE ASSET SE | 2.4500 | 04/05/2019 | 25,000,000.00 | 24,993,194.44 | 24,988,000.00 |
| 110128 | CHARIOT FUNDING LLC | 2.4500 | 04/01/2019 | 25,000,000.00 | 25,000,000.00 | 24,994,750.00 |

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

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 110129 | CRC FUNDING LLC CP | 2.5300 | 06/07/2019 | 11,666,000.00 | 11,611,069.35 | 11,609,069.92 |
| 110132 | LA FAYETTE ASSET SE | 2.4700 | 04/15/2019 | 25,000,000.00 | 24,975,986.11 | 24,971,000.00 |
| 110136 | CRC FUNDING LLC CP | 2.4900 | 05/01/2019 | 50,000,000.00 | 49,896,250.00 | 49,887,500.00 |
| 110137 | CRC FUNDING LLC CP | 2.4900 | 05/01/2019 | 50,000,000.00 | 49,896,250.00 | 49,887,500.00 |
| 110138 | OLD LINE FUNDING LL | 2.4500 | 04/12/2019 | 50,000,000.00 | 49,962,569.45 | 49,952,000.00 |
| 110139 | THUNDER BAY | 2.4800 | 05/13/2019 | 25,000,000.00 | 24,927,666.66 | 24,922,000.00 |
| 110140 | OLD LINE FUNDING LL | 2.4700 | 05/01/2019 | 50,000,000.00 | 49,897,083.33 | 49,886,500.00 |
| 110141 | CAFCO LLC CP | 2.4900 | 05/02/2019 | 50,000,000.00 | 49,892,791.67 | 49,883,000.00 |
| 110142 | CAFCO LLC CP | 2.4900 | 05/02/2019 | 24,350,000.00 | 24,297,789.54 | 24,293,021.00 |
| 110143 | CHEVRON CORP CP | 2.4300 | 04/16/2019 | 50,000,000.00 | 49,949,375.00 | 49,940,000.00 |
| 110144 | SHEFFIELD RECEIVABL | 2.4700 | 04/22/2019 | 50,000,000.00 | 49,927,958.33 | 49,918,000.00 |
| 110145 | THUNDER BAY | 2.4300 | 04/12/2019 | 26,000,000.00 | 25,980,695.00 | 25,975,040.00 |
| 110146 | TOYOTA MOTOR | 2.4600 | 05/06/2019 | 50,000,000.00 | 49,880,416.67 | 49,871,500.00 |
| 110147 | CHEVRON CORP CP | 2.4300 | 04/18/2019 | 35,000,000.00 | 34,959,837.50 | 34,953,100.00 |
| 110148 | LA FAYETTE ASSET SE | 2.5500 | 06/05/2019 | 6,637,000.00 | 6,606,442.14 | 6,605,341.51 |
| 110151 | OLD LINE FUNDING LL | 2.4700 | 04/24/2019 | 40,000,000.00 | 39,936,877.78 | 39,928,800.00 |
| 110155 | EXXON MOBIL CORP | 2.4500 | 04/22/2019 | 50,000,000.00 | 49,928,541.66 | 49,920,000.00 |
| 110156 | OLD LINE FUNDING LL | 2.4700 | 04/25/2019 | 48,500,000.00 | 48,420,136.67 | 48,410,275.00 |
| 110157 | SHEFFIELD RECEIVABL | 2.4200 | 04/12/2019 | 50,000,000.00 | 49,963,027.78 | 49,952,000.00 |
| 110158 | CHARIOT FUNDING LLC | 2.5300 | 06/04/2019 | 25,000,000.00 | 24,887,555.56 | 24,883,250.00 |
| 110159 | CRC FUNDING LLC CP | 2.5300 | 06/07/2019 | 32,730,000.00 | 32,575,887.16 | 32,570,277.60 |
| 110160 | LA FAYETTE ASSET SE | 2.5600 | 06/19/2019 | 9,250,000.00 | 9,198,035.55 | 9,196,535.00 |
| 110166 | SHEFFIELD RECEIVABL | 2.4600 | 04/24/2019 | 50,000,000.00 | 49,921,416.67 | 49,911,500.00 |
| 110167 | CHARIOT FUNDING LLC | 2.4800 | 05/06/2019 | 50,000,000.00 | 49,879,444.44 | 49,869,000.00 |
| 110168 | TORONTO DOMINION | 2.4300 | 04/08/2019 | 50,000,000.00 | 49,976,375.00 | 49,966,500.00 |
| 110169 | ATLANTIC ASSET SEC | 2.4500 | 04/25/2019 | 25,000,000.00 | 24,959,166.66 | 24,953,750.00 |
| 110170 | CHARIOT FUNDING LLC | 2.4900 | 05/03/2019 | 50,000,000.00 | 49,889,333.33 | 49,879,500.00 |
| 110171 | JUPITER SEC | 2.5100 | 06/05/2019 | 35,000,000.00 | 34,841,381.94 | 34,833,050.00 |
| 110172 | CHARIOT FUNDING LLC | 2.5100 | 06/05/2019 | 30,656,000.00 | 30,517,068.71 | 30,510,997.12 |
| 110173 | CHARIOT FUNDING LLC | 2.4800 | 05/07/2019 | 50,000,000.00 | 49,876,000.00 | 49,865,500.00 |
| 110174 | CHARIOT FUNDING LLC | 2.4900 | 05/03/2019 | 50,000,000.00 | 49,889,333.33 | 49,879,500.00 |
| 110176 | ATLANTIC ASSET SEC | 2.4700 | 04/30/2019 | 50,000,000.00 | 49,900,513.89 | 49,890,000.00 |
| 110177 | LA FAYETTE ASSET SE | 2.4400 | 04/18/2019 | 25,000,000.00 | 24,971,194.45 | 24,965,750.00 |
| 110180 | LA FAYETTE ASSET SE | 2.4600 | 04/24/2019 | 25,000,000.00 | 24,960,708.33 | 24,955,500.00 |
| 110181 | LA FAYETTE ASSET SE | 2.5300 | 06/07/2019 | 9,416,000.00 | 9,371,663.71 | 9,369,767.44 |
| 110183 | REGENCY MARKETS | 2.5000 | 04/08/2019 | 50,000,000.00 | 49,975,694.45 | 49,966,000.00 |
| 110184 | REGENCY MARKETS | 2.5000 | 04/08/2019 | 50,000,000.00 | 49,975,694.45 | 49,966,000.00 |
| 110185 | ATLANTIC ASSET SEC | 2.4800 | 05/01/2019 | 50,000,000.00 | 49,896,666.66 | 49,886,500.00 |
| 110186 | ATLANTIC ASSET SEC | 2.4400 | 04/16/2019 | 50,000,000.00 | 49,949,166.67 | 49,938,500.00 |
| 110187 | LA FAYETTE ASSET SE | 2.5400 | 06/07/2019 | 25,000,000.00 | 24,881,819.45 | 24,877,250.00 |
| 110188 | SHEFFIELD RECEIVABL | 2.5000 | 05/13/2019 | 34,024,000.00 | 33,924,763.33 | 33,919,206.08 |
| 110191 | LA FAYETTE ASSET SE | 2.4400 | 04/16/2019 | 25,000,000.00 | 24,974,583.33 | 24,969,250.00 |
| 110192 | OLD LINE FUNDING LL | 2.4700 | 05/03/2019 | 50,000,000.00 | 49,890,222.22 | 49,879,500.00 |
| 110193 | OLD LINE FUNDING LL | 2.4600 | 05/02/2019 | 26,000,000.00 | 25,944,923.33 | 25,939,160.00 |
| 110194 | REGENCY MARKETS | 2.5000 | 04/08/2019 | 24,026,000.00 | 24,014,320.69 | 24,009,662.32 |
| 110195 | SHEFFIELD RECEIVABL | 2.5200 | 05/13/2019 | 25,000,000.00 | 24,926,500.00 | 24,923,000.00 |
| 110196 | CAFCO LLC CP | 2.5100 | 06/19/2019 | 22,641,000.00 | 22,516,292.12 | 22,511,267.07 |
| 110198 | EXXON MOBIL CORP | 2.4200 | 04/22/2019 | 50,000,000.00 | 49,929,416.67 | 49,920,000.00 |
| 110200 | EXXON MOBIL CORP | 2.4200 | 04/23/2019 | 50,000,000.00 | 49,926,055.55 | 49,916,500.00 |
| 110201 | SHEFFIELD RECEIVABL | 2.4200 | 04/18/2019 | 50,000,000.00 | 49,942,861.11 | 49,931,500.00 |
| 110202 | MONT BLANC CAPITAL | 2.4600 | 04/15/2019 | 30,500,000.00 | 30,470,821.67 | 30,464,620.00 |
| 110203 | ATLANTIC ASSET SEC | 2.4500 | 04/30/2019 | 50,000,000.00 | 49,901,319.45 | 49,890,000.00 |
| 110204 | ATLANTIC ASSET SEC | 2.4900 | 05/01/2019 | 50,000,000.00 | 49,896,250.00 | 49,886,500.00 |
| 110205 | CANADIAN IMP BK OF | 2.4000 | 04/12/2019 | 50,000,000.00 | 49,963,333.33 | 49,952,500.00 |
| 110206 | MONT BLANC CAPITAL | 2.5100 | 05/20/2019 | 30,687,000.00 | 30,582,161.27 | 30,575,913.06 |

**Los Angeles County Treasurer**
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**For the Period: March 1, 2019 to March 31, 2019**
**Fund : Pooled Surpus Investments**
**Attachment X**

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 110208 | AUTOBAHN FUNDING | 2.4300 | 04/15/2019 | 50,000,000.00 | 49,952,750.00 | 49,942,000.00 |
| 110209 | AUTOBAHN FUNDING | 2.4300 | 04/15/2019 | 5,000,000.00 | 4,995,275.00 | 4,994,200.00 |
| 110210 | REGENCY MARKETS | 2.5000 | 04/15/2019 | 50,000,000.00 | 49,951,388.89 | 49,942,000.00 |
| 110211 | TORONTO DOMINION | 2.4400 | 04/16/2019 | 50,000,000.00 | 49,949,166.67 | 49,938,500.00 |
| 110212 | CANCARA ASSET SEC | 2.5300 | 05/14/2019 | 18,000,000.00 | 17,945,605.00 | 17,942,580.00 |
| 110213 | OLD LINE FUNDING LL | 2.4700 | 05/02/2019 | 25,276,000.00 | 25,222,239.35 | 25,216,854.16 |
| 110214 | ATLANTIC ASSET SEC | 2.5000 | 05/07/2019 | 50,000,000.00 | 49,875,000.00 | 49,865,500.00 |
| 110215 | LA FAYETTE ASSET SE | 2.4500 | 04/16/2019 | 25,000,000.00 | 24,974,479.17 | 24,969,250.00 |
| 110216 | EMERSON ELECTRIC | 2.4000 | 04/11/2019 | 41,250,000.00 | 41,222,500.00 | 41,213,700.00 |
| 110217 | CAFCO LLC CP | 2.5000 | 06/19/2019 | 5,829,000.00 | 5,797,021.46 | 5,795,599.83 |
| 110218 | OLD LINE FUNDING LL | 2.4700 | 05/03/2019 | 50,000,000.00 | 49,890,222.22 | 49,879,500.00 |
| 110220 | CANCARA ASSET SEC | 2.5400 | 05/20/2019 | 50,000,000.00 | 49,827,138.89 | 49,819,000.00 |
| 110221 | CANCARA ASSET SEC | 2.5400 | 05/20/2019 | 50,000,000.00 | 49,827,138.89 | 49,819,000.00 |
| 110222 | LA FAYETTE ASSET SE | 2.4300 | 04/17/2019 | 25,000,000.00 | 24,973,000.00 | 24,967,500.00 |
| 110223 | REGENCY MARKETS | 2.5000 | 04/16/2019 | 42,152,000.00 | 42,108,091.67 | 42,100,153.04 |
| 110224 | REGENCY MARKETS | 2.4900 | 04/15/2019 | 43,019,000.00 | 42,977,343.27 | 42,969,097.96 |
| 110225 | SHEFFIELD RECEIVABL | 2.5200 | 05/13/2019 | 25,000,000.00 | 24,926,500.00 | 24,923,000.00 |
| 110226 | AUTOBAHN FUNDING | 2.4400 | 04/18/2019 | 25,000,000.00 | 24,971,194.45 | 24,965,750.00 |
| 110227 | LA FAYETTE ASSET SE | 2.5400 | 06/12/2019 | 8,979,000.00 | 8,933,386.68 | 8,931,590.88 |
| 110232 | AUTOBAHN FUNDING | 2.4300 | 04/18/2019 | 50,000,000.00 | 49,942,625.00 | 49,931,500.00 |
| 110233 | LA FAYETTE ASSET SE | 2.4500 | 04/22/2019 | 25,000,000.00 | 24,964,270.83 | 24,959,000.00 |
| 110234 | ATLANTIC ASSET SEC | 2.4700 | 04/23/2019 | 20,248,000.00 | 20,217,436.77 | 20,213,375.92 |
| 110235 | ATLANTIC ASSET SEC | 2.4500 | 04/16/2019 | 50,000,000.00 | 49,948,958.33 | 49,938,500.00 |
| 110236 | SHEFFIELD RECEIVABL | 2.5300 | 05/16/2019 | 14,226,000.00 | 14,181,010.27 | 14,179,054.20 |
| 110238 | REGENCY MARKETS | 2.5000 | 04/16/2019 | 50,000,000.00 | 49,947,916.67 | 49,938,500.00 |
| 110239 | REGENCY MARKETS | 2.5000 | 04/16/2019 | 26,818,000.00 | 26,790,064.58 | 26,785,013.86 |
| 110241 | JUPITER SEC | 2.5200 | 05/20/2019 | 50,000,000.00 | 49,828,500.00 | 49,819,000.00 |
| 110242 | REGENCY MARKETS | 2.5000 | 04/23/2019 | 50,000,000.00 | 49,923,611.11 | 49,914,500.00 |
| 110243 | LA FAYETTE ASSET SE | 2.4800 | 05/06/2019 | 50,000,000.00 | 49,879,444.45 | 49,869,000.00 |
| 110244 | TORONTO DOMINION | 2.4500 | 04/22/2019 | 50,000,000.00 | 49,928,541.67 | 49,917,000.00 |
| 110245 | JUPITER SEC | 2.5200 | 05/20/2019 | 35,000,000.00 | 34,879,950.00 | 34,873,300.00 |
| 110246 | AUTOBAHN FUNDING | 2.4300 | 04/18/2019 | 40,000,000.00 | 39,954,100.00 | 39,945,200.00 |
| 110247 | SHEFFIELD RECEIVABL | 2.5300 | 05/20/2019 | 50,000,000.00 | 49,827,819.45 | 49,819,500.00 |
| 110248 | CAFCO LLC CP | 2.5300 | 06/21/2019 | 31,494,000.00 | 31,314,720.41 | 31,309,130.22 |
| 110250 | JUPITER SEC | 2.5200 | 05/20/2019 | 50,000,000.00 | 49,828,500.00 | 49,819,000.00 |
| 110251 | JUPITER SEC | 2.5200 | 05/20/2019 | 50,000,000.00 | 49,828,500.00 | 49,819,000.00 |
| 110252 | LA FAYETTE ASSET SE | 2.4700 | 05/03/2019 | 50,000,000.00 | 49,890,222.23 | 49,879,500.00 |
| 110256 | ATLANTIC ASSET SEC | 2.5100 | 04/22/2019 | 50,000,000.00 | 49,926,791.66 | 49,918,000.00 |
| 110257 | TORONTO DOMINION | 2.4500 | 04/23/2019 | 50,000,000.00 | 49,925,138.89 | 49,913,500.00 |
| 110258 | JUPITER SEC | 2.5200 | 05/20/2019 | 50,000,000.00 | 49,828,500.00 | 49,819,000.00 |
| 110259 | SHEFFIELD RECEIVABL | 2.5500 | 05/15/2019 | 26,896,000.00 | 26,812,174.13 | 26,809,125.92 |
| 110266 | HSBC USA INC CP | 2.4800 | 04/17/2019 | 50,000,000.00 | 49,944,888.89 | 49,934,000.00 |
| 110271 | ATLANTIC ASSET SEC | 2.4900 | 04/29/2019 | 50,000,000.00 | 49,903,166.67 | 49,893,500.00 |
| 110272 | AUTOBAHN FUNDING | 2.4300 | 04/24/2019 | 50,000,000.00 | 49,922,375.00 | 49,911,000.00 |
| 110273 | AUTOBAHN FUNDING | 2.4300 | 04/24/2019 | 10,000,000.00 | 9,984,475.00 | 9,982,200.00 |
| 110274 | EXXON MOBIL CORP | 2.4300 | 04/24/2019 | 50,000,000.00 | 49,922,375.00 | 49,913,500.00 |
| 110275 | OLD LINE FUNDING LL | 2.4600 | 05/13/2019 | 45,000,000.00 | 44,870,850.00 | 44,859,600.00 |
| 110276 | SHEFFIELD RECEIVABL | 2.4600 | 05/01/2019 | 50,000,000.00 | 49,897,500.00 | 49,887,500.00 |
| 110277 | LA FAYETTE ASSET SE | 2.5600 | 06/14/2019 | 25,000,000.00 | 24,868,444.45 | 24,864,500.00 |
| 110282 | ATLANTIC ASSET SEC | 2.5100 | 05/03/2019 | 50,000,000.00 | 49,888,444.44 | 49,879,500.00 |
| 110283 | EXXON MOBIL CORP | 2.4300 | 04/25/2019 | 50,000,000.00 | 49,919,000.00 | 49,910,000.00 |
| 110284 | OLD LINE FUNDING LL | 2.4600 | 05/16/2019 | 31,000,000.00 | 30,904,675.00 | 30,896,770.00 |
| 110285 | TORONTO DOMINION | 2.4900 | 04/30/2019 | 44,098,000.00 | 44,009,546.77 | 43,999,220.48 |
| 110287 | ATLANTIC ASSET SEC | 2.5300 | 04/25/2019 | 50,000,000.00 | 49,915,666.66 | 49,907,500.00 |
| 110288 | EMERSON ELECTRIC | 2.4400 | 04/22/2019 | 42,737,000.00 | 42,676,171.00 | 42,667,338.69 |

**Los Angeles County Treasurer**
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**Fund : Pooled Surpus Investments**
**Attachment X**

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 110289 | REGENCY MARKETS | 2.4900 | 04/08/2019 | 36,845,000.00 | 36,827,160.88 | 36,819,945.40 |
| 110290 | REGENCY MARKETS | 2.5100 | 04/25/2019 | 30,357,000.00 | 30,306,202.62 | 30,300,839.55 |
| 110296 | AUTOBAHN FUNDING | 2.4300 | 04/24/2019 | 35,000,000.00 | 34,945,662.50 | 34,937,700.00 |
| 110297 | THUNDER BAY | 2.4300 | 05/02/2019 | 48,000,000.00 | 47,899,560.00 | 47,887,680.00 |
| 110298 | TORONTO DOMINION | 2.4800 | 04/30/2019 | 50,000,000.00 | 49,900,111.11 | 49,888,000.00 |
| 110299 | LA FAYETTE ASSET SE | 2.5100 | 05/07/2019 | 25,000,000.00 | 24,937,250.00 | 24,932,750.00 |
| 110300 | CRC FUNDING LLC CP | 2.5200 | 06/07/2019 | 34,500,000.00 | 34,338,195.00 | 34,331,640.00 |
| 110306 | AUTOBAHN FUNDING | 2.4300 | 04/25/2019 | 20,000,000.00 | 19,967,600.00 | 19,963,000.00 |
| 110307 | OLD LINE FUNDING LL | 2.4500 | 05/07/2019 | 50,000,000.00 | 49,877,500.00 | 49,865,500.00 |
| 110308 | TORONTO DOMINION | 2.4900 | 04/29/2019 | 50,000,000.00 | 49,903,166.67 | 49,891,500.00 |
| 110309 | TORONTO DOMINION | 2.5000 | 05/01/2019 | 50,000,000.00 | 49,895,833.33 | 49,884,500.00 |
| 110319 | CIESCO LLC CP | 2.4500 | 05/08/2019 | 50,000,000.00 | 49,874,097.22 | 49,862,000.00 |
| 110320 | CIESCO LLC CP | 2.4500 | 05/08/2019 | 25,000,000.00 | 24,937,048.61 | 24,931,000.00 |
| 110321 | OLD LINE FUNDING LL | 2.4500 | 05/07/2019 | 50,000,000.00 | 49,877,500.00 | 49,865,500.00 |
| 110322 | THUNDER BAY | 2.4500 | 05/10/2019 | 40,000,000.00 | 39,893,833.33 | 39,884,000.00 |
| 110323 | OLD LINE FUNDING LL | 2.4500 | 05/10/2019 | 50,000,000.00 | 49,867,291.67 | 49,855,000.00 |
| 110324 | OLD LINE FUNDING LL | 2.4700 | 05/15/2019 | 50,000,000.00 | 49,849,055.56 | 49,837,000.00 |
| 110328 | CRC FUNDING LLC CP | 2.4500 | 05/09/2019 | 50,000,000.00 | 49,870,694.45 | 49,859,500.00 |
| 110329 | CRC FUNDING LLC CP | 2.4500 | 05/09/2019 | 50,000,000.00 | 49,870,694.45 | 49,859,500.00 |
| 110330 | EMERSON ELECTRIC | 2.4200 | 04/24/2019 | 45,233,000.00 | 45,163,064.75 | 45,152,937.59 |
| 110331 | LA FAYETTE ASSET SE | 2.4500 | 04/29/2019 | 50,000,000.00 | 49,904,722.22 | 49,893,500.00 |
| 110332 | SHEFFIELD RECEIVABL | 2.4600 | 05/08/2019 | 50,000,000.00 | 49,873,583.33 | 49,863,500.00 |
| 110333 | OLD LINE FUNDING LL | 2.4600 | 05/20/2019 | 25,000,000.00 | 24,916,291.67 | 24,910,000.00 |
| 110334 | SHEFFIELD RECEIVABL | 2.4600 | 05/06/2019 | 50,000,000.00 | 49,880,416.66 | 49,870,500.00 |
| 110335 | JUPITER SEC | 2.5000 | 05/30/2019 | 50,000,000.00 | 49,795,138.89 | 49,783,000.00 |
| 110336 | JUPITER SEC | 2.5000 | 05/31/2019 | 50,000,000.00 | 49,791,666.67 | 49,779,500.00 |
| 110337 | JUPITER SEC | 2.5000 | 06/03/2019 | 50,000,000.00 | 49,781,250.00 | 49,768,500.00 |
| 110338 | JUPITER SEC | 2.5000 | 06/03/2019 | 50,000,000.00 | 49,781,250.00 | 49,768,500.00 |
| 110341 | THUNDER BAY | 2.4700 | 05/20/2019 | 50,000,000.00 | 49,831,902.78 | 49,819,000.00 |
| 110342 | CANCARA ASSET SEC | 2.5500 | 06/10/2019 | 21,250,000.00 | 21,144,635.41 | 21,140,987.50 |
| 110346 | CRC FUNDING LLC CP | 2.4500 | 05/16/2019 | 50,000,000.00 | 49,846,875.00 | 49,835,000.00 |
| 110347 | CAFCO LLC CP | 2.4500 | 05/17/2019 | 50,000,000.00 | 49,843,472.22 | 49,830,000.00 |
| 110348 | CHARIOT FUNDING LLC | 2.5000 | 05/30/2019 | 50,000,000.00 | 49,795,138.89 | 49,783,500.00 |
| 110351 | JUPITER SEC | 2.5000 | 06/03/2019 | 50,000,000.00 | 49,781,250.00 | 49,768,500.00 |
| 110352 | CAFCO LLC CP | 2.4600 | 05/15/2019 | 50,000,000.00 | 49,849,666.67 | 49,837,000.00 |
| 110353 | ATLANTIC ASSET SEC | 2.5000 | 04/25/2019 | 50,000,000.00 | 49,916,666.67 | 49,907,500.00 |
| 110366 | CIESCO LLC CP | 2.4500 | 04/17/2019 | 50,000,000.00 | 49,945,555.55 | 49,935,000.00 |
| 110367 | MONT BLANC CAPITAL | 2.5300 | 05/08/2019 | 25,826,000.00 | 25,758,845.22 | 25,754,720.24 |
| 110368 | JUPITER SEC | 2.5000 | 05/28/2019 | 50,000,000.00 | 49,802,083.34 | 49,790,000.00 |
| 110372 | EXXON MOBIL CORP | 2.4400 | 05/06/2019 | 50,000,000.00 | 49,881,388.89 | 49,873,000.00 |
| **CPD TOTAL** | | | | **8,811,707,000.00** | **8,795,776,418.50** | **8,794,020,037.87** |
| 103684 | US BANK NA MTN | 2.0000 | 01/24/2020 | 25,000,000.00 | 24,985,644.30 | 24,870,250.00 |
| 108158 | AU & NZ BANKING GRP | 2.2500 | 11/09/2020 | 19,660,000.00 | 19,393,689.02 | 19,512,550.00 |
| **BNOT3 TOTAL** | | | | **44,660,000.00** | **44,379,333.32** | **44,382,800.00** |
| 108008 | TOYOTA MOTOR | 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 | 3.0500 | 01/08/2021 | 10,000,000.00 | 9,994,681.26 | 10,090,400.00 |
| 110109 | JOHNSON & JOHNSON | 2.2500 | 03/03/2022 | 22,500,000.00 | 22,231,642.19 | 22,392,675.00 |
| 110162 | TOYOTA MOTOR | 2.2000 | 01/10/2020 | 25,000,000.00 | 24,914,064.72 | 24,924,000.00 |
| **CNFX TOTAL** | | | | **57,500,000.00** | **57,140,388.17** | **57,407,075.00** |
| 108372 | UST BILL | 2.2430 | 06/20/2019 | 50,000,000.00 | 49,750,833.33 | 49,737,500.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
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**Fund : Pooled Surpus Investments**
**Attachment X**

| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 108373 | UST BILL | 2.2430 | 06/20/2019 | 50,000,000.00 | 49,750,833.33 | 49,737,500.00 |
| 109174 | UST BILL | 2.5420 | 10/10/2019 | 50,000,000.00 | 49,322,133.33 | 49,381,000.00 |
| 109234 | UST BILL | 2.6350 | 11/07/2019 | 50,000,000.00 | 49,194,861.11 | 49,289,500.00 |
| 109590 | UST BILL | 2.4580 | 06/20/2019 | 50,000,000.00 | 49,726,944.45 | 49,737,500.00 |
| 109612 | UST BILL | 2.4600 | 06/27/2019 | 50,000,000.00 | 49,702,750.00 | 49,716,500.00 |
| 109613 | UST BILL | 2.4600 | 06/27/2019 | 50,000,000.00 | 49,702,750.00 | 49,716,500.00 |
| 109614 | UST BILL | 2.5130 | 12/05/2019 | 50,000,000.00 | 49,134,583.33 | 49,200,000.00 |
| 109615 | UST BILL | 2.5130 | 12/05/2019 | 50,000,000.00 | 49,134,583.33 | 49,200,000.00 |
| 109832 | UST BILL | 2.3200 | 04/18/2019 | 50,000,000.00 | 49,945,222.22 | 49,944,000.00 |
| 109869 | UST BILL | 2.3300 | 04/18/2019 | 50,000,000.00 | 49,944,986.11 | 49,944,000.00 |
| 109870 | UST BILL | 2.3300 | 04/18/2019 | 50,000,000.00 | 49,944,986.11 | 49,944,000.00 |
| 110105 | UST BILL | 2.4580 | 02/27/2020 | 50,000,000.00 | 48,866,819.44 | 48,928,000.00 |
| 110106 | UST BILL | 2.4580 | 02/27/2020 | 50,000,000.00 | 48,866,819.44 | 48,928,000.00 |
| 110107 | UST BILL | 2.3650 | 04/18/2019 | 50,000,000.00 | 49,944,159.72 | 49,944,000.00 |
| 110108 | UST BILL | 2.3650 | 04/18/2019 | 50,000,000.00 | 49,944,159.72 | 49,944,000.00 |
| 110152 | UST BILL | 2.4050 | 04/18/2019 | 50,000,000.00 | 49,943,215.28 | 49,944,000.00 |
| 110262 | UST BILL | 2.4075 | 05/14/2019 | 50,000,000.00 | 49,856,218.75 | 49,858,500.00 |
| 110263 | UST BILL | 2.4075 | 05/14/2019 | 50,000,000.00 | 49,856,218.75 | 49,858,500.00 |
| 110264 | UST BILL | 2.4000 | 05/09/2019 | 50,000,000.00 | 49,873,333.34 | 49,875,000.00 |
| 110265 | UST BILL | 2.4000 | 05/09/2019 | 50,000,000.00 | 49,873,333.34 | 49,875,000.00 |
| 110291 | UST BILL | 2.3500 | 02/27/2020 | 50,000,000.00 | 48,916,388.89 | 48,928,000.00 |
| 110292 | UST BILL | 2.3500 | 02/27/2020 | 50,000,000.00 | 48,916,388.89 | 48,928,000.00 |
| 110325 | UST BILL | 2.4100 | 05/02/2019 | 50,000,000.00 | 49,896,236.11 | 49,899,000.00 |
| 110326 | UST BILL | 2.4100 | 05/02/2019 | 50,000,000.00 | 49,896,236.11 | 49,899,000.00 |
| 110339 | UST BILL | 2.3925 | 05/07/2019 | 50,000,000.00 | 49,880,375.00 | 49,880,500.00 |
| 110340 | UST BILL | 2.3925 | 05/07/2019 | 50,000,000.00 | 49,880,375.00 | 49,880,500.00 |
| **US TBILLS TOTAL** | | | | **1,350,000,000.00** | **1,339,665,744.43** | **1,340,118,000.00** |
| | | | | | | |
| 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 | 3.0088 | 03/27/2020 | 50,000,000.00 | 50,000,000.00 | 50,126,500.00 |
| 107422 | NORDEA BANK AB NY F | 3.0088 | 03/27/2020 | 50,000,000.00 | 50,000,000.00 | 50,126,500.00 |
| **CDS-FR TOTAL** | | | | **100,000,000.00** | **100,000,000.00** | **100,253,000.00** |
| | | | | | | |
| 109914 | MUFG UNION BANK NA | 2.5100 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| 110045 | MUFG UNION BANK NA | 2.5100 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 110119 | MUFG UNION BANK NA | 2.5100 | 04/25/2019 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 110163 | MUFG UNION BANK NA | 2.5100 | 04/30/2019 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| 110164 | MUFG UNION BANK NA | 2.5100 | 04/30/2019 | 25,000,000.00 | 25,000,000.00 | 25,001,500.00 |
| 110228 | MUFG UNION BANK NA | 2.5100 | 05/20/2019 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 110260 | MUFG UNION BANK NA | 2.5100 | 05/16/2019 | 50,000,000.00 | 50,000,000.00 | 50,002,000.00 |
| 110261 | MUFG UNION BANK NA | 2.5100 | 05/16/2019 | 25,000,000.00 | 25,000,000.00 | 25,001,000.00 |
| 110293 | MUFG UNION BANK NA | 2.5000 | 05/28/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110294 | MUFG UNION BANK NA | 2.5000 | 05/28/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| **NEG CDS TOTAL** | | | | **450,000,000.00** | **450,000,000.00** | **450,015,500.00** |
| | | | | | | |
| 109645 | ROYAL BANK OF | 2.7900 | 06/28/2019 | 50,000,000.00 | 50,000,000.00 | 50,019,000.00 |
| 109665 | CREDIT AGRICOLE CIB | 2.7400 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 109678 | SVENSKA | 2.6900 | 04/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,001,000.00 |
| 109719 | NORDEA BANK ABP NY | 2.7000 | 04/08/2019 | 50,000,000.00 | 50,000,000.00 | 50,004,000.00 |
| 109830 | SVENSKA | 2.6100 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 50,004,500.00 |

**Los Angeles County Treasurer**
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| Sec ID | Description | Face Rate | Maturity Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|
| 110044 | TORONTO DOMINION | 2.4700 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110083 | DNB BANK ASA NY CD | 2.4600 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| 110130 | BANK OF MONTREAL | 2.4100 | 04/02/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110133 | BANK OF MONTREAL | 2.4100 | 04/05/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110149 | BANK OF MONTREAL | 2.4000 | 04/08/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110150 | SVENSKA | 2.4300 | 04/09/2019 | 50,000,000.00 | 50,000,110.85 | 50,000,000.00 |
| 110161 | BANK OF MONTREAL | 2.4000 | 04/05/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110178 | TORONTO DOMINION | 2.5000 | 04/30/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,000.00 |
| 110179 | TORONTO DOMINION | 2.5000 | 05/16/2019 | 50,000,000.00 | 50,000,000.00 | 49,997,500.00 |
| 110189 | NORDEA BANK ABP NY | 2.4100 | 04/15/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110190 | CANADIAN IMP. BK OF | 2.4100 | 04/15/2019 | 50,000,000.00 | 50,000,193.99 | 49,999,500.00 |
| 110197 | CANADIAN IMP. BK OF | 2.4300 | 04/15/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110219 | TORONTO DOMINION | 2.5000 | 05/20/2019 | 50,000,000.00 | 50,000,000.00 | 49,997,500.00 |
| 110229 | NORDEA BANK ABP NY | 2.5400 | 06/14/2019 | 50,000,000.00 | 50,000,000.00 | 50,004,500.00 |
| 110230 | DNB BANK ASA NY CD | 2.4600 | 05/15/2019 | 50,000,000.00 | 50,000,000.00 | 50,001,000.00 |
| 110237 | TORONTO DOMINION | 2.4600 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110249 | TORONTO DOMINION | 2.4800 | 04/18/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110278 | CANADIAN IMP. BK OF | 2.4200 | 04/24/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110279 | CREDIT AGRICOLE CIB | 2.5300 | 06/24/2019 | 50,000,000.00 | 50,001,158.96 | 50,005,500.00 |
| 110286 | BANK OF MONTREAL | 2.4200 | 04/25/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110310 | CANADIAN IMP. BK OF | 2.4300 | 04/25/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| 110311 | BARCLAYS BANK PLC N | 2.5500 | 05/31/2019 | 50,000,000.00 | 50,000,000.00 | 49,999,000.00 |
| 110354 | DNB BANK ASA NY CD | 2.5000 | 06/28/2019 | 50,000,000.00 | 50,000,000.00 | 49,998,500.00 |
| 110356 | TORONTO DOMINION | 2.5100 | 05/01/2019 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| 110369 | SVENSKA | 2.5100 | 06/28/2019 | 50,000,000.00 | 50,001,214.55 | 50,000,000.00 |
| **YANKEE CDS TOTAL** | | | | **1,500,000,000.00** | **1,500,002,678.35** | **1,500,030,500.00** |
| **NTRD TOTAL** | | | | **31,207,302,000.00** | **31,173,820,671.08** | **31,017,617,928.11** |
| | **NTRD HISTORICAL** | | | | **31,145,078,403.95** | |
| **TRADE-PSI TRADING** | | | | | | |
| 107256 | TENNESEE VALLEY | 2.2500 | 03/15/2020 | 25,000,000.00 | 24,974,463.39 | 24,945,000.00 |
| **GOV'T SPONSORED ENTERPRISES TOTAL** | | | | **25,000,000.00** | **24,974,463.39** | **24,945,000.00** |
| 102351 | USTN 1.125 | 1.1250 | 07/31/2021 | 50,000,000.00 | 49,968,724.07 | 48,709,000.00 |
| 103017 | USTN 1.125 | 1.1250 | 09/30/2021 | 50,000,000.00 | 49,681,321.12 | 48,660,000.00 |
| 103018 | USTN 1.125 | 1.1250 | 09/30/2021 | 50,000,000.00 | 49,607,515.09 | 48,660,000.00 |
| **UST NOTE TOTAL** | | | | **150,000,000.00** | **149,257,560.28** | **146,029,000.00** |
| **TRADE TOTAL** | | | | **175,000,000.00** | **174,232,023.67** | **170,974,000.00** |
| | **TRADE HISTORICAL** | | | | **173,490,921.88** | |
| **PSI TOTAL** | | | | **31,382,302,000.00** | **31,348,052,694.75** | **31,188,591,928.11** |
| | **PSI HISTORICAL TOTAL** | | | | **31,318,569,325.83** | |

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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 | 14,828,700.00 |
| **FHLB TOTAL** | | | | **15,000,000.00** | **15,000,000.00** | **14,828,700.00** |
| **AVCCD TOTAL** | | | | **15,000,000.00** | **15,000,000.00** | **14,828,700.00** |
| **EL SEGUNDO UNIFIED SCHOOL DIST.** | | | | | | |
| 106613 | FFCB 3.27 | 3.2700 | 12/26/2041 | 7,000,000.00 | 7,000,000.00 | 6,804,700.00 |
| 106615 | FFCB 3.25 | 3.2500 | 12/27/2039 | 9,000,000.00 | 9,000,000.00 | 8,829,540.00 |
| **FFCB TOTAL** | | | | **16,000,000.00** | **16,000,000.00** | **15,634,240.00** |
| **ESUSD TOTAL** | | | | **16,000,000.00** | **16,000,000.00** | **15,634,240.00** |
| **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 | 4,853,000.00 |
| 101632 | FFCB 3.00 (CALLABLE | 3.0000 | 04/21/2033 | 500,000.00 | 500,000.00 | 489,565.00 |
| 102153 | FFCB 2.70 (CALLABLE | 2.7000 | 07/21/2036 | 1,500,000.00 | 1,493,510.29 | 1,311,330.00 |
| **FFCB TOTAL** | | | | **7,000,000.00** | **6,993,510.29** | **6,653,895.00** |
| 101370 | FHLB 3.125 (CALLABL | 3.1250 | 04/28/2036 | 5,000,000.00 | 5,000,000.00 | 4,741,700.00 |
| 101841 | FHLB 3.00 (CALLABLE | 3.0000 | 06/16/2036 | 4,000,000.00 | 4,000,000.00 | 3,689,880.00 |
| 102043 | FHLB 2.875 (CALLABL | 2.8750 | 07/21/2036 | 10,000,000.00 | 10,000,000.00 | 9,144,300.00 |
| 102496 | FHLB 2.82 (CALLABLE | 2.8200 | 09/13/2041 | 2,200,000.00 | 2,200,000.00 | 1,914,880.00 |
| **FHLB TOTAL** | | | | **21,200,000.00** | **21,200,000.00** | **19,490,760.00** |
| 102369 | FHLMC 2.75 (CALLABL | 2.7500 | 09/08/2036 | 3,976,000.00 | 3,976,000.00 | 3,708,494.72 |
| **FHLMC TOTAL** | | | | **3,976,000.00** | **3,976,000.00** | **3,708,494.72** |
| **PHHPA TOTAL** | | | | **32,176,000.00** | **32,169,510.29** | **29,853,149.72** |
| **SANIT-SANITATION DISTRICT** | | | | | | |
| 102192 | FHLB 1.50 (CALLABLE | 1.5000 | 07/27/2021 | 600,000.00 | 599,860.66 | 588,498.00 |
| **FHLB TOTAL** | | | | **600,000.00** | **599,860.66** | **588,498.00** |
| 102191 | FNMA 1.52 (CALLABLE | 1.5200 | 07/28/2021 | 3,900,000.00 | 3,900,000.00 | 3,833,193.00 |
| **FNMA TOTAL** | | | | **3,900,000.00** | **3,900,000.00** | **3,833,193.00** |
| **SANITATION DISTRICT TOTAL** | | | | **4,500,000.00** | **4,499,860.66** | **4,421,691.00** |
| **SCP61-SCAQMD-GENERAL FUND** | | | | | | |
| 109894 | UST BILL | 2.5000 | 01/02/2020 | 10,239,600.00 | 10,043,341.00 | 10,056,925.54 |
| **US TBILLS TOTAL** | | | | **10,239,600.00** | **10,043,341.00** | **10,056,925.54** |
| 105099 | RABOBANK | 1.7700 | 06/24/2019 | 5,000,000.00 | 5,000,000.00 | 4,993,050.00 |
| **YANKEE CDS TOTAL** | | | | **5,000,000.00** | **5,000,000.00** | **4,993,050.00** |
| **SCP61-SCAQMD TOTAL** | | | | **15,239,600.00** | **15,043,341.00** | **15,049,975.54** |
| **SCP66-SCAQMD-CMP SPE REV FD** | | | | | | |
| 105101 | RABOBANK | 1.7700 | 06/24/2019 | 10,000,000.00 | 10,000,000.00 | 9,986,100.00 |
| **YANKEE CDS TOTAL** | | | | **10,000,000.00** | **10,000,000.00** | **9,986,100.00** |
| **SCP66-SCAQMD TOTAL** | | | | **10,000,000.00** | **10,000,000.00** | **9,986,100.00** |

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|---|---|---|---|---|---|---|
| **SCP6F-SCAQMD-MOBILE SOURCE AIR** | | | | | | |
| 109747 | UST BILL | 2.4800 | 01/02/2020 | 10,248,400.00 | 10,053,543.76 | 10,065,568.54 |
| **US TBILLS TOTAL** | | 2.4800 | | **10,248,400.00** | **10,053,543.76** | **10,065,568.54** |
| **SCP6F-SCAQMD TOTAL** | | | | **10,248,400.00** | **10,053,543.76** | **10,065,568.54** |
| **SCP6G-SCAQMD - INVESTMENT** | | | | | | |
| 109749 | UST BILL | 2.4800 | 01/02/2020 | 10,248,400.00 | 10,053,543.76 | 10,065,568.54 |
| **US TBILLS TOTAL** | | 2.4800 | | **10,248,400.00** | **10,053,543.76** | **10,065,568.54** |
| **SCP6G-SCAQMD TOTAL** | | | | **10,248,400.00** | **10,053,543.76** | **10,065,568.54** |
| **SCP6U-SCAQMD MITIGATION FE** | | | | | | |
| 109748 | UST BILL | 2.4800 | 01/02/2020 | 5,124,200.00 | 5,026,771.87 | 5,032,784.27 |
| **US TBILLS TOTAL** | | 2.4800 | | **5,124,200.00** | **5,026,771.87** | **5,032,784.27** |
| **SCP6U-SCAQMD TOTAL** | | | | **5,124,200.00** | **5,026,771.87** | **5,032,784.27** |
| **SCU5F-SCAQMD-CLEAN FUEL PROGRAM** | | | | | | |
| 105100 | RABOBANK | 1.7700 | 06/24/2019 | 10,000,000.00 | 10,000,000.00 | 9,986,100.00 |
| **YANKEE CDS TOTAL** | | | | **10,000,000.00** | **10,000,000.00** | **9,986,100.00** |
| **SCU5F-SCAQMD TOTAL** | | | | **10,000,000.00** | **10,000,000.00** | **9,986,100.00** |
| **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** | **173,539,551.59** | **170,616,857.86** |
| | **SPI HISTORICAL TOTAL** | | | | **173,360,864.39** | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI



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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 29,282,038.26 |
| 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 | 307,975.86 |
| 05/17/00 | C.I. 2658M | 454,567.47 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | $30,046,542.74 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 04/13/16 | COMMERCIAL PAPER 2016 | 2,841,740.71 |
| 06/29/17 | LAC-CAL LEASE REVENUE BONDS SERIES 2017A | 1,029,281.81 |
| 07/26/18 | 2018 LEASE REVENUE BONDS SERIES A & B | 307,038,923.99 |
| 02/09/93 | DISNEY PROJECT 1993 | 7,672,322.59 |
| 03/21/12 | DISNEY PROJECT, 2012 | 4,221,968.01 |
| 03/02/05 | MASTER REFUNDING 2005A | 10,092.11 |
| 11/23/10 | MULTIPLE CAPITAL FAC PROJ I A & B (2010) | 54,453,477.69 |
| 11/01/12 | MULTIPLE CAPITAL FAC PROJ II (SERIES 2012) | 23,006,999.30 |
| | U.S. BANK - TRUSTEE TOTAL | $400,274,806.21 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 02/04/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES A) | 4,534,101.06 |
| 09/02/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C) | 15,273,875.93 |
| 03/17/16 | LEASE REVENUE BONDS (2016 SERIES D) | 2,708,632.45 |
| | ZIONS BANK - TRUSTEE TOTAL | $22,516,609.44 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| | SPECIAL SAFEKEEPING (KNOX-KEENE) | 302,771.88 |
| | TREASURER TOTAL | $302,771.88 |

**Los Angeles County Treasurer**
**Floating Rate Securities - PSI Non-Trading**
**As of 03/31/19**
**Attachment XII**

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|---|---|---|---|---|---|---|
| CORPORATE AND AGENCY ISSUED | | | | | | |
| **CORP NT-FR** | | | | | | |
| 108008 | TOYOTA MOTOR CREDIT CORP | 2.74 | 05/15/19 | 40,000,000.00 | 40,000,000.00 | Cpn rate=Qtrly US$LIBOR+6bp. |
| **CORP NT-FR TOTAL** | | | | **40,000,000.00** | **40,000,000.00** | |
| **CDS - FR** | | | | | | |
| 107421 | NORDEA BANK AB NY FR CD | 3.01 | 03/27/20 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US$LIBOR+44bp. |
| 107422 | NORDEA BANK AB NY FR CD | 3.01 | 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 03/31/2019
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 03/31/19**
**Attachment XIV**

| | NON-TRADING | | | TRADING | | |
|---|---|---|---|---|---|---|
| SECURITY TYPE | COST | WTD AVG DTM | | COST | WTD AVG DTM | |
| COLLATERALIZED CDS | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| NEGOTIABLE CDS | 2,050,002,678.35 | 48.00 | DAYS | 0.00 | 0.00 | DAYS |
| EURO CDS | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| BANKERS ACCEPTANCE | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| COMMERCIAL PAPER | 8,795,776,418.50 | 27.00 | DAYS | 0.00 | 0.00 | DAYS |
| GOVERNMENTS | 1,339,665,744.43 | 113.00 | DAYS | 149,257,560.28 | 894.00 | DAYS |
| AGENCIES | 18,811,856,108.31 | 840.00 | DAYS | 24,974,463.39 | 350.00 | DAYS |
| MUNICIPALS | 35,000,000.00 | 509.00 | DAYS | 0.00 | 0.00 | DAYS |
| CORP & DEPOSIT NOTES | 141,519,721.49 | 410.00 | DAYS | 0.00 | 0.00 | DAYS |
| REPURCHASE AGREEMENT | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| ASSET BACKED | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| OTHER | 0.00 | 0.00 | DAYS | 0.00 | 0.00 | DAYS |
| TOTAL | $31,173,820,671.08 | 525.00 | DAYS | $174,232,023.67 | 816.00 | DAYS |

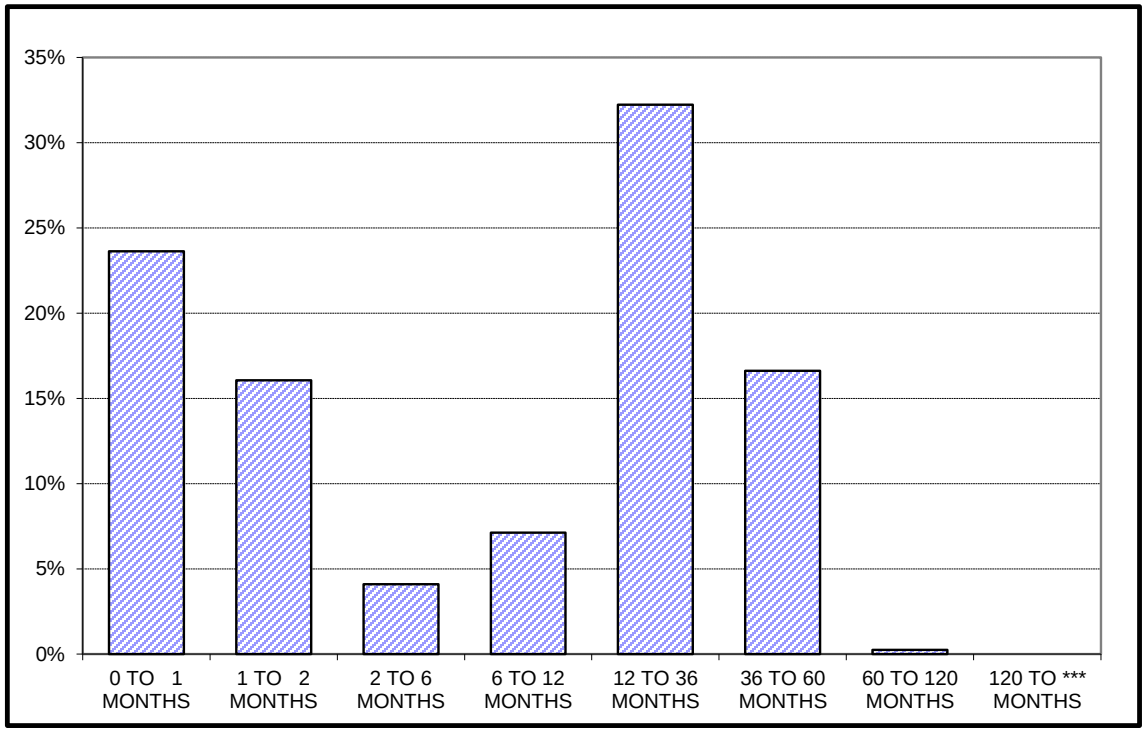
**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of 03/31/19**
**Attachment XV**

| Maturity Range | Date Range | Amortized Cost | % |
|---|---|---|---|
| **PSI - NTRD/TRD** | | | |
| 0 TO 1 MONTHS | 04/01/19-04/30/19 | $7,408,190,287.32 | 23.63 |
| 1 TO 2 MONTHS | 05/01/19-05/31/19 | $5,032,336,761.13 | 16.05 |
| 2 TO 3 MONTHS | 06/01/19-06/30/19 | $1,086,133,853.72 | 3.46 |
| 3 TO 4 MONTHS | 07/01/19-07/31/19 | $0.00 | 0.00 |
| 4 TO 5 MONTHS | 08/01/19-08/31/19 | $124,912,504.14 | 0.40 |
| 5 TO 6 MONTHS | 09/01/19-09/30/19 | $74,995,810.40 | 0.24 |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $2,233,646,620.58 | 7.13 |
| 12 TO 24 MONTHS | 04/01/20-03/31/21 | $3,813,666,014.13 | 12.16 |
| 24 TO 36 MONTHS | 04/01/21-03/31/22 | $6,287,548,045.28 | 20.06 |
| 36 TO 48 MONTHS | 04/01/22-03/31/23 | $2,813,539,990.40 | 8.98 |
| 48 TO 60 MONTHS | 04/01/23-03/31/24 | $2,393,857,807.65 | 7.64 |
| 60 TO 120 MONTHS | 04/01/24-03/31/29 | $79,225,000.00 | 0.25 |
| 120 TO *** MONTHS | 04/01/29- | $0.00 | 0.00 |
| **Portfolio Total:** | | **$31,348,052,694.75** | **100.00** |
| **AVCCD** | | | |
| 36 TO 48 MONTHS | 04/01/22-03/31/23 | $15,000,000.00 | 100.00 |
| **Portfolio Total:** | | **$15,000,000.00** | |
| **ESUSD** | | | |
| 120 TO *** MONTHS | 04/01/29- | $16,000,000.00 | 100.00 |
| **Portfolio Total:** | | **$16,000,000.00** | |
| **GF** | | | |
| 60 TO 120 MONTHS | 04/01/24-03/31/29 | $3,790,000.00 | 100.00 |
| **Portfolio Total:** | | **$3,790,000.00** | |
| **PHHPA** | | | |
| 120 TO *** MONTHS | 04/01/29- | $32,169,510.29 | 100.00 |
| **Portfolio Total:** | | **$32,169,510.29** | |
| **SANIT** | | | |
| 24 TO 36 MONTHS | 04/01/21-03/31/22 | $4,499,860.66 | 100.00 |
| **Portfolio Total:** | | **$4,499,860.66** | |
| **SCAQM** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $38,565,565.34 | 100.00 |
| **Portfolio Total:** | | **$38,565,565.34** | |
| **SCP61** | | | |
| 2 TO 3 MONTHS | 06/01/19-06/30/19 | $5,000,000.00 | 33.33 |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $10,043,341.00 | 66.67 |
| **Portfolio Total:** | | **$15,043,341.00** | **100.00** |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of 03/31/19**
**Attachment XV**

| Maturity Range | Date Range | Amortized Cost | % |
|---|---|---|---|
| **SCP66** | | | |
| 2 TO 3 MONTHS | 06/01/19-06/30/19 | $10,000,000.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | |
| **SCP6F** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $10,053,543.76 | 100.00 |
| **Portfolio Total:** | | **$10,053,543.76** | |
| **SCP6G** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $10,053,543.76 | 100.00 |
| **Portfolio Total:** | | **$10,053,543.76** | |
| **SCP6U** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $5,026,771.87 | 100.00 |
| **Portfolio Total:** | | **$5,026,771.87** | |
| **SCU5F** | | | |
| 2 TO 3 MONTHS | 06/01/19-06/30/19 | $10,000,000.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | |
| **SLIM** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $3,297,578.61 | 100.00 |
| **Portfolio Total:** | | **$3,297,578.61** | |
| **WASIA** | | | |
| 6 TO 12 MONTHS | 10/01/19-03/31/20 | $39,836.30 | 100.00 |
| **Portfolio Total:** | | **$39,836.30** | |

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




L.A.C. INVESTMENT POOL

| | In Thousands | % |
|---|---|---|
| 0 TO 1 MONTHS | $ 7,408,190 | 23.63% |
| 1 TO 2 MONTHS | 5,032,337 | 16.05% |
| 2 TO 6 MONTHS | 1,286,042 | 4.10% |
| 6 TO 12 MONTHS | 2,233,647 | 7.13% |
| 12 TO 36 MONTHS | 10,101,214 | 32.22% |
| 36 TO 60 MONTHS | 5,207,398 | 16.62% |
| 60 TO 120 MONTHS | 79,225 | 0.25% |
| 120 TO *** MONTHS | - | 0.00% |
| | $ 31,348,053 | 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 03/31/19
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

# Summary of Investment Data
## A Comparison of February 2019 with February 2018
(Dollars In Thousands)

| | February 2019 | February 2018 | Change |
|---|---|---|---|
| Average Daily Portfolio ($) | 91,634,452 | 78,210,325 | +13,424,127 |
| Accrued Earnings ($) | 168,159 | 84,697 | +83,462 |
| Effective Yield (%) | 2.392 | 1.412 | +0.98 |
| Average Life-Month End (In Days) | 184 | 172 | +12 |
| Total Security Transactions | | | |
| Amount ($) | 22,652,305 | 25,211,507 | -2,559,202 |
| Number | 455 | 505 | -50 |
| Total Time Deposit Transactions | | | |
| Amount ($) | 1,830,480 | 1,550,500 | +279,980 |
| Number | 71 | 79 | -8 |
| Average Workday Investment Activity ($) | 1,288,568 | 1,408,527 | -119,959 |
| Prescribed Demand Account Balances For Services ($) | 238,400 | 350,700 | -112,300 |

POOLED MONEY INVESTMENT ACCOUNT

# Selected Investment Data
# Analysis of the Pooled Money Investment Account Portfolio

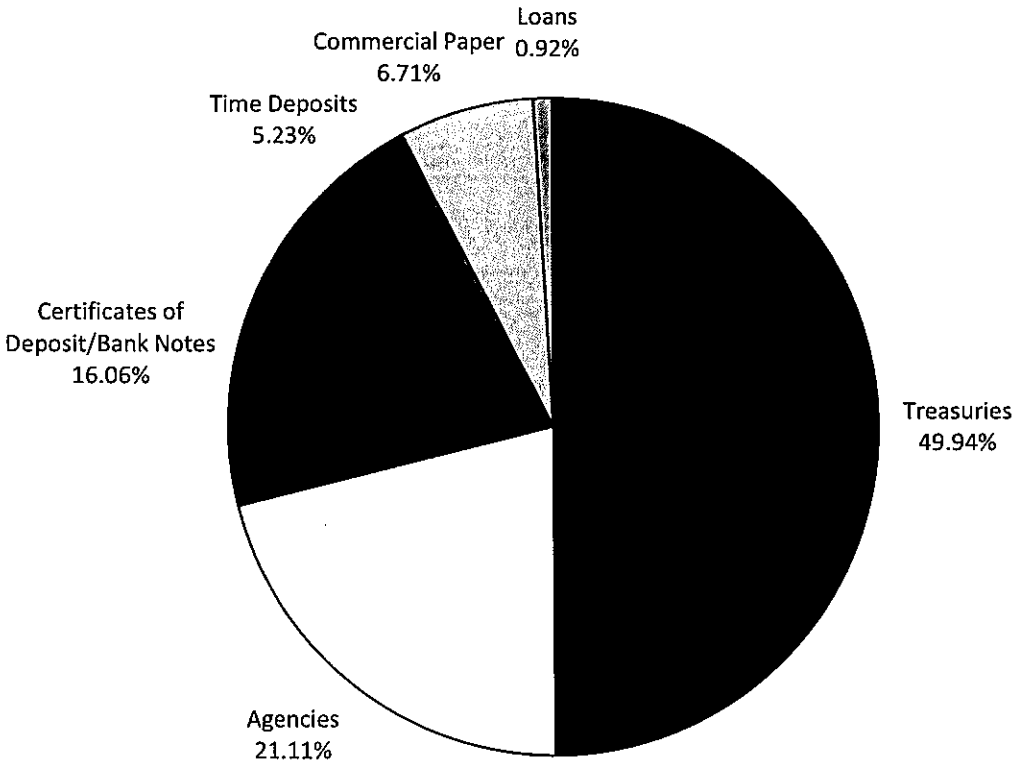
(Dollars In Thousands)

**February 28, 2019**

| TYPE OF SECURITY | AMOUNT ($) | PERCENT OF PORTFOLIO | DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH |
|---|---|---|---|
| Government | | | |
| Bills | 19,051,169 | 21.30 | +0.42 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 25,623,752 | 28.64 | -1.47 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 44,674,921 | 49.94 | -1.05 |
| Agency Debentures | 3,507,394 | 3.93 | +0.20 |
| Certificates of Deposit | 13,575,000 | 15.17 | 0 |
| Bank Notes | 800,000 | 0.89 | -0.02 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 15,171,300 | 16.96 | +0.87 |
| Time Deposits | 4,679,740 | 5.23 | +0.31 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 6,001,649 | 6.71 | -0.38 |
| Remics | 23,902 | 0.03 | 0 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 822,977 | 0.92 | +0.06 |
| GF Loans | 0 | 0.00 | 0 |
| Other | 200,000 | 0.22 | +0.01 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 89,456,883 | 100.00 | |

| INVESTMENT ACTIVITY | February 2019 | | January 2019 | |
|---|---|---|---|---|
| | NUMBER | AMOUNT ($) | NUMBER | AMOUNT ($) |
| Pooled Money | 455 | 22,652,305 | 723 | 35,952,406 |
| Other | 4 | 18,588 | 2 | 2,056 |
| Time Deposits | 71 | 1,830,480 | 120 | 2,851,000 |
| Total | 530 | 24,501,373 | 845 | 38,805,462 |
| PMIA Monthly Average Effective Yield (%) | | 2.392 | 2.355 | |
| Year to Date Yield Last Day of Month (%) | | 2.171 | 2.140 | |

# Pooled Money Investment Account
# Portfolio Composition
# $89.5 billion
# 02/28/19




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 (%) |
|---|---|---|---|---|---|---|---|---|---|
| 02/01/19 | REDEMPTIONS | | | | | | | | |
| | BN | BOFA | 2.460 | 02/01/19 | 2.460 | 50,000 | 182 | 621,833.33 | 2.494 |
| | BN | BOFA | 2.460 | 02/01/19 | 2.460 | 50,000 | 182 | 621,833.33 | 2.494 |
| | BN | BOFA | 2.460 | 02/01/19 | 2.460 | 50,000 | 182 | 621,833.33 | 2.494 |
| | BN | BOFA | 2.460 | 02/01/19 | 2.460 | 50,000 | 182 | 621,833.33 | 2.494 |
| | CD | BOWEST | 2.480 | 02/01/19 | 2.480 | 50,000 | 73 | 251,444.44 | 2.514 |
| | CD | BOWEST | 2.480 | 02/01/19 | 2.480 | 50,000 | 73 | 251,444.44 | 2.514 |
| | CD | BOWEST | 2.480 | 02/01/19 | 2.480 | 50,000 | 73 | 251,444.44 | 2.514 |
| | CD | US BANK | 2.220 | 02/01/19 | 2.220 | 50,000 | 323 | 995,916.67 | 2.251 |
| | CD | US BANK | 2.220 | 02/01/19 | 2.220 | 50,000 | 323 | 995,916.67 | 2.251 |
| | CP | APPLE | | 02/01/19 | 2.350 | 50,000 | 86 | 280,694.44 | 2.396 |
| | CP | MIZUHO NY | | 02/01/19 | 2.630 | 50,000 | 88 | 321,444.44 | 2.684 |
| | CP | MIZUHO NY | | 02/01/19 | 2.630 | 50,000 | 88 | 321,444.44 | 2.684 |
| | CP | JPM LLC | | 02/01/19 | 2.500 | 50,000 | 211 | 732,638.89 | 2.572 |
| | CP | JPM LLC | | 02/01/19 | 2.500 | 50,000 | 211 | 732,638.89 | 2.572 |
| | CP | JPM LLC | | 02/01/19 | 2.500 | 50,000 | 211 | 732,638.89 | 2.572 |
| | DN | FNMA | | 02/01/19 | 2.290 | 50,000 | 35 | 111,319.44 | 2.327 |
| | DN | FNMA | | 02/01/19 | 2.290 | 50,000 | 35 | 111,319.44 | 2.327 |
| | DN | FHLB | | 02/01/19 | 2.320 | 50,000 | 67 | 215,888.89 | 2.362 |
| | DN | FHLB | | 02/01/19 | 2.320 | 50,000 | 67 | 215,888.89 | 2.362 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 225 | 631,250.00 | 2.074 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 225 | 631,250.00 | 2.074 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 226 | 634,055.56 | 2.074 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 226 | 634,055.56 | 2.074 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 228 | 639,666.67 | 2.075 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 228 | 639,666.67 | 2.075 |
| | DN | FHLMC | | 02/01/19 | 2.010 | 50,000 | 231 | 644,875.00 | 2.065 |
| | DN | FHLMC | | 02/01/19 | 2.010 | 50,000 | 231 | 644,875.00 | 2.065 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 253 | 709,805.56 | 2.078 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 253 | 709,805.56 | 2.078 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 256 | 718,222.22 | 2.078 |
| | DN | FHLMC | | 02/01/19 | 2.020 | 50,000 | 256 | 718,222.22 | 2.078 |
| | DN | FHLMC | | 02/01/19 | 2.010 | 50,000 | 262 | 731,416.67 | 2.068 |
| | DN | FHLMC | | 02/01/19 | 2.010 | 50,000 | 262 | 731,416.67 | 2.068 |
| | YCD | DNB | 2.380 | 02/01/19 | 2.380 | 50,000 | 7 | 23,138.89 | 2.413 |
| | YCD | DNB | 2.380 | 02/01/19 | 2.380 | 50,000 | 7 | 23,138.89 | 2.413 |
| | YCD | KBC | 2.420 | 02/01/19 | 2.420 | 50,000 | 16 | 53,777.78 | 2.454 |
| | YCD | KBC | 2.420 | 02/01/19 | 2.420 | 50,000 | 16 | 53,777.78 | 2.454 |
| | YCD | BARCLAYS | 2.600 | 02/01/19 | 2.600 | 50,000 | 88 | 317,777.78 | 2.636 |
| | YCD | BARCLAYS | 2.600 | 02/01/19 | 2.600 | 50,000 | 88 | 317,777.78 | 2.636 |
| | YCD | ANZ | 2.330 | 02/01/19 | 2.330 | 50,000 | 197 | 637,513.89 | 2.362 |
| | YCD | ANZ | 2.330 | 02/01/19 | 2.330 | 50,000 | 197 | 637,513.89 | 2.362 |

**02/01/19 NO PURCHASES**

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/04/19** | **REDEMPTIONS** | | | | | | | | |
| | CD | MUFG UNION | 2.430 | 02/04/19 | 2.430 | 50,000 | 61 | 205,875.00 | 2.464 |
| | CD | MUFG UNION | 2.430 | 02/04/19 | 2.430 | 50,000 | 61 | 205,875.00 | 2.464 |
| | CP | CR AG NY | | 02/04/19 | 2.500 | 50,000 | 70 | 243,055.56 | 2.547 |
| | CP | CR AG NY | | 02/04/19 | 2.500 | 50,000 | 70 | 243,055.56 | 2.547 |
| | CP | TOYOTA | | 02/04/19 | 2.520 | 50,000 | 98 | 343,000.00 | 2.573 |
| | CP | TOYOTA | | 02/04/19 | 2.520 | 50,000 | 98 | 343,000.00 | 2.573 |
| | CP | APPLE | | 02/04/19 | 2.320 | 50,000 | 109 | 351,222.22 | 2.369 |
| | DN | FHLB | | 02/04/19 | 2.340 | 50,000 | 20 | 65,000.00 | 2.376 |
| | DN | FHLB | | 02/04/19 | 2.340 | 50,000 | 20 | 65,000.00 | 2.376 |
| | DN | FNMA | | 02/04/19 | 2.310 | 50,000 | 49 | 157,208.33 | 2.349 |
| | DN | FNMA | | 02/04/19 | 2.310 | 50,000 | 49 | 157,208.33 | 2.349 |
| | YCD | KBC | 2.450 | 02/04/19 | 2.450 | 50,000 | 31 | 105,486.11 | 2.484 |
| | YCD | KBC | 2.450 | 02/04/19 | 2.450 | 50,000 | 31 | 105,486.11 | 2.484 |
| | YCD | SUMITOMO | 2.520 | 02/04/19 | 2.520 | 50,000 | 63 | 220,500.00 | 2.555 |
| | YCD | SUMITOMO | 2.520 | 02/04/19 | 2.520 | 50,000 | 63 | 220,500.00 | 2.555 |
| **02/04/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/08/19 | 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 | 2.406 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.406 | 50,000 | | | |
| | YCD | DNB | 2.380 | 02/11/19 | 2.380 | 50,000 | | | |
| | YCD | FORTIS | 2.400 | 02/20/19 | 2.400 | 50,000 | | | |
| | YCD | FORTIS | 2.400 | 02/20/19 | 2.400 | 50,000 | | | |
| **02/05/19** | **NO REDEMPTIONS** | | | | | | | | |
| **02/05/19** | **PURCHASES** | | | | | | | | |
| | BN | BOFA | 2.660 | 08/05/19 | 2.660 | 50,000 | | | |
| | BN | BOFA | 2.660 | 08/05/19 | 2.660 | 50,000 | | | |
| | BN | BOFA | 2.660 | 08/05/19 | 2.660 | 50,000 | | | |
| | CD | MUFG UNION | 2.540 | 07/01/19 | 2.540 | 50,000 | | | |
| | CD | MUFG UNION | 2.540 | 07/01/19 | 2.540 | 50,000 | | | |
| | CP | RABO NY | | 02/13/19 | 2.370 | 50,000 | | | |
| | CP | CR AG NY | | 02/14/19 | 2.390 | 50,000 | | | |
| | CP | CR AG NY | | 02/14/19 | 2.390 | 50,000 | | | |
| | DN | IBRD | | 05/24/19 | 2.400 | 50,000 | | | |
| | DN | IBRD | | 05/24/19 | 2.400 | 50,000 | | | |
| | DN | FHLB | | 06/28/19 | 2.390 | 50,000 | | | |
| | DN | FHLB | | 06/28/19 | 2.390 | 50,000 | | | |
| | DN | FHLB | | 06/28/19 | 2.390 | 50,000 | | | |
| | DN | FHLB | | 06/28/19 | 2.390 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.405 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 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 (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/05/19** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | KBC | 2.420 | 03/08/19 | 2.420 | 50,000 | | | |
| | YCD | KBC | 2.420 | 03/08/19 | 2.420 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/08/19 | 2.450 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/08/19 | 2.450 | 50,000 | | | |
| **02/06/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | BNP NY | | 02/06/19 | 2.400 | 50,000 | 20 | 66,666.67 | 2.437 |
| | CP | BNP NY | | 02/06/19 | 2.400 | 50,000 | 20 | 66,666.67 | 2.437 |
| | CP | MUFG BK | | 02/06/19 | 2.480 | 50,000 | 23 | 79,222.22 | 2.518 |
| | CP | MUFG BK | | 02/06/19 | 2.480 | 50,000 | 23 | 79,222.22 | 2.518 |
| | CP | CR AG NY | | 02/06/19 | 2.390 | 50,000 | 28 | 92,944.44 | 2.428 |
| | CP | CR AG NY | | 02/06/19 | 2.390 | 50,000 | 28 | 92,944.44 | 2.428 |
| | CP | APPLE | | 02/06/19 | 2.430 | 50,000 | 62 | 209,250.00 | 2.474 |
| | YCD | MUFG BK | 2.510 | 02/06/19 | 2.510 | 50,000 | 33 | 115,041.67 | 2.545 |
| | YCD | MUFG BK | 2.510 | 02/06/19 | 2.510 | 50,000 | 33 | 115,041.67 | 2.545 |
| | YCD | KBC | 2.450 | 02/06/19 | 2.450 | 50,000 | 34 | 115,694.44 | 2.484 |
| | YCD | KBC | 2.450 | 02/06/19 | 2.450 | 50,000 | 34 | 115,694.44 | 2.484 |
| **02/06/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/07/19 | 2.370 | 50,000 | | | |
| **02/07/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | RABO NY | | 02/07/19 | 2.370 | 50,000 | 1 | 3,291.67 | 2.403 |
| | CP | SOC GEN NY | | 02/07/19 | 2.390 | 50,000 | 13 | 43,152.78 | 2.425 |
| | CP | SOC GEN NY | | 02/07/19 | 2.390 | 50,000 | 13 | 43,152.78 | 2.425 |
| **02/07/19** | **NO PURCHASES** | | | | | | | | |
| **02/08/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | RABO NY | | 02/08/19 | 2.370 | 50,000 | 4 | 13,166.67 | 2.404 |
| | CP | CR AG NY | | 02/08/19 | 2.390 | 50,000 | 24 | 79,666.67 | 2.427 |
| | CP | CR AG NY | | 02/08/19 | 2.390 | 50,000 | 24 | 79,666.67 | 2.427 |
| | CP | MUFG BK | | 02/08/19 | 2.520 | 50,000 | 36 | 126,000.00 | 2.561 |
| | CP | MUFG BK | | 02/08/19 | 2.520 | 50,000 | 36 | 126,000.00 | 2.561 |
| | YCD | SOC GEN | 2.390 | 02/08/19 | 2.390 | 50,000 | 29 | 96,263.89 | 2.423 |
| | YCD | SOC GEN | 2.390 | 02/08/19 | 2.390 | 50,000 | 29 | 96,263.89 | 2.423 |
| | YCD | MUFG BK | 2.510 | 02/08/19 | 2.510 | 50,000 | 30 | 104,583.33 | 2.545 |
| | YCD | MUFG BK | 2.510 | 02/08/19 | 2.510 | 50,000 | 30 | 104,583.33 | 2.545 |
| | YCD | MUFG BK | 2.510 | 02/08/19 | 2.510 | 50,000 | 30 | 104,583.33 | 2.545 |
| | YCD | MUFG BK | 2.510 | 02/08/19 | 2.510 | 50,000 | 30 | 104,583.33 | 2.545 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/08/19 REDEMPTIONS (Continued)** | | | | | | | | | |
| | YCD | NORINCHUK | 2.500 | 02/08/19 | 2.500 | 50,000 | 35 | 121,527.78 | 2.535 |
| | YCD | NORINCHUK | 2.500 | 02/08/19 | 2.500 | 50,000 | 35 | 121,527.78 | 2.535 |
| | YCD | CR AG CIB | 2.610 | 02/08/19 | 2.610 | 50,000 | 85 | 308,125.00 | 2.646 |
| | YCD | CR AG CIB | 2.610 | 02/08/19 | 2.610 | 50,000 | 85 | 308,125.00 | 2.646 |
| **02/08/19 PURCHASES** | | | | | | | | | |
| | CP | CR AG NY | | 03/01/19 | 2.390 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.426 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.426 | 50,000 | | | |
| **02/11/19 REDEMPTIONS** | | | | | | | | | |
| | CP | BNP NY | | 02/11/19 | 2.410 | 50,000 | 32 | 107,111.11 | 2.449 |
| | CP | BNP NY | | 02/11/19 | 2.410 | 50,000 | 32 | 107,111.11 | 2.449 |
| | CP | COCA COLA | | 02/11/19 | 2.480 | 50,000 | 88 | 303,111.11 | 2.530 |
| | YCD | DNB | 2.380 | 02/11/19 | 2.380 | 50,000 | 7 | 23,138.89 | 2.413 |
| | YCD | NORINCHUK | 2.500 | 02/11/19 | 2.500 | 50,000 | 31 | 107,638.89 | 2.535 |
| | YCD | NORINCHUK | 2.500 | 02/11/19 | 2.500 | 50,000 | 31 | 107,638.89 | 2.535 |
| **02/11/19 PURCHASES** | | | | | | | | | |
| | CP | BNP NY | | 03/08/19 | 2.400 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.436 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/11/19 | 2.450 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/11/19 | 2.450 | 50,000 | | | |
| **02/12/19 NO REDEMPTIONS** | | | | | | | | | |
| **02/12/19 PURCHASES** | | | | | | | | | |
| | CP | BNP NY | | 03/13/19 | 2.400 | 50,000 | | | |
| | CP | BNP NY | | 03/13/19 | 2.400 | 50,000 | | | |
| | CP | APPLE | | 03/27/19 | 2.440 | 50,000 | | | |
| | CP | TOYOTA | | 05/24/19 | 2.460 | 50,000 | | | |
| | CP | TOYOTA | | 05/24/19 | 2.460 | 50,000 | | | |
| | DN | IBRD | | 06/28/19 | 2.410 | 50,000 | | | |
| | DN | IBRD | | 06/28/19 | 2.410 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.400 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.400 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.400 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.400 | 50,000 | | | |
| | DN | IBRD | | 08/30/19 | 2.400 | 50,000 | | | |
| | DN | IBRD | | 08/30/19 | 2.400 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS YIELD (%) | d/ PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/12/19** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.420 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| | YCD | MUFG BK | 2.440 | 03/08/19 | 2.440 | 50,000 | | | |
| | YCD | MUFG BK | 2.440 | 03/08/19 | 2.440 | 50,000 | | | |
| | YCD | NORINCHUK | 2.450 | 03/22/19 | 2.450 | 50,000 | | | |
| | YCD | NORINCHUK | 2.450 | 03/22/19 | 2.450 | 50,000 | | | |
| | YCD | SCOTIA | 2.640 | 08/30/19 | 2.640 | 50,000 | | | |
| | YCD | SCOTIA | 2.640 | 08/30/19 | 2.640 | 50,000 | | | |
| **02/13/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | RABO NY | | 02/13/19 | 2.370 | 50,000 | 8 | 26,333.33 | 2.404 |
| | CP | BNP NY | | 02/13/19 | 2.400 | 50,000 | 29 | 96,666.67 | 2.438 |
| | CP | BNP NY | | 02/13/19 | 2.400 | 50,000 | 29 | 96,666.67 | 2.438 |
| | DEB | FFCB | 1.200 | 02/13/19 | 1.220 | 25,000 | 730 | 609,850.00 | 1.220 |
| | YCD | BNP | 2.560 | 02/13/19 | 2.560 | 50,000 | 90 | 320,000.00 | 2.596 |
| | YCD | BNP | 2.560 | 02/13/19 | 2.560 | 50,000 | 90 | 320,000.00 | 2.596 |
| | YCD | BNP | 2.560 | 02/13/19 | 2.560 | 50,000 | 90 | 320,000.00 | 2.596 |
| **02/13/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | | | |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | | | |
| | CP | CR AG NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | CP | CR AG NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | CP | INTEL | | 05/16/19 | 2.470 | 50,000 | | | |
| | DN | IBRD | | 06/28/19 | 2.410 | 50,000 | | | |
| | DN | IBRD | | 06/28/19 | 2.410 | 50,000 | | | |
| **02/14/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | CR AG NY | | 02/14/19 | 2.390 | 50,000 | 9 | 29,875.00 | 2.425 |
| | CP | CR AG NY | | 02/14/19 | 2.390 | 50,000 | 9 | 29,875.00 | 2.425 |
| | YCD | NORINCHUK | 2.500 | 02/14/19 | 2.500 | 50,000 | 31 | 107,638.89 | 2.535 |
| | YCD | NORINCHUK | 2.500 | 02/14/19 | 2.500 | 50,000 | 31 | 107,638.89 | 2.535 |
| **02/14/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | | | |
| | DEB | FFCB | 2.530 | 02/14/22 | 2.554 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/15/19** | **REDEMPTIONS** | | | | | | | | |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| | TR | NOTE | 0.750 | 02/15/19 | 2.199 | 50,000 | 295 | 878,658.06 | 2.200 |
| **02/15/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | | | |
| | CP | RABO NY | | 02/25/19 | 2.370 | 50,000 | | | |
| | CP | BNP NY | | 03/01/19 | 2.390 | 50,000 | | | |
| | CP | BNP NY | | 03/01/19 | 2.390 | 50,000 | | | |
| | CP | APPLE | | 06/28/19 | 2.530 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.415 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.415 | 50,000 | | | |
| | YCD | DNB | 2.380 | 02/22/19 | 2.380 | 50,000 | | | |
| | YCD | DNB | 2.380 | 02/22/19 | 2.380 | 50,000 | | | |
| | YCD | MUFG BK | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| | YCD | MUFG BK | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| **02/19/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | 4 | 13,166.67 | 2.404 |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | 5 | 16,458.33 | 2.404 |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | 6 | 19,750.00 | 2.404 |
| | CP | RABO NY | | 02/19/19 | 2.370 | 50,000 | 6 | 19,750.00 | 2.404 |
| | CP | BNP NY | | 02/19/19 | 2.410 | 50,000 | 34 | 113,805.56 | 2.449 |
| | CP | BNP NY | | 02/19/19 | 2.410 | 50,000 | 34 | 113,805.56 | 2.449 |
| | YCD | DNB | 2.420 | 02/19/19 | 2.420 | 50,000 | 33 | 110,916.67 | 2.454 |
| | YCD | DNB | 2.420 | 02/19/19 | 2.420 | 50,000 | 33 | 110,916.67 | 2.454 |
| **02/19/19** | **PURCHASE** | | | | | | | | |
| | CP | BNP NY | | 03/05/19 | 2.390 | 50,000 | | | |
| **02/20/19** | **REDEMPTIONS** | | | | | | | | |
| | CP | MUFG BK | | 02/20/19 | 2.500 | 50,000 | 36 | 125,000.00 | 2.541 |
| | CP | MUFG BK | | 02/20/19 | 2.500 | 50,000 | 36 | 125,000.00 | 2.541 |
| | CP | MUFG BK | | 02/20/19 | 2.500 | 50,000 | 36 | 125,000.00 | 2.541 |
| | CP | MUFG BK | | 02/20/19 | 2.500 | 50,000 | 36 | 125,000.00 | 2.541 |
| | CP | MIZUHO NY | | 02/20/19 | 2.580 | 50,000 | 63 | 225,750.00 | 2.628 |
| | CP | MIZUHO NY | | 02/20/19 | 2.580 | 50,000 | 63 | 225,750.00 | 2.628 |
| | CP | MIZUHO NY | | 02/20/19 | 2.580 | 50,000 | 63 | 225,750.00 | 2.628 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/20/19** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | CP | BNP NY | | 02/20/19 | 2.510 | 50,000 | 86 | 299,805.56 | 2.560 |
| | CP | BNP NY | | 02/20/19 | 2.510 | 50,000 | 86 | 299,805.56 | 2.560 |
| | DN | FHLB | | 02/20/19 | 2.365 | 50,000 | 36 | 118,250.00 | 2.404 |
| | DN | FHLB | | 02/20/19 | 2.365 | 50,000 | 36 | 118,250.00 | 2.404 |
| | YCD | FORTIS | 2.400 | 02/20/19 | 2.400 | 50,000 | 16 | 53,333.33 | 2.433 |
| | YCD | FORTIS | 2.400 | 02/20/19 | 2.400 | 50,000 | 16 | 53,333.33 | 2.433 |
| | YCD | SUMITOMO | 2.450 | 02/20/19 | 2.450 | 50,000 | 34 | 115,694.44 | 2.484 |
| | YCD | SUMITOMO | 2.450 | 02/20/19 | 2.450 | 50,000 | 34 | 115,694.44 | 2.484 |
| | YCD | MIZUHO | 2.590 | 02/20/19 | 2.590 | 50,000 | 64 | 230,222.22 | 2.626 |
| | YCD | MIZUHO | 2.590 | 02/20/19 | 2.590 | 50,000 | 64 | 230,222.22 | 2.626 |
| **02/20/19** | **PURCHASES** | | | | | | | | |
| | CP | BNP NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | CP | BNP NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.405 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.405 | 50,000 | | | |
| | YCD | DNB | 2.400 | 03/05/19 | 2.400 | 50,000 | | | |
| | YCD | DNB | 2.400 | 03/05/19 | 2.400 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/25/19 | 2.450 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/25/19 | 2.450 | 50,000 | | | |
| **02/21/19** | **NO REDEMPTIONS** | | | | | | | | |
| **02/21/19** | **PURCHASES** | | | | | | | | |
| | CP | BNP NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | CP | BNP NY | | 03/08/19 | 2.390 | 50,000 | | | |
| | CP | MUFG BK | | 03/11/19 | 2.420 | 50,000 | | | |
| | CP | MUFG BK | | 03/11/19 | 2.420 | 50,000 | | | |
| | CP | MUFG BK | | 03/11/19 | 2.420 | 50,000 | | | |
| | CP | TOYOTA | | 08/30/19 | 2.520 | 50,000 | | | |
| | CP | TOYOTA | | 08/30/19 | 2.520 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | DN | FHLB | | 08/30/19 | 2.450 | 50,000 | | | |
| | TR | NOTE | 2.500 | 01/31/21 | 2.522 | 50,000 | | | |
| | TR | NOTE | 2.500 | 01/31/21 | 2.522 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/04/19 | 2.400 | 50,000 | | | |
| | YCD | SCOTIA | 2.630 | 10/01/19 | 2.630 | 50,000 | | | |
| | YCD | SCOTIA | 2.630 | 10/01/19 | 2.630 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/22/19** | **REDEMPTIONS** | | | | | | | | |
| | YCD | DNB | 2.380 | 02/22/19 | 2.380 | 50,000 | 7 | 23,138.89 | 2.413 |
| | YCD | DNB | 2.380 | 02/22/19 | 2.380 | 50,000 | 7 | 23,138.89 | 2.413 |
| **02/22/19** | **PURCHASES** | | | | | | | | |
| | DN | FHLB | | 07/17/19 | 2.430 | 50,000 | | | |
| | DN | FHLB | | 07/17/19 | 2.430 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.415 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.415 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.423 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.423 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/25/19 | 2.450 | 50,000 | | | |
| | YCD | SUMITOMO | 2.450 | 03/25/19 | 2.450 | 50,000 | | | |
| **02/25/19** | **REDEMPTIONS** | | | | | | | | |
| | CD | MUFG UNION | 2.500 | 02/25/19 | 2.500 | 50,000 | 52 | 180,555.56 | 2.535 |
| | CD | MUFG UNION | 2.500 | 02/25/19 | 2.500 | 50,000 | 52 | 180,555.56 | 2.535 |
| | CP | RABO NY | | 02/25/19 | 2.370 | 50,000 | 10 | 32,916.67 | 2.404 |
| | DN | FNMA | | 02/25/19 | 2.345 | 50,000 | 41 | 133,534.72 | 2.384 |
| | DN | FNMA | | 02/25/19 | 2.345 | 50,000 | 41 | 133,534.72 | 2.384 |
| | YCD | DNB | 2.420 | 02/25/19 | 2.420 | 50,000 | 33 | 110,916.67 | 2.454 |
| | YCD | DNB | 2.420 | 02/25/19 | 2.420 | 50,000 | 33 | 110,916.67 | 2.454 |
| | YCD | NORINCHUK | 2.480 | 02/25/19 | 2.480 | 50,000 | 34 | 117,111.11 | 2.514 |
| | YCD | NORINCHUK | 2.480 | 02/25/19 | 2.480 | 50,000 | 34 | 117,111.11 | 2.514 |
| | YCD | KBC | 2.450 | 02/25/19 | 2.450 | 50,000 | 39 | 132,708.33 | 2.484 |
| | YCD | KBC | 2.450 | 02/25/19 | 2.450 | 50,000 | 39 | 132,708.33 | 2.484 |
| | YCD | SUMITOMO | 2.500 | 02/25/19 | 2.500 | 50,000 | 53 | 184,027.78 | 2.535 |
| | YCD | SUMITOMO | 2.500 | 02/25/19 | 2.500 | 50,000 | 53 | 184,027.78 | 2.535 |
| **02/25/19** | **PURCHASES** | | | | | | | | |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | | | |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | | | |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | | | |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | | | |
| | CP | CR AG NY | | 03/20/19 | 2.390 | 50,000 | | | |
| | CP | CR AG NY | | 03/20/19 | 2.390 | 50,000 | | | |
| | TR | BILL | | 01/30/20 | 2.470 | 50,000 | | | |
| | TR | BILL | | 01/30/20 | 2.470 | 50,000 | | | |
| | TR | NOTE | 2.500 | 01/31/21 | 2.512 | 50,000 | | | |
| | TR | NOTE | 2.500 | 01/31/21 | 2.512 | 50,000 | | | |
| | YCD | DNB | 2.380 | 03/07/19 | 2.380 | 50,000 | | | |
| | YCD | DNB | 2.380 | 03/07/19 | 2.380 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/07/19 | 2.400 | 50,000 | | | |
| | YCD | KBC | 2.400 | 03/07/19 | 2.400 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS YIELD (%) | d/ PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/25/19** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | SUMITOMO | 2.550 | 05/24/19 | 2.550 | 50,000 | | | |
| | YCD | SUMITOMO | 2.550 | 05/24/19 | 2.550 | 50,000 | | | |
| **02/26/19** | **NO REDEMPTIONS** | | | | | | | | |
| **02/26/19** | **PURCHASES** | | | | | | | | |
| | CD | FIRST REP | 2.550 | 07/01/19 | 2.550 | 50,000 | | | |
| | CD | FIRST REP | 2.550 | 07/01/19 | 2.550 | 50,000 | | | |
| | CD | WELLS FGO | 2.610 | 10/01/19 | 2.610 | 50,000 | | | |
| | CD | WELLS FGO | 2.610 | 10/01/19 | 2.610 | 50,000 | | | |
| | CD | US BANK | 2.630 | 10/01/19 | 2.630 | 50,000 | | | |
| | CD | US BANK | 2.630 | 10/01/19 | 2.630 | 50,000 | | | |
| | CP | CR AG NY | | 03/12/19 | 2.390 | 50,000 | | | |
| | CP | CR AG NY | | 03/12/19 | 2.390 | 50,000 | | | |
| | CP | CRC | | 06/10/19 | 2.550 | 50,000 | | | |
| | CP | CRC | | 06/10/19 | 2.550 | 50,000 | | | |
| | CP | TOYOTA | | 06/25/19 | 2.450 | 50,000 | | | |
| | CP | TOYOTA | | 06/25/19 | 2.450 | 50,000 | | | |
| | CP | APPLE | | 06/28/19 | 2.530 | 50,000 | | | |
| | CP | APPLE | | 06/28/19 | 2.530 | 50,000 | | | |
| | DEB | FNMA | 1.500 | 02/28/20 | 2.529 | 25,000 | | | |
| | DN | FHLB | | 06/10/19 | 2.405 | 50,000 | | | |
| | DN | FHLB | | 06/10/19 | 2.405 | 50,000 | | | |
| | DN | IBRD | | 07/01/19 | 2.440 | 50,000 | | | |
| | DN | IBRD | | 07/01/19 | 2.440 | 50,000 | | | |
| | DN | FHLB | | 07/22/19 | 2.410 | 50,000 | | | |
| | DN | FHLB | | 07/22/19 | 2.410 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/01/19 | 2.420 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.423 | 50,000 | | | |
| | TR | BILL | | 08/08/19 | 2.423 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | TR | NOTE | 1.500 | 05/15/20 | 2.520 | 50,000 | | | |
| | YCD | DNB | 2.380 | 03/07/19 | 2.380 | 50,000 | | | |
| | YCD | DNB | 2.380 | 03/07/19 | 2.380 | 50,000 | | | |
| | YCD | TORONTO | 2.510 | 05/24/19 | 2.510 | 50,000 | | | |
| | YCD | TORONTO | 2.510 | 05/24/19 | 2.510 | 50,000 | | | |
| | YCD | SOC GEN | 2.530 | 06/28/19 | 2.530 | 50,000 | | | |
| | YCD | SOC GEN | 2.530 | 06/28/19 | 2.530 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/26/19** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | BARCLAYS | 2.830 | 06/28/19 | 2.830 | 50,000 | | | |
| | YCD | RB CANADA | 2.610 | 11/01/19 | 2.610 | 50,000 | | | |
| | YCD | RB CANADA | 2.610 | 11/01/19 | 2.610 | 50,000 | | | |
| **02/27/19** | **REDEMPTIONS** | | | | | | | | |
| | CD | US BANK | 2.390 | 02/27/19 | 2.390 | 50,000 | 196 | 650,611.11 | 2.423 |
| | CD | US BANK | 2.390 | 02/27/19 | 2.390 | 50,000 | 196 | 650,611.11 | 2.423 |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | 2 | 6,583.33 | 2.403 |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | 2 | 6,583.33 | 2.403 |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | 2 | 6,583.33 | 2.403 |
| | CP | RABO NY | | 02/27/19 | 2.370 | 50,000 | 2 | 6,583.33 | 2.403 |
| | CP | MUFG BK | | 02/27/19 | 2.520 | 50,000 | 36 | 126,000.00 | 2.561 |
| | CP | MUFG BK | | 02/27/19 | 2.520 | 50,000 | 36 | 126,000.00 | 2.561 |
| | CP | MUFG BK | | 02/27/19 | 2.520 | 50,000 | 41 | 143,500.00 | 2.562 |
| | CP | MUFG BK | | 02/27/19 | 2.520 | 50,000 | 41 | 143,500.00 | 2.562 |
| | CP | LIBERTY | | 02/27/19 | 2.730 | 50,000 | 91 | 345,041.67 | 2.787 |
| | CP | LIBERTY | | 02/27/19 | 2.730 | 50,000 | 91 | 345,041.67 | 2.787 |
| | CP | TOYOTA | | 02/27/19 | 2.680 | 50,000 | 93 | 346,166.67 | 2.736 |
| | CP | TOYOTA | | 02/27/19 | 2.680 | 50,000 | 93 | 346,166.67 | 2.736 |
| | DN | FHLB | | 02/27/19 | 2.390 | 50,000 | 47 | 156,013.89 | 2.431 |
| | DN | FHLB | | 02/27/19 | 2.390 | 50,000 | 47 | 156,013.89 | 2.431 |
| | YCD | MUFG BK | 2.660 | 02/27/19 | 2.660 | 50,000 | 93 | 343,583.33 | 2.697 |
| | YCD | MUFG BK | 2.660 | 02/27/19 | 2.660 | 50,000 | 93 | 343,583.33 | 2.697 |
| | YCD | BARCLAYS | 2.540 | 02/27/19 | 2.540 | 50,000 | 155 | 546,805.56 | 2.575 |
| | YCD | BARCLAYS | 2.540 | 02/27/19 | 2.540 | 50,000 | 155 | 546,805.56 | 2.575 |
| **02/27/19** | **NO PURCHASES** | | | | | | | | |
| **02/28/19** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 02/28/19 | 2.070 | 50,000 | 315 | 905,625.00 | 2.137 |
| | TR | BILL | | 02/28/19 | 2.070 | 50,000 | 315 | 905,625.00 | 2.137 |
| | TR | BILL | | 02/28/19 | 2.070 | 50,000 | 315 | 905,625.00 | 2.137 |
| | TR | BILL | | 02/28/19 | 2.023 | 50,000 | 317 | 890,461.81 | 2.088 |
| | TR | BILL | | 02/28/19 | 2.023 | 50,000 | 317 | 890,461.81 | 2.088 |
| | TR | BILL | | 02/28/19 | 1.975 | 50,000 | 338 | 927,152.78 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.975 | 50,000 | 338 | 927,152.78 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.975 | 50,000 | 338 | 927,152.78 | 2.040 |
| | TR | BILL | | 02/28/19 | 2.000 | 50,000 | 344 | 955,555.56 | 2.067 |
| | TR | BILL | | 02/28/19 | 2.000 | 50,000 | 344 | 955,555.56 | 2.067 |
| | TR | BILL | | 02/28/19 | 2.000 | 50,000 | 344 | 955,555.56 | 2.067 |
| | TR | BILL | | 02/28/19 | 2.000 | 50,000 | 344 | 955,555.56 | 2.067 |
| | TR | BILL | | 02/28/19 | 2.003 | 50,000 | 345 | 959,531.25 | 2.070 |
| | TR | BILL | | 02/28/19 | 2.003 | 50,000 | 345 | 959,531.25 | 2.070 |
| | TR | BILL | | 02/28/19 | 2.005 | 50,000 | 346 | 963,513.89 | 2.073 |
| | TR | BILL | | 02/28/19 | 2.005 | 50,000 | 346 | 963,513.89 | 2.073 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS YIELD (%) | d/ PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| 02/28/19 | REDEMPTIONS (Continued) | | | | | | | | |
| | TR | BILL | | 02/28/19 | 1.990 | 50,000 | 349 | 964,597.22 | 2.057 |
| | TR | BILL | | 02/28/19 | 1.990 | 50,000 | 349 | 964,597.22 | 2.057 |
| | TR | BILL | | 02/28/19 | 1.995 | 50,000 | 349 | 967,020.83 | 2.063 |
| | TR | BILL | | 02/28/19 | 1.995 | 50,000 | 349 | 967,020.83 | 2.063 |
| | TR | BILL | | 02/28/19 | 1.985 | 50,000 | 350 | 964,930.56 | 2.052 |
| | TR | BILL | | 02/28/19 | 1.985 | 50,000 | 350 | 964,930.56 | 2.052 |
| | TR | BILL | | 02/28/19 | 1.970 | 50,000 | 352 | 963,111.11 | 2.037 |
| | TR | BILL | | 02/28/19 | 1.970 | 50,000 | 352 | 963,111.11 | 2.037 |
| | TR | BILL | | 02/28/19 | 1.970 | 50,000 | 352 | 963,111.11 | 2.037 |
| | TR | BILL | | 02/28/19 | 1.970 | 50,000 | 352 | 963,111.11 | 2.037 |
| | TR | BILL | | 02/28/19 | 1.973 | 50,000 | 357 | 978,031.25 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.973 | 50,000 | 357 | 978,031.25 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.973 | 50,000 | 357 | 978,031.25 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.973 | 50,000 | 357 | 978,031.25 | 2.040 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 358 | 985,743.06 | 2.050 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 358 | 985,743.06 | 2.050 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 358 | 985,743.06 | 2.050 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 358 | 985,743.06 | 2.050 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 360 | 991,500.00 | 2.051 |
| | TR | BILL | | 02/28/19 | 1.983 | 50,000 | 360 | 991,500.00 | 2.051 |
| | TR | BILL | | 02/28/19 | 1.985 | 50,000 | 360 | 992,500.00 | 2.053 |
| | TR | BILL | | 02/28/19 | 1.985 | 50,000 | 360 | 992,500.00 | 2.053 |
| | TR | BILL | | 02/28/19 | 1.995 | 50,000 | 364 | 1,008,583.33 | 2.064 |
| | TR | BILL | | 02/28/19 | 1.995 | 50,000 | 364 | 1,008,583.33 | 2.064 |
| | TR | BILL | | 02/28/19 | 1.995 | 50,000 | 364 | 1,008,583.33 | 2.064 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.846 | 50,000 | 421 | 1,059,672.82 | 1.853 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.846 | 50,000 | 421 | 1,059,672.82 | 1.853 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.848 | 50,000 | 426 | 1,073,301.53 | 1.855 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.848 | 50,000 | 426 | 1,073,301.53 | 1.855 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.848 | 50,000 | 426 | 1,073,301.53 | 1.855 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.848 | 50,000 | 426 | 1,073,301.53 | 1.855 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.841 | 50,000 | 428 | 1,074,456.15 | 1.848 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.841 | 50,000 | 428 | 1,074,456.15 | 1.848 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.841 | 50,000 | 428 | 1,074,456.15 | 1.848 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.841 | 50,000 | 428 | 1,074,456.15 | 1.848 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.841 | 50,000 | 428 | 1,074,456.15 | 1.848 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.849 | 50,000 | 429 | 1,081,869.38 | 1.857 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE a/ | DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) b/ | PAR ($) (000) d/ | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/28/19 REDEMPTIONS (Continued)** | | | | | | | | | |
| | TR | NOTE | 1.125 | 02/28/19 | 1.814 | 50,000 | 434 | 1,074,013.72 | 1.821 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.814 | 50,000 | 434 | 1,074,013.72 | 1.821 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.814 | 50,000 | 434 | 1,074,013.72 | 1.821 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.814 | 50,000 | 434 | 1,074,013.72 | 1.821 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.338 | 50,000 | 609 | 1,115,828.80 | 1.342 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.338 | 50,000 | 609 | 1,115,828.80 | 1.342 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.324 | 50,000 | 610 | 1,105,638.59 | 1.327 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.324 | 50,000 | 610 | 1,105,638.59 | 1.327 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.324 | 50,000 | 610 | 1,105,638.59 | 1.327 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.324 | 50,000 | 610 | 1,105,638.59 | 1.327 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.243 | 50,000 | 674 | 1,146,824.04 | 1.245 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.243 | 50,000 | 674 | 1,146,824.04 | 1.245 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.243 | 50,000 | 674 | 1,146,824.04 | 1.245 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.159 | 50,000 | 679 | 1,078,294.84 | 1.160 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.159 | 50,000 | 679 | 1,078,294.84 | 1.160 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.163 | 50,000 | 681 | 1,085,258.15 | 1.164 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.163 | 50,000 | 681 | 1,085,258.15 | 1.164 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.389 | 50,000 | 715 | 1,355,978.26 | 1.391 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.389 | 50,000 | 715 | 1,355,978.26 | 1.391 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.368 | 50,000 | 716 | 1,337,975.54 | 1.371 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.368 | 50,000 | 716 | 1,337,975.54 | 1.371 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.364 | 50,000 | 721 | 1,343,665.08 | 1.367 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.364 | 50,000 | 721 | 1,343,665.08 | 1.367 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.320 | 50,000 | 727 | 1,311,820.65 | 1.322 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.320 | 50,000 | 727 | 1,311,820.65 | 1.322 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.282 | 50,000 | 728 | 1,276,239.80 | 1.284 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.282 | 50,000 | 728 | 1,276,239.80 | 1.284 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.184 | 50,000 | 730 | 1,183,593.75 | 1.185 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.184 | 50,000 | 730 | 1,183,593.75 | 1.185 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.200 | 50,000 | 730 | 1,199,218.75 | 1.201 |
| | TR | NOTE | 1.125 | 02/28/19 | 1.200 | 50,000 | 730 | 1,199,218.75 | 1.201 |
| | TR | NOTE | 1.375 | 02/28/19 | 1.217 | 50,000 | 806 | 1,347,462.02 | 1.216 |
| | TR | NOTE | 1.375 | 02/28/19 | 1.217 | 50,000 | 806 | 1,347,462.02 | 1.216 |
| | TR | NOTE | 1.375 | 02/28/19 | 1.203 | 50,000 | 807 | 1,333,736.19 | 1.202 |
| | TR | NOTE | 1.375 | 02/28/19 | 1.203 | 50,000 | 807 | 1,333,736.19 | 1.202 |
| **02/28/19 PURCHASES** | | | | | | | | | |
| | CD | BOWEST | 2.540 | 05/01/19 | 2.540 | 50,000 | | | |
| | CD | BOWEST | 2.540 | 05/01/19 | 2.540 | 50,000 | | | |
| | CP | BNP NY | | 03/04/19 | 2.380 | 50,000 | | | |
| | CP | BNP NY | | 03/06/19 | 2.380 | 50,000 | | | |
| | CP | LIBERTY | | 05/24/19 | 2.550 | 50,000 | | | |
| | DN | FHLB | | 04/08/19 | 2.380 | 50,000 | | | |
| | DN | FHLB | | 04/08/19 | 2.380 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | b/ TRANS YIELD (%) | d/ PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **02/28/19** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | BILL | | 02/27/20 | 2.466 | 50,000 | | | |
| | TR | BILL | | 02/27/20 | 2.466 | 50,000 | | | |
| | TR | NOTE | 2.500 | 02/28/21 | 2.518 | 50,000 | | | |
| | TR | NOTE | 2.500 | 02/28/21 | 2.518 | 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 | 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 |
| New Omni Bank, NA | 02/21/19 | 2.460 | 7,000,000.00 | 08/22/19 |
| **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 | 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 |
| Pacific Western Bank | 02/20/19 | 2.460 | 50,000,000.00 | 08/21/19 |
| **BUENA PARK** | | | | |
| Uniti Bank | 12/05/18 | 2.340 | 2,000,000.00 | 03/06/19 |
| Uniti Bank | 02/08/19 | 2.400 | 3,000,000.00 | 05/10/19 |
| **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 | 02/13/19 | 2.410 | 25,000,000.00 | 05/15/19 |
| Cathay Bank | 02/20/19 | 2.400 | 25,000,000.00 | 05/15/19 |
| Cathay Bank | 02/15/19 | 2.410 | 75,000,000.00 | 05/17/19 |

# 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 | 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 |
| US Metro Bank | 02/14/19 | 2.470 | 5,000,000.00 | 08/15/19 |
| **GARDENA** | | | | |
| Northrop Grumman Federal Credit Union | 02/07/19 | 2.430 | 25,000,000.00 | 05/09/19 |
| **GOLETA** | | | | |
| 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 |
| Community West Bank | 02/28/19 | 2.450 | 14,000,000.00 | 05/30/19 |
| **HUNTINGTON BEACH** | | | | |
| Nuvision Federal Credit Union | 02/07/19 | 2.500 | 25,000,000.00 | 08/08/19 |
| **IRVINE** | | | | |
| 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 |
| Banc of California, NA | 02/14/19 | 2.440 | 50,000,000.00 | 05/16/19 |
| 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 | 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 |
| First Foundation Bank | 02/28/19 | 2.460 | 47,000,000.00 | 05/30/19 |
| Pacific Enterprise Bank | 02/28/19 | 2.450 | 25,000,000.00 | 05/30/19 |
| 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 | 12/07/18 | 2.420 | 75,000,000.00 | 03/08/19 |
| Bank of Hope | 02/27/19 | 2.440 | 90,000,000.00 | 05/29/19 |
| 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 | 02/07/19 | 2.400 | 5,000,000.00 | 05/09/19 |
| 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 | 02/06/19 | 2.370 | 10,000,000.00 | 05/08/19 |
| 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 |
| Open Bank | 02/06/19 | 2.370 | 10,000,000.00 | 05/08/19 |
| Opus Bank | 01/25/19 | 2.430 | 10,000,000.00 | 04/26/19 |
| Pacific City Bank | 12/06/18 | 2.390 | 30,000,000.00 | 03/07/19 |
| Pacific City Bank | 02/06/19 | 2.370 | 40,000,000.00 | 05/08/19 |
| 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 | 09/06/18 | 2.250 | 4,000,000.00 | 03/07/19 |
| Metropolitan Bank | 02/21/19 | 2.460 | 1,000,000.00 | 08/22/19 |
| **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 | 11/28/18 | 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 | 02/15/19 | 2.410 | 4,240,000.00 | 05/17/19 |
| American Plus Bank, NA | 02/28/19 | 2.430 | 7,000,000.00 | 06/06/19 |
| American Plus Bank, NA | 01/04/19 | 2.480 | 10,000,000.00 | 07/05/19 |
| 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 |
| East West Bank | 02/01/19 | 2.480 | 75,000,000.00 | 08/02/19 |
| 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 | 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 |
| Wescom Central Credit Union | 02/14/19 | 2.440 | 50,000,000.00 | 05/16/19 |
| **PORTERVILLE** | | | | |
| 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 |
| Bank of the Sierra | 02/01/19 | 2.420 | 20,000,000.00 | 05/03/19 |
| Bank of the Sierra | 02/15/19 | 2.430 | 20,000,000.00 | 05/17/19 |
| **RANCHO CORDOVA** | | | | |
| 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 |
| American River Bank | 02/13/19 | 2.490 | 3,000,000.00 | 08/14/19 |
| **REDDING** | | | | |
| Cornerstone Community Bank | 10/24/18 | 2.440 | 9,000,000.00 | 04/24/19 |
| Cornerstone Community Bank | 02/15/19 | 2.470 | 8,500,000.00 | 08/16/19 |
| Redding Bank of Commerce | 02/20/19 | 2.480 | 4,000,000.00 | 08/21/19 |
| **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 | 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 | 02/07/19 | 2.430 | 20,000,000.00 | 05/09/19 |
| 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 | 01/30/19 | 2.450 | 6,000,000.00 | 06/21/19 |
| River City Bank | 09/12/18 | 2.290 | 25,000,000.00 | 03/13/19 |
| River City Bank | 02/15/19 | 2.430 | 35,000,000.00 | 05/17/19 |
| Schools Financial Credit Union | 02/27/19 | 2.420 | 30,000,000.00 | 05/29/19 |
| **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 | 01/17/19 | 2.420 | 25,000,000.00 | 04/18/19 |
| California Coast Credit Union | 02/14/19 | 2.410 | 25,000,000.00 | 05/16/19 |
| California Coast Credit Union | 11/28/18 | 2.510 | 25,000,000.00 | 05/29/19 |
| California Coast Credit Union | 02/27/19 | 2.420 | 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 |
| 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 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SAN FRANCISCO (Continued)** | | | | |
| Presidio Bank | 10/31/18 | 2.440 | 10,000,000.00 | 05/01/19 |
| Presidio Bank | 02/06/19 | 2.440 | 15,000,000.00 | 08/07/19 |
| **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 |
| Technology Credit Union | 02/07/19 | 2.460 | 50,000,000.00 | 08/08/19 |
| **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 | 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 |
| Poppy Bank | 02/21/19 | 2.460 | 30,000,000.00 | 08/22/19 |
| 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 | 01/11/19 | 2.430 | 10,000,000.00 | 04/12/19 |
| Santa Cruz County Bank | 02/14/19 | 2.410 | 10,000,000.00 | 05/16/19 |
| **WEST SACRAMENTO** | | | | |
| Suncrest Bank | 12/12/18 | 2.520 | 1,000,000.00 | 06/12/19 |
| **TOTAL TIME DEPOSITS FEBRUARY 2019** | | | **4,679,740,000.00** | |

# BANK DEMAND DEPOSITS
# FEBRUARY 2019
**($ in thousands)**

**DAILY BALANCES**

| DAY OF MONTH | BANK BALANCES | WARRANTS OUTSTANDING |
|---|---|---|
| 1 | $ 290,864 | $ 2,907,555 |
| 2 | 290,864 | 2,907,555 |
| 3 | 290,864 | 2,907,555 |
| 4 | 265,116 | 2,575,495 |
| 5 | 310,430 | 2,908,732 |
| 6 | 271,819 | 3,102,899 |
| 7 | 375,732 | 2,536,242 |
| 8 | 254,417 | 2,477,421 |
| 9 | 254,417 | 2,477,421 |
| 10 | 254,417 | 2,477,421 |
| 11 | 234,682 | 2,189,622 |
| 12 | 223,766 | 2,140,473 |
| 13 | 156,425 | 3,676,595 |
| 14 | 196,108 | 2,327,832 |
| 15 | 216,276 | 3,847,148 |
| 16 | 216,276 | 3,855,153 |
| 17 | 216,276 | 3,855,153 |
| 18 | 216,276 | 3,855,153 |
| 19 | 264,856 | 3,408,894 |
| 20 | 225,979 | 2,112,410 |
| 21 | 265,395 | 2,654,883 |
| 22 | 233,942 | 2,394,149 |
| 23 | 233,942 | 2,394,149 |
| 24 | 233,942 | 2,394,149 |
| 25 | 247,788 | 2,610,495 |
| 26 | 190,494 | 2,489,967 |
| 27 | 108,006 | 2,902,200 |
| 28 | 300,308 | 2,698,221 |

**AVERAGE DOLLAR DAYS** $244,274 a/

**a/ The prescribed bank balance for February was $344,669. This consisted of $238,391 in compensating balances for services, balances for uncollected funds of $108,323 and a deduction of $2,045 for February 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 February 20, 2019, has determined and designated the amount of money available for deposit and investment as of February 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: 238,400,000

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

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

| | From | To | Transactions | In Securities (section 16430)* | Time Deposits in Various Financial Institutions (sections 16503a and 16602)* | Estimated Total |
|---|---|---|---|---|---|---|
| (1) | 2/18/2019 | 2/22/2019 | $ 2,075,200,000 | $ (2,572,500,000) | $ 4,647,700,000 | $ 2,075,200,000 |
| (2) | 2/25/2019 | 3/1/2019 | $ (3,844,200,000) | $ (6,416,700,000) | $ 4,647,700,000 | $ (1,769,000,000) |
| (3) | 3/4/2019 | 3/8/2019 | $ (2,585,100,000) | $ (9,001,800,000) | $ 4,647,700,000 | $ (4,354,100,000) |
| (4) | 3/11/2019 | 3/15/2019 | $ (142,600,000) | $ (9,144,400,000) | $ 4,647,700,000 | $ (4,496,700,000) |
| (5) | 3/18/2019 | 3/22/2019 | $ 1,632,200,000 | $ (7,512,200,000) | $ 4,647,700,000 | $ (2,864,500,000) |
| (6) | 3/25/2019 | 3/29/2019 | $ (3,569,400,000) | $ (11,081,600,000) | $ 4,647,700,000 | $ (6,433,900,000) |
| (7) | 4/1/2019 | 4/5/2019 | $ (4,842,800,000) | $ (15,924,400,000) | $ 4,647,700,000 | $ (11,276,700,000) |
| (8) | 4/8/2019 | 4/12/2019 | $ 2,199,100,000 | $ (13,725,300,000) | $ 4,647,700,000 | $ (9,077,600,000) |
| (9) | 4/15/2019 | 4/19/2019 | $ 7,297,600,000 | $ (6,427,700,000) | $ 4,647,700,000 | $ (1,780,000,000) |

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 238,400,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: February 20, 2019
* Government Code

**Los Angeles County Treasurer**
**Pending Transactions Detail Report**
**As of 03/31/19**
**Attachment XVIII**

| Settle Date | Counter Party | Instrument ID | Description | Rate | Maturity Date | Price | Par | Principal | Purchased Interest |
|---|---|---|---|---|---|---|---|---|---|
| **NTRD - PSI NON-TRADING** | | | | | | | | | |
| 04/15/19 | FEDERAL HOME LOAN BK | 110344 | FHLB 2.625 (CALLABLE) | 2.625 | 04/15/24 | 100.000 | $12,800,000.00 | $12,800,000.00 | 0.00 |
| 04/15/19 | FEDERAL HOME LOAN MTG | 110301 | FHLMC 2.75 (CALLABLE) | 2.750 | 04/15/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/15/19 | FEDERAL HOME LOAN MTG | 110302 | FHLMC 2.55 (CALLABLE) | 2.550 | 04/14/22 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/01/19 | FEDERAL HOME LOAN MTG | 110343 | FHLMC 2.64 (CALLABLE) | 2.640 | 09/27/23 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/15/19 | FEDERAL HOME LOAN MTG | 110359 | FHLMC 2.65 (CALLABLE) | 2.650 | 04/15/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/17/19 | FEDERAL HOME LOAN MTG | 110361 | FHLMC 2.60 (CALLABLE) | 2.600 | 10/17/22 | 100.000 | $14,105,000.00 | $14,105,000.00 | 0.00 |
| 04/17/19 | FEDERAL HOME LOAN MTG | 110362 | FHLMC 2.65 (CALLABLE) | 2.650 | 04/17/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/17/19 | FEDERAL HOME LOAN MTG | 110363 | FHLMC 2.74 (CALLABLE) | 2.740 | 04/17/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/01/19 | FEDERAL HOME LOAN MTG | 110357 | FHLMC 2.70 (CALLABLE) | 2.700 | 04/01/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/11/19 | FEDERAL HOME LOAN MTG | 110358 | FHLMC 2.80 (CALLABLE) | 2.800 | 04/11/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/16/19 | FEDERAL HOME LOAN MTG | 110360 | FHLMC 2.80 (CALLABLE) | 2.800 | 04/16/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/17/19 | FEDERAL HOME LOAN MTG | 110364 | FHLMC 2.625 (CALLABLE) | 2.625 | 10/17/22 | 100.000 | $50,000,000.00 | $50,000,000.00 | 0.00 |
| 04/18/19 | FEDERAL HOME LOAN MTG | 110365 | FHLMC 2.80 (CALLABLE) | 2.800 | 04/18/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/10/19 | FEDERAL HOME LOAN MTG | 110376 | FHLMC 2.75 (CALLABLE) | 2.750 | 04/10/24 | 100.000 | $25,000,000.00 | $25,000,000.00 | 0.00 |
| 04/01/19 | CHARIOT FUNDING LLC | 110374 | CHARIOT FUNDING LLC CP | 2.500 | 05/31/19 | 99.583 | $50,000,000.00 | $49,791,666.67 | 0.00 |
| 04/01/19 | CANADIAN IMP. BK OF COMM | 110375 | CANADIAN IMPERIAL BK OF COMMERCE NY CD | 2.430 | 05/01/19 | 100.000 | $50,000,000.00 | $50,000,000.00 | 0.00 |
| | | | | | | **PSI Non-Trading Total** | **$451,905,000.00** | **$451,696,666.67** | **$0.00** |
| | | | | | | **Totals** | **$451,905,000.00** | **$451,696,666.67** | **0.00** |