COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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ttc.lacounty.gov and lacountypropertytax.com

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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

May 31, 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 APRIL 2019**

The Report of Investments for the month of April 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 April 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
Acting Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 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 APRIL 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 APRIL 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 APRIL 30, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 03/31/19		
At Cost	$ 34,878,693,167	$ 173,876,720
At Market	$ 34,724,182,700	$ 170,582,142
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	5.81%	14.38%
United States Government and Agency Obligations	62.97%	59.19%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	30.71%	0.00%
Municipal Obligations	0.10%	2.18%
Corporate and Deposit Notes	0.41%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	24.25%
1-60 days	46.99%	
61 days-1 year	9.53%	58.90%
Over 1 year	43.48%	41.10%
Weighted Average Days to Maturity	476	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 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 April 30, 2019:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	30.71%
Corporate and Deposit Notes	A-1+	P-1	F1	0.26%
	AA-	Aa3	A+	0.15%
Los Angeles County Securities	AA+	Aa1	AA	0.10%
Negotiable Certificates of Deposit	A-1	P-1	F1	5.81%
U.S. Agency Securities	AA+	Aaa	AAA	57.42%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.43%
U.S. Treasury Bills	AA+	Aaa	AAA	5.12%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	24.25%
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+	14.38%
U.S. Agency Securities	AA+	Aaa	AAA	38.92%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	20.27%
				100.00%

POOLED SURPLUS EARNINGS REPORT
APRIL 30, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 04/30/19	$ 34,878,693,167
Market Value at 04/30/19	$ 34,724,182,700
Average Daily Balance	$ 34,074,615,606
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	$ 62,845,113
Earnings for the Past 12 Months	$ 623,456,904
Earnings Rate for the Month	2.23%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF APRIL 30, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	53,474,642.79	
Bank of the West - Concentration	$	75,415,123.89	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	126,241,107.07	(B)
Union Bank- Concentration	$	1,147,875.78	
Wells Fargo - Concentration	$	598,762.43	
Total Ledger Balance for all Banks	$	256,877,511.96	

(A) $75 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $125 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 APRIL 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 April 2019

Total Deposits	$ 9,641,369,698.63
Total Disbursements	$ 5,972,891,654.74
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2019	1.28

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
May	$ 10,785,907,000.00	$ 3,405,700,000.00	$ 5,813,500,000.00	$ 8,378,107,000.00
June	$ 5,622,329,000.00	$ 3,730,000,000.00	$ 5,766,300,000.00	$ 11,964,136,000.00
July	$ 86,925,000.00	$ 3,344,200,000.00	$ 6,851,900,000.00	$ 8,543,361,000.00
August	$ 125,000,000.00	$ 3,198,500,000.00	$ 4,662,900,000.00	$ 7,203,961,000.00
September	$ 75,000,000.00	$ 3,941,800,000.00	$ 4,938,800,000.00	$ 6,281,961,000.00
October	$ 880,451,000.00	$ 4,676,300,000.00	$ 5,190,000,000.00	$ 6,648,712,000.00

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 April 2019, the Treasurer placed $202.23 million in the Bank of the West Money Market Plus Account and $382.89 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $75 million remained in the Bank of the West Money Market Plus Account and $125 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 APRIL 2019
COMPLIANCE REPORT

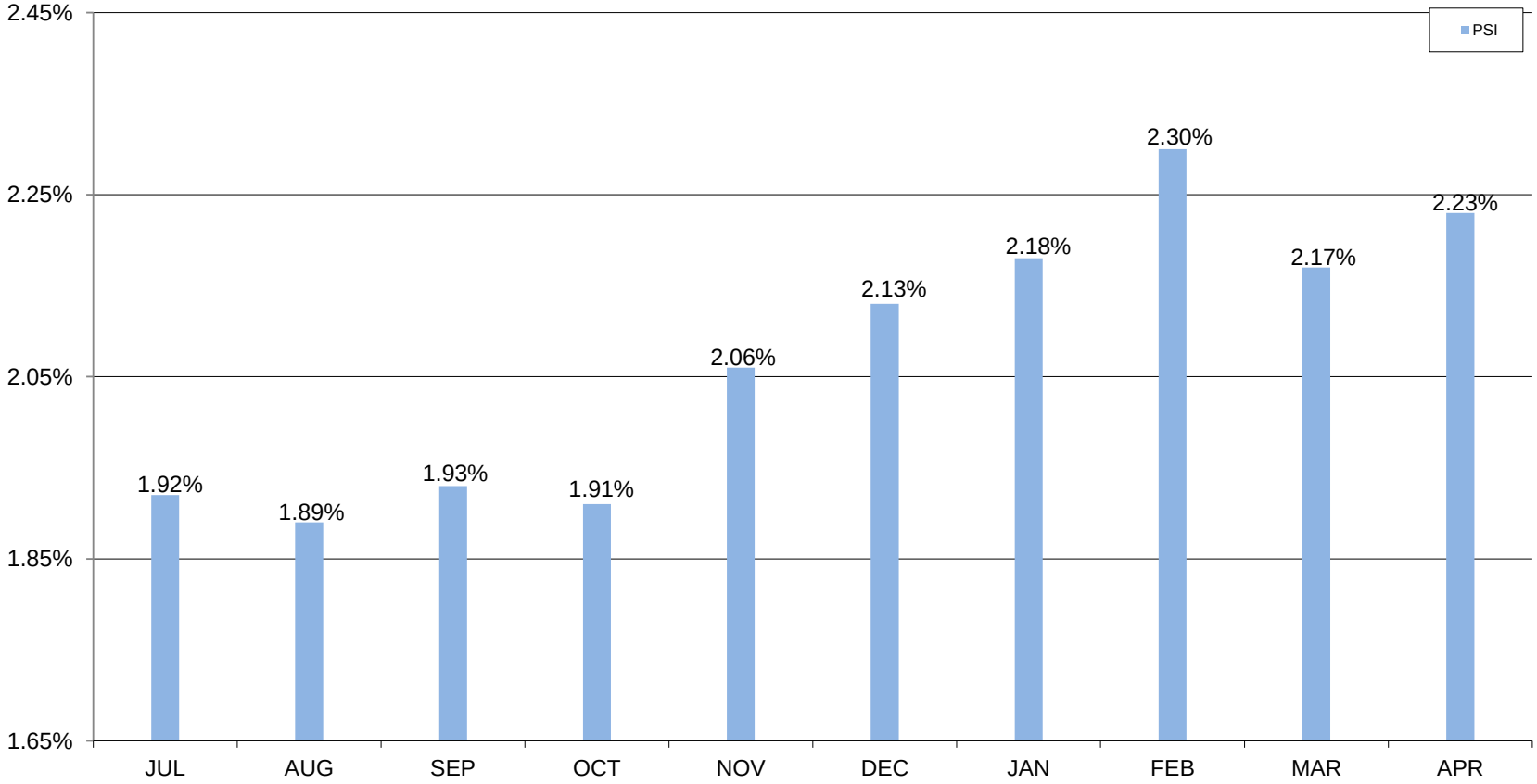
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 04/30/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
4/1/2019	$ 31,056,269,125.60	$ 173,539,551.59
4/2/2019	31,246,016,309.25	173,539,551.59
4/3/2019	31,359,948,609.26	173,539,551.59
4/4/2019	33,172,082,110.95	173,539,551.59
4/5/2019	33,089,741,438.72	173,539,551.59
4/6/2019	33,089,741,438.72	173,539,551.59
4/7/2019	33,089,741,438.72	173,539,551.59
4/8/2019	33,305,915,551.46	173,539,551.59
4/9/2019	33,896,785,766.24	173,539,551.59
4/10/2019	34,478,016,275.24	173,539,551.59
4/11/2019	34,769,858,539.46	173,539,551.59
4/12/2019	34,979,815,275.88	173,539,551.59
4/13/2019	34,929,815,275.88	173,539,551.59
4/14/2019	34,929,815,275.88	173,539,551.59
4/15/2019	34,800,806,859.07	173,802,401.60
4/16/2019	35,052,687,567.62	173,802,401.60
4/17/2019	35,080,877,155.18	173,802,401.60
4/18/2019	34,351,509,405.83	173,802,401.60
4/19/2019	34,051,509,405.83	173,802,401.60
4/20/2019	34,051,509,405.83	173,802,401.60
4/21/2019	34,051,509,405.83	173,802,401.60
4/22/2019	34,339,375,197.82	173,802,401.60
4/23/2019	34,343,279,898.12	173,802,401.60
4/24/2019	34,415,669,926.42	173,802,401.60
4/25/2019	34,162,124,122.38	173,802,401.60
4/26/2019	35,305,524,419.82	173,802,401.60
4/27/2019	35,305,524,419.82	173,802,401.60
4/28/2019	35,305,524,419.82	173,802,401.60
4/29/2019	35,348,780,974.85	173,802,401.60
4/30/2019	34,878,693,166.85	173,876,719.90
	$ 34,074,615,606.08	**$ 173,682,215.54**

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 04/30/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,629,417	$205,192
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	28,215,696	74,318
Prior Accrual Adjustment	-	-
Total Revenues	$62,845,113	$279,511
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,315
	-	$5,315
NET INCOME	$62,845,113	$274,195

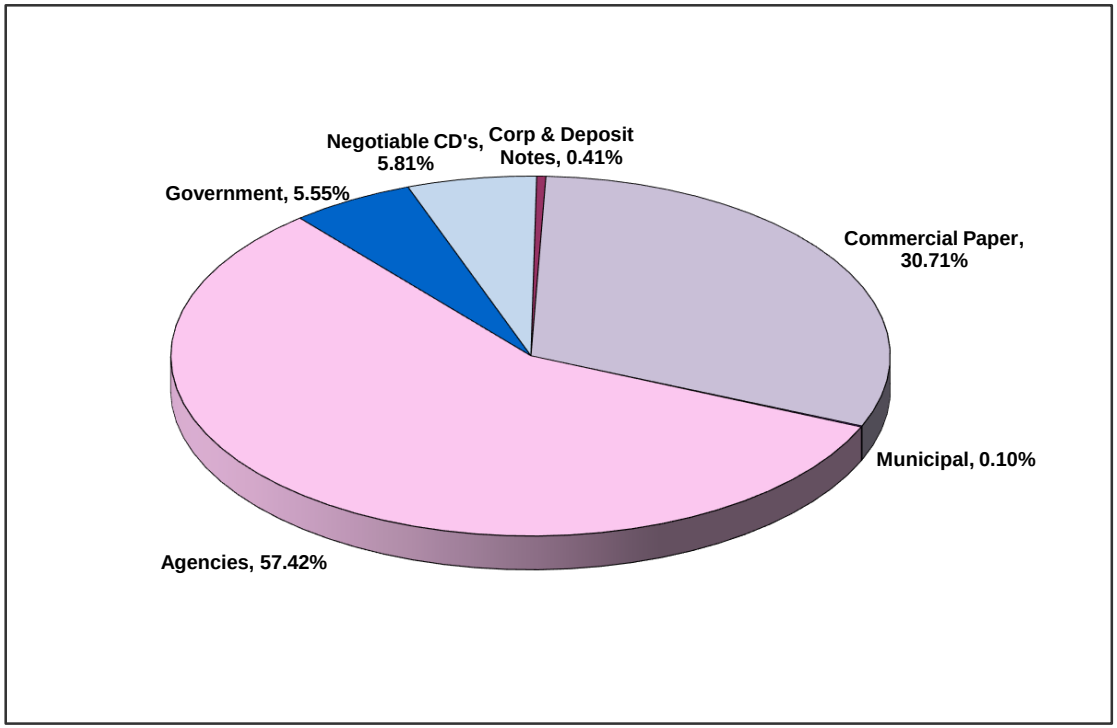
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of April 30, 2019
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.02%	
Los Angeles County and Related Entities	46.37%	
Consolidated Sanitation Districts		2.75%
Metropolitan Transportation Authority		0.94%
Miscellaneous Agencies Pooled Investments		1.24%
South Coast Air Quality Management District		2.27%
Miscellaneous		0.02%
Subtotal	92.39%	7.22%
County Bond Proceeds and Repayment Funds		0.39%
Grand Total	92.39%	7.61%

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



	In Thousands
Negotiable CD's	2,025,001
Corp & Deposit Notes	141,552
Bankers Acceptance	-
Commercial Paper	10,710,854
Municipal	35,000
Agencies	20,028,986
Other	-
Government	1,937,300
Total	$ 34,878,693

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: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110400	FFCB 2.69 (CALLABLE	04/04/19	04/03/23	2.69	50.000.000.00	50.000.000.00	3.736.11	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110401	FFCB 2.69 (CALLABLE	04/04/19	04/03/23	2.69	50,000,000.00	50,000,000.00	3,736.11	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110419	FFCB 2.44 (CALLABLE	04/09/19	04/09/21	2.44	25,000,000.00	25,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110462	FFCB 2.67 (CALLABLE	04/17/19	04/17/23	2.67	25.000.000.00	25.000.000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110490	FFCB 2.44 (CALLABLE	04/09/19	04/09/21	2.44	50,000,000.00	49,987,500.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110491	FFCB 2.44 (CALLABLE	04/09/19	04/09/21	2.44	4,025,000.00	4,023,993.75	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110630	FFCB 3.04 (CALLABLE	04/26/19	07/23/25	3.04	35,000,000.00	35,000,000.00	8,866.67	CITIBANK	PIPER JAFFRAY & CO
NTRD	110652	FFCB 2.44 (CALLABLE	04/26/19	04/09/21	2.44	42,055,000.00	42,055,000.00	48,456.71	CITIBANK	LOOP CAP MKTS LLC
NTRD	110653	FFCB 2.95 (CALLABLE	04/26/19	07/23/24	2.95	40,650,000.00	40,645,122.00	9,993.13	CITIBANK	FTN FINANCIAL CAP MKTS
	FFCB TOTAL					**321,730,000.00**	**321,711,615.75**	**74,788.73**		
NTRD	110344	FHLB 2.625 (CALLABL	04/15/19	04/15/24	2.63	12,800,000.00	12,800,000.00	0.00	CITIBANK	MIZUHO SEC INC
	FHLB TOTAL					**12,800,000.00**	**12,800,000.00**	**0.00**		
NTRD	110386	FHLB D-N	04/01/19	05/15/19	2.38	13.220.000.00	13.181.625.28	0.00	CITIBANK	MFR SEC- INC
NTRD	110393	FHLB D-N	04/03/19	05/14/19	2.37	50,000,000.00	49,865,041.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110394	FHLB D-N	04/03/19	05/14/19	2.37	50,000,000.00	49,865,041.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110427	FHLB D-N	04/04/19	05/20/19	2.36	50.000.000.00	49.849.222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110428	FHLB D-N	04/04/19	05/20/19	2.36	50,000,000.00	49,849,222.22	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110429	FHLB D-N	04/04/19	05/20/19	2.36	50,000,000.00	49,849,222.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110430	FHLB D-N	04/04/19	05/20/19	2.36	50,000,000.00	49,849,222.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110474	FHLB D-N	04/08/19	06/05/19	2.38	12.144.000.00	12.097.434.51	0.00	CITIBANK	MFR SEC- INC
NTRD	110492	FHLB D-N	04/09/19	06/11/19	2.37	26,450,000.00	26,340,298.63	0.00	CITIBANK	MFR SEC- INC
NTRD	110507	FHLB D-N	04/10/19	05/31/19	2.38	50,000,000.00	49,831,770.83	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110508	FHLB D-N	04/10/19	05/31/19	2.38	50.000.000.00	49.831.770.83	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110509	FHLB D-N	04/10/19	05/31/19	2.38	50,000,000.00	49,831,770.83	0.00	CITIBANK	MFR SEC- INC
NTRD	110510	FHLB D-N	04/10/19	05/31/19	2.38	4,470,000.00	4,454,960.31	0.00	CITIBANK	MFR SEC- INC
NTRD	110535	FHLB D-N	04/12/19	06/03/19	2.36	50,000,000.00	49,829,555.56	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110536	FHLB D-N	04/12/19	06/03/19	2.36	48.953.000.00	48.786.124.66	0.00	CITIBANK	MFR SEC- INC
NTRD	110554	FHLB D-N	04/15/19	06/03/19	2.36	50,000,000.00	49,839,388.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110555	FHLB D-N	04/15/19	06/03/19	2.36	50,000,000.00	49,839,388.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110557	FHLB D-N	04/16/19	05/31/19	2.37	50.000.000.00	49.851.875.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110558	FHLB D-N	04/16/19	05/31/19	2.37	50,000,000.00	49,851,875.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110576	FHLB D-N	04/17/19	06/06/19	2.38	50,000,000.00	49,835,069.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110584	FHLB D-N	04/18/19	06/18/19	2.39	50,000,000.00	49,797,513.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110585	FHLB D-N	04/18/19	06/18/19	2.39	45.471.000.00	45.286.855.08	0.00	CITIBANK	MFR SEC- INC
NTRD	110631	FHLB D-N	04/26/19	06/24/19	2.40	50,000,000.00	49,803,743.06	0.00	CITIBANK	MFR SEC- INC
NTRD	110640	FHLB D-N	04/26/19	06/14/19	2.39	50,000,000.00	49,837,687.50	0.00	CITIBANK	MFR SEC- INC
NTRD	110641	FHLB D-N	04/26/19	06/14/19	2.39	50,000,000.00	49,837,687.50	0.00	CITIBANK	MFR SEC- INC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110654	FHLB D-N	04/26/19	06/19/19	2.40	50,000,000.00	49,820,375.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110655	FHLB D-N	04/26/19	06/07/19	2.39	50,000,000.00	49,860,583.33	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110656	FHLB D-N	04/26/19	06/28/19	2.40	32,028,000.00	31,893,762.65	0.00	CITIBANK	MFR SEC- INC
NTRD	110667	FHLB D-N	04/29/19	06/14/19	2.40	50,000,000.00	49,846,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110668	FHLB D-N	04/29/19	06/28/19	2.40	50,000,000.00	49,800,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110669	FHLB D-N	04/29/19	06/28/19	2.40	5,275,000.00	5,253,900.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110673	FHLB D-N	04/30/19	06/12/19	2.40	50,000,000.00	49,856,666.67	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110674	FHLB D-N	04/30/19	06/10/19	2.40	50,000,000.00	49,863,333.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110675	FHLB D-N	04/30/19	06/11/19	2.40	50.000.000.00	49.860.000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110676	FHLB D-N	04/30/19	06/28/19	2.40	14,077,000.00	14,021,630.47	0.00	CITIBANK	MFR SEC- INC
	FHLB DISC TOTAL					**1,502,088,000.00**	**1,497,170,286.03**	**0.00**		
NTRD	110301	FHLMC 2.75 (CALLABL	04/15/19	04/15/24	2.75	25.000.000.00	25.000.000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	110302	FHLMC 2.55(CALLABLE	04/15/19	04/14/22	2.55	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	110343	FHLMC 2.64 (CALLABL	04/01/19	09/27/23	2.64	25,000,000.00	25,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110357	FHLMC 2.70 (CALLABL	04/01/19	04/01/24	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110358	FHLMC 2.80 (CALLABL	04/11/19	04/11/24	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	110359	FHLMC 2.65 (CALLABL	04/15/19	04/15/24	2.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110360	FHLMC 2.80 (CALLABL	04/16/19	04/16/24	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	110361	FHLMC 2.60 (CALLABL	04/17/19	10/17/22	2.60	14.105.000.00	14.105.000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110362	FHLMC 2.65 (CALLABL	04/17/19	04/17/24	2.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110363	FHLMC 2.74 (CALLABL	04/17/19	04/17/24	2.74	25,000,000.00	25,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110364	FHLMC 2.625 (CALLAB	04/17/19	10/17/22	2.63	50.000.000.00	50.000.000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110365	FHLMC 2.80 (CALLABL	04/18/19	04/18/24	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	DEUTSCHE BK SEC INC
NTRD	110376	FHLMC 2.75 (CALLABL	04/10/19	04/10/24	2.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110396	FHLMC 2.85 (CALLABL	04/11/19	04/11/24	2.85	25,000,000.00	25,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110397	FHLMC 2.75 (CALLABL	04/15/19	04/15/24	2.75	25.000.000.00	25.000.000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	110399	FHLMC 2.83 (CALLABL	04/04/19	04/03/24	2.83	50,000,000.00	50,000,000.00	3,930.56	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110420	FHLMC 2.70 (CALLABL	04/25/19	10/25/22	2.70	24,985,000.00	24,985,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110443	FHLMC 2.78 (CALLABL	04/10/19	04/10/24	2.78	25,000,000.00	25,000,000.00	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	110444	FHLMC 2.70 (CALLABL	04/11/19	10/11/22	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110445	FHLMC 2.75 (CALLABL	04/22/19	04/22/24	2.75	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110461	FHLMC 2.70 (CALLABL	04/08/19	04/08/22	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNIONBANC INVEST SVCS-LLC
NTRD	110473	FHLMC 2.75 (CALLABL	04/24/19	04/24/24	2.75	25.000.000.00	25.000.000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110489	FHLMC 2.70 (CALLABL	04/11/19	10/11/22	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	THE WILLIAMS CAPITAL CORP., L.P.
NTRD	110532	FHLMC 2.65 (CALLABL	04/18/19	04/18/22	2.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110533	FHLMC 2.70 (CALLABL	04/25/19	10/25/22	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	WELLS FARGO INSTITUTIONAL SVC
NTRD	110534	FHLMC 2.70 (CALLABL	04/25/19	10/25/22	2.70	25,000,000.00	25,000,000.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110544	FHLMC 2.80 (CALLABL	04/24/19	04/24/24	2.80	25,000,000.00	25,000,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110545	FHLMC 2.88 (CALLABL	04/25/19	04/25/24	2.88	25,000,000.00	25,000,000.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110546	FHLMC 2.85 (CALLABL	04/29/19	04/29/24	2.85	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	110593	FHLMC 2.80 (CALLABL	04/24/19	04/24/24	2.80	20,000,000.00	20,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	FHLMC TOTAL					**784,090,000.00**	**784,090,000.00**	**3,930.56**		
NTRD	110472	FHLB 2.45 (CALLABLE	04/15/19	04/15/24	2.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
	MCSA TOTAL					**25,000,000.00**	**25,000,000.00**	**0.00**		
NTRD	110374	CHARIOT FUNDING LLC	04/01/19	05/31/19	2.50	50,000,000.00	49,791,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110380	LA FAYETTE ASSET SE	04/01/19	05/01/19	2.48	50,000,000.00	49,896,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110381	ATLANTIC ASSET SEC	04/01/19	05/02/19	2.47	50,000,000.00	49,893,652.78	0.00	CITIBANK	MFR SEC- INC
NTRD	110383	AUTOBAHN FUNDING CO	04/01/19	05/01/19	2.45	50,000,000.00	49,897,916.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110384	AUTOBAHN FUNDING CO	04/01/19	05/01/19	2.45	5,000,000.00	4,989,791.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110385	TORONTO DOMINION BA	04/01/19	05/03/19	2.47	25,000,000.00	24,945,111.11	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110387	LA FAYETTE ASSET SE	04/02/19	05/10/19	2.49	50,000,000.00	49,868,583.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110388	CANCARA ASSET SEC L	04/03/19	06/03/19	2.51	50,000,000.00	49,787,347.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110389	CANCARA ASSET SEC L	04/03/19	06/03/19	2.51	35,000,000.00	34,851,143.06	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110402	CREDIT AGRICOLE CIB	04/02/19	04/03/19	2.38	50,000,000.00	49,996,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110403	CREDIT AGRICOLE CIB	04/02/19	04/03/19	2.38	50,000,000.00	49,996,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110404	CREDIT AGRICOLE CIB	04/02/19	04/03/19	2.38	50,000,000.00	49,996,694.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110405	NATIXIS NY BRANCH C	04/02/19	04/03/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110406	NATIXIS NY BRANCH C	04/02/19	04/03/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110407	NATIXIS NY BRANCH C	04/02/19	04/03/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110408	NATIXIS NY BRANCH C	04/02/19	04/03/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110409	AUTOBAHN FUNDING CO	04/02/19	05/02/19	2.44	26,625,000.00	26,570,862.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110410	SHEFFIELD RECEIVABL	04/04/19	05/16/19	2.51	50,000,000.00	49,853,583.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110411	SHEFFIELD RECEIVABL	04/04/19	05/16/19	2.51	6,000,000.00	5,982,430.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110412	AUTOBAHN FUNDING CO	04/04/19	05/03/19	2.44	50,000,000.00	49,901,722.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110413	LA FAYETTE ASSET SE	04/04/19	05/07/19	2.48	25,000,000.00	24,943,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110421	CIESCO LLC CP	04/03/19	04/12/19	2.45	45,000,000.00	44,972,437.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110422	TORONTO DOMINION BA	04/03/19	05/08/19	2.48	50,000,000.00	49,879,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110423	EXXON MOBIL CORP CP	04/03/19	05/08/19	2.44	50,000,000.00	49,881,388.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110424	NATIXIS NY BRANCH C	04/03/19	04/23/19	2.41	50,000,000.00	49,933,055.56	0.00	CITIBANK	UBS SEC LLC
NTRD	110425	NATIXIS NY BRANCH C	04/03/19	04/23/19	2.41	50,000,000.00	49,933,055.56	0.00	CITIBANK	UBS SEC LLC
NTRD	110426	EMERSON ELECTRIC CO	04/03/19	05/01/19	2.42	35,000,000.00	34,934,122.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110431	CIESCO LLC CP	04/04/19	05/08/19	2.44	50,000,000.00	49,884,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110432	CIESCO LLC CP	04/04/19	05/08/19	2.44	50,000,000.00	49,884,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110433	MONT BLANC CAPITAL	04/04/19	04/26/19	2.47	50,000,000.00	49,924,527.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110434	MONT BLANC CAPITAL	04/04/19	04/26/19	2.47	6,304,000.00	6,294,484.46	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110435	ATLANTIC ASSET SEC	04/04/19	05/09/19	2.48	50,000,000.00	49,879,444.44	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110436	LA FAYETTE ASSET SE	04/04/19	05/10/19	2.47	25,000,000.00	24,938,250.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110446	REGENCY MARKETS NO.	04/04/19	05/10/19	2.49	50,000,000.00	49,875,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110447	REGENCY MARKETS NO.	04/04/19	05/10/19	2.49	50,000,000.00	49,875,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110448	CIESCO LLC CP	04/04/19	05/09/19	2.46	50,000,000.00	49,880,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110449	CIESCO LLC CP	04/04/19	05/09/19	2.46	25,000,000.00	24,940,208.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110450	NATIXIS NY BRANCH C	04/04/19	04/05/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110451	NATIXIS NY BRANCH C	04/04/19	04/05/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110452	CIESCO LLC CP	04/04/19	05/13/19	2.46	50,000,000.00	49,866,750.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110453	AUTOBAHN FUNDING CO	04/04/19	05/06/19	2.44	40,000,000.00	39,913,244.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110454	CRC FUNDING LLC CP	04/04/19	05/09/19	2.46	50,000,000.00	49,880,416.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110455	CANADIAN IMP BK OF	04/04/19	05/20/19	2.41	50,000,000.00	49,846,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	110456	CANADIAN IMP BK OF	04/04/19	05/20/19	2.41	50,000,000.00	49,846,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	110457	SHEFFIELD RECEIVABL	04/04/19	05/10/19	2.45	34,381,000.00	34,296,766.55	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110463	ATLANTIC ASSET SEC	04/05/19	05/21/19	2.49	50,000,000.00	49,840,916.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110464	CHARIOT FUNDING LLC	04/05/19	05/07/19	2.47	50,000,000.00	49,890,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110465	LA FAYETTE ASSET SE	04/05/19	05/23/19	2.51	40,000,000.00	39,866,133.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110466	SHEFFIELD RECEIVABL	04/05/19	06/03/19	2.50	25,000,000.00	24,897,569.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110467	ATLANTIC ASSET SEC	04/05/19	05/14/19	2.50	28,200,000.00	28,123,625.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110470	JUPITER SEC COMPANY	04/08/19	05/10/19	2.48	50,000,000.00	49,889,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110471	JUPITER SEC COMPANY	04/08/19	05/10/19	2.48	50,000,000.00	49,889,777.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110475	MONT BLANC CAPITAL	04/08/19	06/04/19	2.55	37,554,000.00	37,402,375.73	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110476	REGENCY MARKETS NO.	04/08/19	05/08/19	2.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110477	CHARIOT FUNDING LLC	04/08/19	04/15/19	2.43	50,000,000.00	49,976,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110478	CHARIOT FUNDING LLC	04/08/19	04/15/19	2.43	50,000,000.00	49,976,375.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110479	CRC FUNDING LLC CP	04/08/19	05/15/19	2.46	50,000,000.00	49,873,583.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110480	ATLANTIC ASSET SEC	04/08/19	05/17/19	2.47	50,000,000.00	49,866,208.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110481	EXXON MOBIL CORP CP	04/08/19	05/17/19	2.45	50,000,000.00	49,867,291.67	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110482	CRC FUNDING LLC CP	04/08/19	05/10/19	2.46	50,000,000.00	49,890,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110483	SHEFFIELD RECEIVABL	04/08/19	05/16/19	2.45	50,000,000.00	49,870,694.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110484	EMERSON ELECTRIC CO	04/08/19	05/08/19	2.43	33,784,000.00	33,715,587.40	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110487	CANCARA ASSET SEC L	04/09/19	06/06/19	2.50	50,000,000.00	49,798,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110488	OLD LINE FUNDING LL	04/10/19	06/03/19	2.47	50,000,000.00	49,814,750.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110493	MONT BLANC CAPITAL	04/09/19	06/14/19	2.54	20,392,000.00	20,297,041.25	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110494	CHARIOT FUNDING LLC	04/09/19	04/29/19	2.45	50,000,000.00	49,931,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110495	CHARIOT FUNDING LLC	04/09/19	04/29/19	2.45	50,000,000.00	49,931,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110496	AUTOBAHN FUNDING CO	04/09/19	05/15/19	2.44	50,000,000.00	49,878,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110497	OLD LINE FUNDING LL	04/09/19	06/04/19	2.45	50,000,000.00	49,809,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110498	AUTOBAHN FUNDING CO	04/09/19	05/20/19	2.45	50,000,000.00	49,860,486.11	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110499	JUPITER SEC COMPANY	04/09/19	05/03/19	2.44	50,000,000.00	49,918,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110500	JUPITER SEC COMPANY	04/09/19	05/03/19	2.44	50,000,000.00	49,918,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110501	ATLANTIC ASSET SEC	04/09/19	05/21/19	2.49	50,000,000.00	49,854,750.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110505	SHEFFIELD RECEIVABL	04/10/19	05/17/19	2.46	50,000,000.00	49,873,583.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110506	OLD LINE FUNDING LL	04/10/19	06/05/19	2.47	50,000,000.00	49,807,888.89	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110511	EXXON MOBIL CORP CP	04/10/19	05/21/19	2.45	50,000,000.00	49,860,486.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110512	OLD LINE FUNDING LL	04/10/19	06/07/19	2.47	50,000,000.00	49,801,027.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110513	SHEFFIELD RECEIVABL	04/10/19	05/20/19	2.47	50,000,000.00	49,862,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110514	CHARIOT FUNDING LLC	04/10/19	05/20/19	2.45	50,000,000.00	49,863,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110515	CHARIOT FUNDING LLC	04/10/19	05/20/19	2.45	50,000,000.00	49,863,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110516	CANADIAN IMP BK OF	04/10/19	05/20/19	2.41	50,000,000.00	49,866,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110517	CANADIAN IMP BK OF	04/10/19	05/20/19	2.41	50,000,000.00	49,866,111.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110518	AUTOBAHN FUNDING CO	04/10/19	05/20/19	2.44	25,000,000.00	24,932,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110519	REGENCY MARKETS NO.	04/10/19	05/10/19	2.49	43,844,000.00	43,753,023.70	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110520	CHARIOT FUNDING LLC	04/10/19	04/11/19	2.42	50,000,000.00	49,996,638.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110521	THUNDER BAY FUNDING	04/11/19	05/22/19	2.45	50,000,000.00	49,860,486.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110522	CANCARA ASSET SEC L	04/12/19	06/12/19	2.50	50,000,000.00	49,788,194.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110523	CHARIOT FUNDING LLC	04/11/19	05/22/19	2.45	50,000,000.00	49,860,486.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110524	CHARIOT FUNDING LLC	04/11/19	05/23/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110525	CHARIOT FUNDING LLC	04/11/19	05/23/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110526	TORONTO DOMINION BA	04/11/19	06/03/19	2.44	50,000,000.00	49,820,388.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110527	ATLANTIC ASSET SEC	04/11/19	05/30/19	2.50	50,000,000.00	49,829,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110528	JUPITER SEC COMPANY	04/11/19	05/13/19	2.44	50,000,000.00	49,891,555.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110529	NATIXIS NY BRANCH C	04/11/19	05/13/19	2.41	50,000,000.00	49,892,888.89	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110530	LA FAYETTE ASSET SE	04/11/19	06/20/19	2.55	9,168,000.00	9,122,542.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110531	SHEFFIELD RECEIVABL	04/12/19	05/24/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110537	EXXON MOBIL CORP CP	04/12/19	05/17/19	2.43	50,000,000.00	49,881,875.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110538	THUNDER BAY FUNDING	04/12/19	06/04/19	2.45	25,000,000.00	24,909,826.39	0.00	CITIBANK	MFR SEC- INC
NTRD	110539	OLD LINE FUNDING LL	04/12/19	06/11/19	2.47	37,100,000.00	36,947,271.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110540	OLD LINE FUNDING LL	04/12/19	05/24/19	2.44	38,000,000.00	37,891,826.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110547	REGENCY MARKETS NO.	04/15/19	05/15/19	2.49	42,872,000.00	42,783,040.60	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110548	REGENCY MARKETS NO.	04/15/19	05/15/19	2.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110549	AUTOBAHN FUNDING CO	04/15/19	05/23/19	2.45	35,000,000.00	34,909,486.11	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110550	JUPITER SEC COMPANY	04/15/19	05/30/19	2.45	50,000,000.00	49,846,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110551	JUPITER SEC COMPANY	04/15/19	05/30/19	2.46	50,000,000.00	49,846,250.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110552	EXXON MOBIL CORP CP	04/15/19	05/14/19	2.42	37,362,000.00	37,289,164.86	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110556	OLD LINE FUNDING LL	04/16/19	06/12/19	2.47	50,000,000.00	49,804,458.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110559	REGENCY MARKETS NO.	04/16/19	05/16/19	2.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110560	REGENCY MARKETS NO.	04/16/19	05/16/19	2.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110561	REGENCY MARKETS NO.	04/16/19	05/16/19	2.50	25,000,000.00	24,947,916.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110562	CHARIOT FUNDING LLC	04/16/19	05/30/19	2.45	50,000,000.00	49,850,277.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110563	CHARIOT FUNDING LLC	04/16/19	05/21/19	2.45	50,000,000.00	49,881,145.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110564	LA FAYETTE ASSET SE	04/16/19	05/14/19	2.47	35,000,000.00	34,932,761.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110565	ATLANTIC ASSET SEC	04/16/19	05/22/19	2.49	50,000,000.00	49,875,500.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110566	SHEFFIELD RECEIVABL	04/16/19	06/04/19	2.48	50,000,000.00	49,831,222.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110567	EXXON MOBIL CORP CP	04/16/19	05/14/19	2.42	50,000,000.00	49,905,888.89	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110568	CREDIT AGRICOLE CIB	04/16/19	04/17/19	2.38	50,000,000.00	49,996,694.44	0.00	CITIBANK	UBS SEC LLC
NTRD	110569	CREDIT AGRICOLE CIB	04/16/19	04/17/19	2.38	50,000,000.00	49,996,694.44	0.00	CITIBANK	UBS SEC LLC
NTRD	110570	ATLANTIC ASSET SEC	04/16/19	06/04/19	2.48	26,899,000.00	26,808,200.93	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110572	AUTOBAHN FUNDING CO	04/17/19	06/03/19	2.44	25,000,000.00	24,920,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110573	OLD LINE FUNDING LL	04/17/19	05/21/19	2.45	30,000,000.00	29,930,583.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110577	CHARIOT FUNDING LLC	04/17/19	05/30/19	2.45	50,000,000.00	49,853,680.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110578	EMERSON ELECTRIC CO	04/17/19	06/12/19	2.43	32,362,000.00	32,239,671.64	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110579	SHEFFIELD RECEIVABL	04/18/19	06/06/19	2.48	50,000,000.00	49,831,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110580	CANCARA ASSET SEC L	04/18/19	06/17/19	2.51	20,000,000.00	19,916,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110581	CANCARA ASSET SEC L	04/18/19	07/15/19	2.55	41,900,000.00	41,638,823.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110582	SHEFFIELD RECEIVABL	04/18/19	06/05/19	2.48	50,000,000.00	49,834,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110586	AUTOBAHN FUNDING CO	04/18/19	06/03/19	2.45	25,000,000.00	24,921,736.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110587	TORONTO DOMINION BA	04/18/19	06/07/19	2.44	50,000,000.00	49,830,555.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110588	EMERSON ELECTRIC CO	04/18/19	05/17/19	2.47	50,000,000.00	49,900,513.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110589	CHARIOT FUNDING LLC	04/18/19	06/06/19	2.45	50,000,000.00	49,833,263.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110590	EXXON MOBIL CORP CP	04/18/19	05/06/19	2.45	50,000,000.00	49,938,750.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110591	AUTOBAHN FUNDING CO	04/22/19	06/03/19	2.45	25,000,000.00	24,928,541.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110592	ATLANTIC ASSET SEC	04/22/19	05/22/19	2.54	50,000,000.00	49,894,166.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110598	CRC FUNDING LLC CP	04/22/19	06/13/19	2.51	27,000,000.00	26,902,110.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110599	SHEFFIELD RECEIVABL	04/22/19	06/03/19	2.48	50,000,000.00	49,855,333.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110600	CRC FUNDING LLC CP	04/22/19	06/03/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110601	CRC FUNDING LLC CP	04/22/19	06/03/19	2.45	50,000,000.00	49,857,083.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110602	CAFCO LLC CP	04/22/19	06/28/19	2.50	50,000,000.00	49,767,361.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110603	CAFCO LLC CP	04/22/19	06/24/19	2.51	50,000,000.00	49,780,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110604	CHARIOT FUNDING LLC	04/22/19	06/06/19	2.44	50,000,000.00	49,847,500.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110605	ATLANTIC ASSET SEC	04/22/19	05/22/19	2.50	50,000,000.00	49,895,833.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110606	AUTOBAHN FUNDING CO	04/22/19	06/03/19	2.44	25,000,000.00	24,928,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110607	CHARIOT FUNDING LLC	04/22/19	06/07/19	2.45	50,000,000.00	49,843,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110608	ATLANTIC ASSET SEC	04/22/19	05/21/19	2.50	34,813,000.00	34,742,890.49	0.00	CITIBANK	MFR SEC- INC
NTRD	110610	CRC FUNDING LLC CP	04/23/19	06/05/19	2.45	50,000,000.00	49,853,680.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110611	REGENCY MARKETS NO.	04/23/19	05/21/19	2.50	50,000,000.00	49,902,777.78	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110612	AUTOBAHN FUNDING CO	04/23/19	05/30/19	2.44	50,000,000.00	49,874,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110613	ATLANTIC ASSET SEC	04/23/19	05/15/19	2.51	49,000,000.00	48,924,839.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110614	TORONTO DOMINION BA	04/23/19	06/05/19	2.48	50,000,000.00	49,851,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110615	THUNDER BAY FUNDING	04/23/19	06/06/19	2.46	28,087,000.00	28,002,551.75	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110616	LA FAYETTE ASSET SE	04/23/19	06/05/19	2.44	50,000,000.00	49,854,277.78	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110617	NATIXIS NY BRANCH C	04/23/19	06/03/19	2.42	50,000,000.00	49,862,194.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110618	LA FAYETTE ASSET SE	04/23/19	07/02/19	2.51	22,972,000.00	22,859,883.88	0.00	CITIBANK	MFR SEC- INC
NTRD	110619	AUTOBAHN FUNDING CO	04/24/19	06/03/19	2.44	50,000,000.00	49,864,444.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110620	EXXON MOBIL CORP CP	04/24/19	06/03/19	2.43	50,000,000.00	49,865,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110621	NESTLE CAPITAL CORP	04/24/19	05/31/19	2.42	50,000,000.00	49,875,638.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110622	NATIXIS NY BRANCH C	04/24/19	04/25/19	2.40	50,000,000.00	49,996,666.67	0.00	CITIBANK	UBS SEC LLC
NTRD	110623	SHEFFIELD RECEIVABL	04/24/19	06/06/19	2.47	50,000,000.00	49,852,486.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110624	CHARIOT FUNDING LLC	04/24/19	06/05/19	2.45	25,000,000.00	24,928,541.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110625	MONT BLANC CAPITAL	04/24/19	06/06/19	2.49	9,571,000.00	9,542,534.25	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110626	CREDIT AGRICOLE CIB	04/24/19	04/25/19	2.38	35,224,000.00	35,221,671.30	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110629	TOYOTA MOTOR CREDIT	04/25/19	06/10/19	2.43	50,000,000.00	49,844,750.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110632	OLD LINE FUNDING LL	04/26/19	06/13/19	2.45	50,000,000.00	49,836,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110633	MONT BLANC CAPITAL	04/26/19	06/06/19	2.48	50,000,000.00	49,858,777.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110634	SHEFFIELD RECEIVABL	04/26/19	06/10/19	2.47	50,000,000.00	49,845,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110637	NATIXIS NY BRANCH C	04/25/19	06/07/19	2.42	50,000,000.00	49,855,472.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110638	LA FAYETTE ASSET SE	04/25/19	07/11/19	2.52	22,053,000.00	21,934,134.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110642	AUTOBAHN FUNDING CO	04/26/19	05/31/19	2.44	35,000,000.00	34,916,972.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110643	TORONTO DOMINION BA	04/26/19	06/13/19	2.45	50,000,000.00	49,836,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110644	LA FAYETTE ASSET SE	04/26/19	05/28/19	2.42	50,000,000.00	49,892,444.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110645	EXXON MOBIL CORP CP	04/26/19	05/30/19	2.43	50,000,000.00	49,885,250.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110646	NESTLE CAPITAL CORP	04/26/19	06/05/19	2.42	50,000,000.00	49,865,555.56	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110647	LA FAYETTE ASSET SE	04/26/19	05/31/19	2.43	25,000,000.00	24,940,937.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110648	THUNDER BAY FUNDING	04/26/19	05/31/19	2.45	50,000,000.00	49,880,902.78	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110649	THUNDER BAY FUNDING	04/26/19	05/31/19	2.45	20,000,000.00	19,952,361.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110657	EXXON MOBIL CORP CP	04/26/19	06/04/19	2.42	50,000,000.00	49,868,916.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110658	SHEFFIELD RECEIVABL	04/26/19	06/17/19	2.47	50,000,000.00	49,821,611.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110659	EXXON MOBIL CORP CP	04/26/19	06/12/19	2.43	50,000,000.00	49,841,375.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110660	NATIXIS NY BRANCH C	04/26/19	06/06/19	2.41	50,000,000.00	49,862,763.89	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110662	CHARIOT FUNDING LLC	04/29/19	06/07/19	2.45	50,000,000.00	49,867,291.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110663	CAFCO LLC CP	04/29/19	06/19/19	2.48	20,000,000.00	19,929,733.33	0.00	CITIBANK	LOOP CAP MKTS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110664	CHARIOT FUNDING LLC	04/29/19	06/14/19	2.45	50,000,000.00	49,843,472.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110665	EXXON MOBIL CORP CP	04/29/19	06/17/19	2.44	50,000,000.00	49,833,944.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110666	NESTLE CAPITAL CORP	04/29/19	06/28/19	2.41	50,000,000.00	49,799,166.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110677	AUTOBAHN FUNDING CO	04/30/19	06/07/19	2.44	50,000,000.00	49,871,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110678	ATLANTIC ASSET SEC	04/30/19	06/14/19	2.48	20,000,000.00	19,938,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110679	EMERSON ELECTRIC CO	04/30/19	05/28/19	2.43	50,000,000.00	49,905,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
	CPD TOTAL					**8,246,467,000.00**	**8,225,814,796.76**	**0.00**		
NTRD	110414	UST BILL	04/04/19	05/28/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110415	UST BILL	04/04/19	05/28/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110416	UST BILL	04/04/19	05/28/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110417	UST BILL	04/04/19	05/28/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110437	UST BILL	04/04/19	05/23/19	2.34	50,000,000.00	49,840,750.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110438	UST BILL	04/04/19	05/23/19	2.34	50,000,000.00	49,840,750.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110439	UST BILL	04/04/19	05/23/19	2.34	50,000,000.00	49,840,750.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110440	UST BILL	04/04/19	05/23/19	2.34	50,000,000.00	49,840,750.00	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110458	UST BILL	04/04/19	03/26/20	2.32	50,000,000.00	48,849,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110502	UST BILL	04/09/19	06/04/19	2.36	50,000,000.00	49,816,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110503	UST BILL	04/09/19	06/04/19	2.36	50,000,000.00	49,816,444.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110635	UST BILL	04/26/19	10/24/19	2.37	50,000,000.00	49,403,705.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110636	UST BILL	04/26/19	10/24/19	2.37	50,000,000.00	49,403,705.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110650	UST BILL	04/26/19	10/03/19	2.36	50,000,000.00	49,475,555.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110651	UST BILL	04/26/19	10/03/19	2.36	50,000,000.00	49,475,555.56	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
	US TBILLS TOTAL					**750,000,000.00**	**744,896,077.79**	**0.00**		
NTRD	110392	MUFG UNION BANK NA	04/03/19	06/03/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110583	MUFG UNION BANK NA	04/19/19	06/10/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110639	MUFG UNION BANK NA	04/25/19	06/28/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**150,000,000.00**	**150,000,000.00**	**0.00**		
NTRD	110375	CANADIAN IMP. BK OF	04/01/19	05/01/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110379	BARCLAYS BANK PLC N	04/01/19	06/03/19	2.52	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110382	BANK OF MONTREAL CH	04/01/19	05/03/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110418	BANK OF MONTREAL CH	04/04/19	05/03/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110441	NORDEA BANK ABP NY	04/04/19	06/28/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110442	CANADIAN IMP. BK OF	04/04/19	05/06/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	110459	DNB BANK ASA NY CD	04/04/19	06/03/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110460	BANK OF MONTREAL CH	04/04/19	05/03/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110468	TORONTO DOMINION BA	04/05/19	06/05/19	2.52	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110485	BARCLAYS BANK PLC N	04/08/19	06/07/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110486	BANK OF MONTREAL CH	04/08/19	06/06/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	110504	DNB BANK ASA NY CD	04/09/19	06/10/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110541	NORDEA BANK ABP NY	04/12/19	06/14/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110542	CANADIAN IMP. BK OF	04/12/19	05/16/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110543	BARCLAYS BANK PLC N	04/12/19	06/14/19	2.50	50,000,000.00	50,000,000.00	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110553	CANADIAN IMP. BK OF	04/15/19	05/16/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110571	CANADIAN IMP. BK OF	04/16/19	06/05/19	2.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110609	TORONTO DOMINION BA	04/22/19	06/17/19	2.48	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110627	TORONTO DOMINION BA	04/24/19	06/05/19	2.51	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110628	CANADIAN IMP. BK OF	04/24/19	05/30/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110661	DNB BANK ASA NY CD	04/26/19	06/28/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
	YANK CDS TOTAL					**1,050,000,000.00**	**1,050,000,000.00**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**12,842,175,000.00**	**12,811,482,776.33**	**78,719.29**		
	PSI TOTAL					**12,842,175,000.00**	**12,811,482,776.33**	**78,719.29**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

ACCOUNT	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	106824	S OF C LAIF	04/15/19	12/31/19	0.00	241,914.99	241,914.99	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SCAQM - SOUTH COAST AIR QUALITY TOTAL					**241,914.99**	**241,914.99**	**0.00**		
SLIM	106825	S OF C LAIF	04/15/19	12/31/19	0.00	20,685.13	20,685.13	0.00	LAIF - STATE OF CALIFORNIA	NONE
	SLIM - SCHOOLS LINKED INSURANCE TOTAL					**20,685.13**	**20,685.13**	**0.00**		
WASIA	106826	S OF C LAIF	04/15/19	12/31/19	0.00	249.89	249.89	0.00	LAIF - STATE OF CALIFORNIA	NONE
	WASIA - WHITTIER AREA SCHOOLS TOTAL					**249.89**	**249.89**	**0.00**		
		SPI Total				**262,850.01**	**262,850.01**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2019 to April 30, 2019
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/24/19	NTRD	109899	FFCB 3.23 (CALL	CALL	100.00	37,000,000.00	37,000,000.00	298,775.00	37,298,775.00	0.00
			FFCB TOTAL			**37,000,000.00**	**37,000,000.00**	**298,775.00**	**37,298,775.00**	**0.00**
04/13/19	NTRD	107417	FHLB 2.71 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/18/19	NTRD	107546	FHLB 2.84 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/18/19	NTRD	107548	FHLB 2.84 (CALL	CALL	100.00	21,150,000.00	21,150,000.00	0.00	21,150,000.00	0.00
04/19/19	NTRD	107703	FHLB 2.95 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/19/19	NTRD	107697	FHLB 3.05 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/19/19	NTRD	107701	FHLB 3.05 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/19/19	NTRD	107702	FHLB 3.05 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/19/19	NTRD	107704	FHLB 3.05 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/19/19	NTRD	107705	FHLB 3.05 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/10/19	NTRD	107331	FHLB 3.10 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/10/19	NTRD	107335	FHLB 3.11 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/29/19	NTRD	109031	FHLB 3.20 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/30/19	NTRD	109782	FHLB 3.25 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	0.00
04/30/19	NTRD	108989	FHLB 3.43 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/30/19	NTRD	108996	FHLB 3.50 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLB TOTAL			**546,150,000.00**	**546,150,000.00**	**203,125.00**	**546,353,125.00**	**0.00**
04/19/19	NTRD	107726	FHLMC 3.05 (CAL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/26/19	NTRD	107564	FHLMC 3.06 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/26/19	NTRD	107727	FHLMC 3.06 (CAL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/26/19	NTRD	107728	FHLMC 3.06 (CAL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
04/04/19	NTRD	108826	FHLMC 3.33 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
04/24/19	NTRD	108977	FHLMC 3.42 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC TOTAL			**225,000,000.00**	**225,000,000.00**	**0.00**	**225,000,000.00**	**0.00**
NTRD Total						**808,150,000.00**	**808,150,000.00**	**501,900.00**	**808,651,900.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 30, 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	2,025,001,545.55	2,025,362,250.00	$360,704.45	25,000,000.00	24,980,000.00	($20,000.00)
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	10,710,853,707.74	10,710,026,387.57	($827,320.17)	0.00	0.00	$0.00
Governments	1,937,299,879.47	1,934,569,000.00	($2,730,879.47)	35,251,482.96	35,288,264.83	$36,781.87
Agencies	20,028,986,410.99	19,877,354,795.93	($151,631,615.06)	67,669,406.68	64,358,047.40	($3,311,359.28)
Municipals	35,000,000.00	35,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	141,551,623.10	141,870,266.60	$318,643.50	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	42,165,830.26	42,165,830.26	$0.00
TOTAL	$34,878,693,166.85	$34,724,182,700.10	($154,510,466.75)	$173,876,719.90	$170,582,142.49	($3,294,577.41)

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 0.10% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2019
Attachment IXa

There were no Market Pricing Exceptions

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
93106	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	25,000,000.00	25,000,000.00	25,000,000.00
93107	FFCB 1.29 (CALLABLE	1.2900	05/01/2019	43,500,000.00	43,500,000.00	43,500,000.00
93187	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,999,720.45	24,988,500.00
93188	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,999,720.45	24,988,500.00
93189	FFCB 1.30 (CALLABLE	1.3000	05/15/2019	25,000,000.00	24,999,720.45	24,988,500.00
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,993,839.85	24,878,750.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,878,750.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,878,750.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,872,110.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,872,110.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,777,100.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,805,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,805,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,790,210.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,001,204.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,981,972.61	49,376,500.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,863,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,996,162.72	24,805,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,387,726.90	12,239,213.70
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,406,439.03	19,173,780.30
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,828,250.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,995,419.70	49,678,000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,535,645.04	47,233,842.40
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,330,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,554,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,665,000.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,994,147.86	49,554,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,554,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,990,251.91	24,693,250.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,740,500.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,740,500.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,481,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,589,501.60	33,187,728.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,482,668.65	35,064,415.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,984,227.80	49,323,000.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,990,142.38	24,661,500.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,429,656.42	26,115,581.20
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,984,613.72	29,593,800.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,768,500.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,799,066.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,768,500.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,768,500.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,768,500.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,622,594.94	46,160,824.90
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,989,964.40	24,694,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,989,964.40	24,694,750.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,689,449.85	20,429,586.60
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,982,365.21	24,679,750.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,556,500.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,778,250.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,778,250.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,553,600.00
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,996,668.56	26,698,680.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,992,364.70	24,721,000.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,990,287.88	29,665,200.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,596,469.50	23,413,088.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,640,652.26	44,945,164.00
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,984,659.12	24,614,000.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,155.25	24,671,000.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,989,855.03	24,671,000.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,989,860.90	24,671,000.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,988,053.59	29,605,200.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,773,750.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,994,273.19	48,590,360.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,684,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,987,934.18	32,583,870.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,886,330.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,498,054.24	41,153,060.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,496,000.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,733,750.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,733,750.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,270,500.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,748,000.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,541,175.50
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,733,750.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,496,005.35	35,224,165.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,787,470.02	27,419,418.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,096,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,548,000.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,367,200.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,362.71	27,614,850.75
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,994,153.89	24,506,250.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,108,865.20	31,483,060.40
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,987,689.45	24,506,250.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,547,500.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,547,500.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,547,500.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,547,500.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,988,236.91	24,506,250.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,164,460.59	10,954,293.75
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,784.42	22,851,345.90
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,315.46	31,645,636.80

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
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,987,849.34	48,926,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,989,096.53	49,288,000.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,968,368.51	42,189,450.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,992,415.70	24,793,750.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,117,074.41	25,909,468.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,019,500.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,632,250.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,995,345.64	24,632,250.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,995,024.61	49,019,500.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,734.71	22,318,578.35
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,057,500.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,232,116.25
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,981,143.06	24,635,750.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,926,015.65	38,470,406.40
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,946,104.33	24,664,750.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	49,573,500.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	49,585,000.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,992,209.59	49,624,000.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,997,507.04	15,879,680.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	14,872,050.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	9,955,200.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	10,064,707.20
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,844,503.28	49,667,500.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,781,962.41	5,761,430.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,742,321.20	33,498,151.50
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,959,170.52	13,906,900.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,801,000.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	24,801,000.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,860,000.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,860,000.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	19,860,000.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,978,520.41	41,746,591.20
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,905,500.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,866,500.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	29,781,900.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	39,810,000.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,856,752.60
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	24,894,250.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	19,915,400.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	14,936,550.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	39,740,400.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	41,931,089.55
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,367,106.30	22,205,659.80
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,825,000.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,825,000.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,976,480.47	39,716,000.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,807,100.00

Los Angeles County Treasurer
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Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,632,116.10	23,494,856.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,846,800.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,880,500.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	24,880,500.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,343,858.99	24,149,042.40
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	24,852,500.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,347.38	10,807,121.43
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	24,831,000.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	21,205,674.00
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,822,761.63	28,828,052.80
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,994,600.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	19,994,600.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	9,997,300.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,992,309.92	9,986,300.00
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	34,262,480.00
107900	FFCB 3.47 (CALLABLE	3.4700	05/07/2024	25,000,000.00	25,000,000.00	25,003,250.00
107996	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	25,000,000.00	25,000,000.00	25,006,000.00
108027	FFCB 3.00 (CALLABLE	3.0000	05/17/2022	14,490,000.00	14,490,000.00	14,493,477.60
108071	FFCB 3.23 (CALLABLE	3.2300	05/24/2023	17,890,000.00	17,890,000.00	17,895,724.80
108113	FFCB 3.50 (CALLABLE	3.5000	05/29/2024	17,225,000.00	17,225,000.00	17,232,062.25
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,014,800.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,014,800.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,014,800.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,014,800.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,639,245.00
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,078,000.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,081,719.44	8,120,256.40
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,092,500.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,099,900.00
109928	FFCB 3.00 (CALLABLE	3.0000	02/07/2024	25,000,000.00	24,970,170.46	25,000,500.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,026,600.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,026,600.00
109966	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,021,500.00
109967	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,021,500.00
109968	FFCB 3.00 (CALLABLE	3.0000	02/07/2024	12,330,000.00	12,321,252.20	12,330,246.60
109990	FFCB 3.05 (CALLABLE	3.0500	05/08/2023	20,000,000.00	20,000,000.00	20,001,000.00
109992	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	25,000,000.00	25,000,000.00	25,010,750.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,990,383.35	20,029,000.00
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,979,069.76	25,099,000.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,518,060.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	24,958,250.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	24,958,250.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	24,958,250.00
110400	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,002,000.00
110401	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,002,000.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	25,000,000.00	25,000,000.00	25,001,750.00

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For the Period: April 1, 2019 to April 30, 2019
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,012,000.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	50,000,000.00	49,987,876.20	50,003,500.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	4,025,000.00	4,024,024.03	4,025,281.75
110630	FFCB 3.04 (CALLABLE	3.0400	07/23/2025	35,000,000.00	35,000,000.00	35,000,350.00
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,057,943.85
110653	FFCB 2.95 (CALLABLE	2.9500	07/23/2024	40,650,000.00	40,645,134.74	40,648,374.00
FFCB TOTAL				**5,394,594,000.00**	**5,393,445,526.65**	**5,349,766,501.18**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,897,000.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,797,500.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,341.78	5,928,960.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,868.37	1,185,792.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,494,513.25	34,034,940.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,689,500.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,991,722.47	49,379,000.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,663,000.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,878,640.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,471,750.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,387,230.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,591,846.50
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,125,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,706.87	29,123,668.20
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,561,040.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,988,307.77	24,550,250.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,547,250.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	40,659,625.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	49,045,000.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,102,750.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,637,500.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,637,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,094,000.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,324,500.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,783,750.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,784,250.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,738,250.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,738,250.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	23,989,460.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,869,500.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,789,000.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,883,679.40	49,459,000.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,883,679.40	49,459,000.00
103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,941,839.69	24,729,500.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,922,280.22	49,459,000.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,922,280.22	49,459,000.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	24,906,250.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	17,889,840.00

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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	24,902,750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,308,736.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,994,396.21	19,950,400.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	24,873,250.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,426,155.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,749,000.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,780,400.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	24,769,250.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	24,835,750.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	9,934,300.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	24,824,500.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	24,881,000.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	24,851,500.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,836,500.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	24,821,000.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	24,854,000.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,896,000.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	24,895,500.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	24,897,250.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,896,500.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,001,250.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	24,899,250.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,899,250.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	24,898,750.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	24,898,000.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,905,500.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,834,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,834,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,853,250.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	24,997,000.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	24,999,500.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	24,999,250.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	24,999,500.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	24,999,750.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,826,738.79	40,483,300.00
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,001,750.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	24,999,750.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,000,000.00
106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	25,000,000.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	24,897,750.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	25,002,250.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	25,000,750.00
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	25,000,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	25,001,250.00

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For the Period: April 1, 2019 to April 30, 2019
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,950,347.50
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	25,015,500.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,084,250.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,084,250.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,084,250.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,083,750.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,069,750.00
109087	FHLB 3.55 (CALLABLE	3.5500	11/08/2023	25,000,000.00	25,000,000.00	25,003,500.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,092,500.00
109198	FHLB 3.55 (CALLABLE	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,010,750.00
109208	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,013,250.00
109209	FHLB 3.60 (CALLABLE	3.6000	11/28/2023	25,000,000.00	25,000,000.00	25,013,250.00
109257	FHLB 3.20 (CALLABLE	3.2000	11/29/2021	50,000,000.00	50,000,000.00	50,027,500.00
109574	FHLB 3.23 (CALLABLE	3.2300	12/27/2023	25,000,000.00	25,000,000.00	25,013,500.00
109575	FHLB 3.25 (CALLABLE	3.2500	01/11/2024	25,000,000.00	25,000,000.00	25,016,500.00
109591	FHLB 3.25 (CALLABLE	3.2500	12/28/2023	25,000,000.00	25,000,000.00	25,017,000.00
109791	FHLB 3.20 (CALLABLE	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,029,750.00
109792	FHLB 3.20 (CALLABLE	3.2000	02/01/2024	25,000,000.00	25,000,000.00	25,028,500.00
109804	FHLB 3.20 (CALLALBL	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,029,750.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,051,000.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,045,200.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,989,316.81	15,067,800.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,119,089.00
110175	FHLB 2.375	2.3750	03/12/2021	25,000,000.00	24,930,129.96	25,018,250.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,036,000.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,714,496.00
FHLB TOTAL				**2,831,470,000.00**	**2,830,759,801.21**	**2,812,676,765.20**
110122	FHLB D-N	2.3950	05/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110123	FHLB D-N	2.3950	05/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110281	FHLB D-N	2.4200	05/06/2019	50,000,000.00	49,983,194.44	49,983,500.00
110304	FHLB D-N	2.4250	05/07/2019	50,000,000.00	49,979,791.67	49,980,000.00
110305	FHLB D-N	2.4250	05/07/2019	50,000,000.00	49,979,791.67	49,980,000.00
110315	FHLB D-N	2.4250	05/06/2019	50,000,000.00	49,983,159.72	49,983,500.00
110316	FHLB D-N	2.4250	05/06/2019	50,000,000.00	49,983,159.72	49,983,500.00
110317	FHLB D-N	2.4250	05/02/2019	50,000,000.00	49,996,631.94	49,996,500.00
110318	FHLB D-N	2.4250	05/02/2019	50,000,000.00	49,996,631.94	49,996,500.00
110327	FHLB D-N	2.4000	05/10/2019	28,497,000.00	28,479,901.80	28,479,901.80
110345	FHLB D-N	2.4000	05/13/2019	50,000,000.00	49,960,000.00	49,960,000.00
110370	FHLB D-N	2.3900	05/20/2019	50,000,000.00	49,936,930.55	49,936,500.00
110371	FHLB D-N	2.3900	05/20/2019	50,000,000.00	49,936,930.55	49,936,500.00
110386	FHLB D-N	2.3750	05/15/2019	13,220,000.00	13,207,789.86	13,207,573.20
110393	FHLB D-N	2.3700	05/14/2019	50,000,000.00	49,957,208.33	49,956,500.00
110394	FHLB D-N	2.3700	05/14/2019	50,000,000.00	49,957,208.33	49,956,500.00

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Attachment X

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110427	FHLB D-N	2.3600	05/20/2019	50,000,000.00	49,937,722.22	49,936,500.00
110428	FHLB D-N	2.3600	05/20/2019	50,000,000.00	49,937,722.22	49,936,500.00
110429	FHLB D-N	2.3600	05/20/2019	50,000,000.00	49,937,722.22	49,936,500.00
110430	FHLB D-N	2.3600	05/20/2019	50,000,000.00	49,937,722.22	49,936,500.00
110474	FHLB D-N	2.3800	06/05/2019	12,144,000.00	12,115,900.14	12,115,583.04
110492	FHLB D-N	2.3700	06/11/2019	26,450,000.00	26,378,607.04	26,377,527.00
110507	FHLB D-N	2.3750	05/31/2019	50,000,000.00	49,901,041.66	49,899,500.00
110508	FHLB D-N	2.3750	05/31/2019	50,000,000.00	49,901,041.66	49,899,500.00
110509	FHLB D-N	2.3750	05/31/2019	50,000,000.00	49,901,041.66	49,899,500.00
110510	FHLB D-N	2.3750	05/31/2019	4,470,000.00	4,461,153.12	4,461,015.30
110535	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,891,833.34	49,889,500.00
110536	FHLB D-N	2.3600	06/03/2019	48,953,000.00	48,847,098.34	48,844,813.87
110554	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,891,833.33	49,889,500.00
110555	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,891,833.33	49,889,500.00
110557	FHLB D-N	2.3700	05/31/2019	50,000,000.00	49,901,250.00	49,899,500.00
110558	FHLB D-N	2.3700	05/31/2019	50,000,000.00	49,901,250.00	49,899,500.00
110576	FHLB D-N	2.3750	06/06/2019	50,000,000.00	49,881,250.00	49,879,500.00
110584	FHLB D-N	2.3900	06/18/2019	50,000,000.00	49,840,666.67	49,839,500.00
110585	FHLB D-N	2.3900	06/18/2019	45,471,000.00	45,326,099.08	45,325,038.09
110631	FHLB D-N	2.3950	06/24/2019	50,000,000.00	49,820,375.00	49,819,500.00
110640	FHLB D-N	2.3850	06/14/2019	50,000,000.00	49,854,250.00	49,852,500.00
110641	FHLB D-N	2.3850	06/14/2019	50,000,000.00	49,854,250.00	49,852,500.00
110654	FHLB D-N	2.3950	06/19/2019	50,000,000.00	49,837,006.94	49,836,000.00
110655	FHLB D-N	2.3900	06/07/2019	50,000,000.00	49,877,180.55	49,876,000.00
110656	FHLB D-N	2.3950	06/28/2019	32,028,000.00	31,904,416.41	31,903,731.36
110667	FHLB D-N	2.4000	06/14/2019	50,000,000.00	49,853,333.34	49,852,500.00
110668	FHLB D-N	2.4000	06/28/2019	50,000,000.00	49,806,666.67	49,806,000.00
110669	FHLB D-N	2.4000	06/28/2019	5,275,000.00	5,254,603.33	5,254,533.00
110673	FHLB D-N	2.4000	06/12/2019	50,000,000.00	49,860,000.00	49,859,500.00
110674	FHLB D-N	2.4000	06/10/2019	50,000,000.00	49,866,666.66	49,866,000.00
110675	FHLB D-N	2.4000	06/11/2019	50,000,000.00	49,863,333.33	49,863,000.00
110676	FHLB D-N	2.4000	06/28/2019	14,077,000.00	14,022,568.94	14,022,381.24
FHLD TOTAL				**2,130,585,000.00**	**2,126,795,769.94**	**2,126,756,097.90**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,977,499.19	49,747,000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,977,499.19	49,747,000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,985,808.87	49,747,000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,985,808.87	49,747,000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,989,711.90	49,747,000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,989,711.90	49,747,000.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,967,009.76	49,848,000.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,967,009.76	49,848,000.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,935,791.32	44,772,300.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,932,716.28	49,747,000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,822,500.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,834,000.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,834,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,663,932.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,995,965.02	49,391,500.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,539,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,380,000.00
101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,773,250.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,804,340.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,997,748.36	24,696,250.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,754,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,706,750.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,758,250.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,882,700.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,758,250.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,723,250.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,737,000.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,198,500.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,198,500.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,599,250.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,198,500.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,135,000.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	49,226,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,253,000.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,198,500.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,198,500.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,094,500.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,159,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,573,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,683,000.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,668,250.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,679,750.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,574,000.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,574,000.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,014,000.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,054,000.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,091,500.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,551,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,048,500.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,093,500.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,735,000.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,723,250.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,763.68	24,657,250.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,735,500.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	49,614,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,983,761.49	49,682,000.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,996,102.76	11,923,680.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,432,172.00
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	24,876,500.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	24,854,250.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,838,750.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	24,839,750.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	24,857,000.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,817,750.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,332,175.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,748,750.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,335,775.50
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,230,187.20
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,617,600.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,755,250.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	24,885,500.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,749,000.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,554,500.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	24,753,250.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	24,804,000.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	24,767,750.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	24,771,750.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	24,773,000.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	24,769,500.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,818,000.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	24,798,500.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,792,500.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	24,793,250.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,002,000.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	24,826,500.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	24,830,000.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	24,827,250.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	24,832,000.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,822,500.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,818,500.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	24,778,000.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	24,817,500.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,858,750.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,865,000.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,862,500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,866,000.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	24,861,000.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	24,867,500.00
106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	24,880,000.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,909,750.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	24,913,250.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	24,889,000.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	24,999,500.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	24,987,250.00

Los Angeles County Treasurer
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Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
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	24,998,000.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,494,880.26	50,000,500.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,612,775.58	50,000,500.00
107846	FHLMC 3.15 (CALLABL	3.1500	05/17/2023	25,000,000.00	25,000,000.00	25,005,500.00
108450	FHLMC 3.20 (CALLABL	3.2000	05/24/2023	10,006,000.00	10,001,824.27	10,009,702.22
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,037,250.00
109115	FHLMC 3.33 (CALLABL	3.3300	05/13/2022	25,000,000.00	25,000,000.00	25,005,500.00
109187	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,009,250.00
109188	FHLMC 3.55 (CALLABL	3.5500	11/21/2023	25,000,000.00	25,000,000.00	25,009,250.00
109197	FHLMC 3.57 (CALLABL	3.5700	11/16/2023	25,000,000.00	25,000,000.00	25,007,000.00
109359	FHLMC 3.30 (CALLABL	3.3000	06/17/2022	25,000,000.00	25,000,000.00	25,017,750.00
109806	FHLMC 3.25 (CALLABL	3.2500	02/08/2024	25,000,000.00	25,000,000.00	25,001,250.00
109821	FHLMC 3.20 (CALLABL	3.2000	02/07/2024	25,000,000.00	25,000,000.00	25,014,750.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,051,500.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,023,500.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,035,000.00
110048	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,012,500.00
110049	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,015,250.00
110058	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,012,000.00
110059	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,012,000.00
110060	FHLMC 2.975 (CALLAB	2.9750	03/13/2024	25,000,000.00	25,000,000.00	25,016,250.00
110072	FHLMC 2.95 (CALLABL	2.9500	03/05/2024	25,000,000.00	25,000,000.00	25,012,750.00
110074	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,013,250.00
110075	FHLMC 2.97 (CALLABL	2.9700	03/06/2024	25,000,000.00	25,000,000.00	25,012,750.00
110120	FHLMC 2.97 (CALLABL	2.9700	03/20/2024	25,000,000.00	25,000,000.00	25,021,750.00
110121	FHLMC 3.00 (CALLABL	3.0000	03/20/2024	25,000,000.00	25,000,000.00	25,024,000.00
110134	FHLMC 3.01 (CALLABL	3.0100	03/25/2024	25,000,000.00	25,000,000.00	25,024,500.00
110154	FHLMC 2.85 (CALLABL	2.8500	12/27/2022	25,000,000.00	25,000,000.00	25,004,250.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,034,500.00
110240	FHLMC 2.875 (CALLAB	2.8750	03/27/2024	25,000,000.00	25,000,000.00	25,011,250.00
110301	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	24,904,750.00
110302	FHLMC 2.55(CALLABLE	2.5500	04/14/2022	25,000,000.00	25,000,000.00	24,956,500.00
110343	FHLMC 2.64 (CALLABL	2.6400	09/27/2023	25,000,000.00	25,000,000.00	24,878,500.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/2024	25,000,000.00	25,000,000.00	24,909,250.00
110358	FHLMC 2.80 (CALLABL	2.8000	04/11/2024	25,000,000.00	25,000,000.00	24,992,250.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/2024	25,000,000.00	25,000,000.00	24,962,750.00
110360	FHLMC 2.80 (CALLABL	2.8000	04/16/2024	25,000,000.00	25,000,000.00	24,988,500.00
110361	FHLMC 2.60 (CALLABL	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,055,491.45
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/2024	25,000,000.00	25,000,000.00	24,986,500.00
110363	FHLMC 2.74 (CALLABL	2.7400	04/17/2024	25,000,000.00	25,000,000.00	24,864,750.00
110364	FHLMC 2.625 (CALLAB	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,015,500.00
110365	FHLMC 2.80 (CALLABL	2.8000	04/18/2024	25,000,000.00	25,000,000.00	24,909,000.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/2024	25,000,000.00	25,000,000.00	24,993,500.00
110396	FHLMC 2.85 (CALLABL	2.8500	04/11/2024	25,000,000.00	25,000,000.00	24,994,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,016,000.00
110399	FHLMC 2.83 (CALLABL	2.8300	04/03/2024	50,000,000.00	50,000,000.00	50,013,000.00
110420	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	24,985,000.00	24,985,000.00	24,985,000.00
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,002,500.00
110444	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,006,250.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,000,000.00
110461	FHLMC 2.70 (CALLABL	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,008,250.00
110473	FHLMC 2.75 (CALLABL	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,004,750.00
110489	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,006,250.00
110532	FHLMC 2.65 (CALLABL	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,008,750.00
110533	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,007,000.00
110534	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,007,000.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,006,500.00
110545	FHLMC 2.88 (CALLABL	2.8800	04/25/2024	25,000,000.00	25,000,000.00	25,006,250.00
110546	FHLMC 2.85 (CALLABL	2.8500	04/29/2024	25,000,000.00	25,000,000.00	25,006,500.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,005,200.00
FHLMC TOTAL				**5,188,696,000.00**	**5,187,478,388.46**	**5,150,796,755.87**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,867,000.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,732,500.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,746,250.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,533,750.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,862,750.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,118,808.79	30,949,151.20
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,552,000.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,842,750.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,727,250.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,997,986.72	24,600,000.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,761,000.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,503,250.00
101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,767,000.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,744,750.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,487,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,698,000.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,354,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,752,250.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,752,250.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,423,500.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,711,750.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,931,050.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,145,000.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,627,500.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,588,500.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,598,250.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,177,000.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,588,500.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,598,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,607,500.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,599,250.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,615,500.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,626,250.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,610,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,638,250.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,756,500.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,599,250.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,995,520.24	24,599,250.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,598,750.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,626,250.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,103,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,206,691.70	45,448,115.64
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,608,250.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,592,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,675,500.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,550,750.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,101,500.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,042,500.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,307.50	34,328,350.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,052,000.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,052,000.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,996,591.07	49,763,000.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,533,000.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,110.04	49,052,000.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,110.04	49,052,000.00
102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,342.59	13,803,232.80
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,995,016.41	49,062,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,097,500.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,097,500.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	49,425,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,712,500.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,771,000.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,937,842.95	49,682,000.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,937,842.95	49,682,000.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,438,007.93	10,384,531.64
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,848,887.36	49,354,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,948,678.03	49,490,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,948,678.03	49,490,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,974,339.01	24,745,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,640,580.27	49,163,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,986,388.15	49,717,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,986,388.15	49,717,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,995,371.98	16,903,780.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,706,500.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,706,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

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104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,706,500.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,528,252.21	32,430,564.50
FNMA TOTAL				**2,566,588,000.00**	**2,565,536,742.12**	**2,532,302,025.78**
93057	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,984,750.00
93058	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,984,750.00
93059	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,978,750.00
93060	FHLB 2.50 (CALLABLE	0.8500	05/21/2019	25,000,000.00	25,000,000.00	24,978,750.00
93063	FHLB 3.50 (CALLABLE	0.8000	05/15/2019	25,000,000.00	25,000,000.00	24,984,750.00
93064	FHLB 3.75 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,977,000.00
93178	FHLB 3.50 (CALLABLE	0.8000	05/28/2019	25,000,000.00	25,000,000.00	24,969,750.00
93208	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	50,000,000.00	50,000,000.00	49,954,000.00
93209	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,977,000.00
93210	FHLB 4.00 (CALLABLE	0.8000	05/22/2019	25,000,000.00	25,000,000.00	24,977,000.00
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,890,500.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,909,000.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,879,750.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,752,750.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,743,750.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,743,750.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,742,000.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,700,750.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,700,750.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,679,000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,695,750.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,504,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,700,800.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,288,250.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,255,250.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,993,524.10	24,459,000.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,671,250.00
104739	FHLMC 4.25 (CALLABL	1.7500	05/24/2022	25,000,000.00	25,000,000.00	24,500,750.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,445,000.00
105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,475,250.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,407,750.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,502,750.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,421,000.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,506,500.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	14,950,350.00
107615	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,929,000.00
107618	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,925,500.00
107620	FHLB 6.50 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,938,000.00
107632	FHLB 6.75 (CALLABLE	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,971,000.00
107642	FHLMC 6.75 (CALLABL	3.0000	05/01/2023	25,000,000.00	25,000,000.00	24,969,000.00
107695	FHLB 7.25 (CALLABLE	3.0000	05/02/2023	50,000,000.00	50,000,000.00	49,920,500.00
107725	FHLB 7.25 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,947,000.00
107800	FHLMC 7.75 (CALLABL	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,040,500.00

Los Angeles County Treasurer
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For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
107911	FHLMC 8.00 (CALLABL	3.2500	05/23/2023	50,000,000.00	50,000,000.00	49,943,500.00
107977	FHLMC 8.00 (CALLABL	3.0000	05/23/2023	25,000,000.00	25,000,000.00	24,988,500.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	25,001,750.00
108824	FHLB 9.00 (CALLABLE	3.2500	09/27/2023	25,000,000.00	25,000,000.00	25,029,500.00
109032	FHLB 10.00 (CALLABL	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,083,000.00
MCPN TOTAL				**1,425,000,000.00**	**1,424,993,524.10**	**1,413,978,900.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	48,939,500.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,295,250.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,331,000.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25,000,000.00	25,000,000.00	24,944,000.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	49,105,000.00
103327	FHLB 2.875 (CALLABL	1.8000	12/28/2021	50,000,000.00	50,000,000.00	48,686,500.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	48,647,500.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,609,500.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/2022	25,000,000.00	25,000,000.00	24,483,250.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/2022	25,000,000.00	25,000,000.00	24,496,500.00
104658	FHLMC 4.25 (CALLABL	1.7500	05/16/2022	25,000,000.00	25,000,000.00	24,436,750.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	25,000,250.00
107574	FHLB 6.00 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,179,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/2024	25,000,000.00	25,000,000.00	24,973,000.00
MCSA TOTAL				**475,000,000.00**	**475,000,000.00**	**466,127,500.00**
109868	SHEFFIELD RECEIVABL	2.6300	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
109878	CAFCO LLC CP	2.6000	05/02/2019	40,000,000.00	39,997,111.11	39,994,400.00
109923	LA FAYETTE ASSET SE	2.6000	05/08/2019	28,946,000.00	28,931,366.19	28,930,079.70
109946	SHEFFIELD RECEIVABL	2.6000	05/06/2019	9,049,000.00	9,045,732.31	9,045,289.91
109956	CIESCO LLC CP	2.5200	05/15/2019	15,000,000.00	14,985,300.00	14,984,550.00
109986	MONT BLANC CAPITAL	2.5900	05/13/2019	30,000,000.00	29,974,100.00	29,973,300.00
109989	SHEFFIELD RECEIVABL	2.5600	05/14/2019	18,721,000.00	18,703,693.47	18,702,840.63
110042	MONT BLANC CAPITAL	2.5400	05/03/2019	45,565,000.00	45,558,570.27	45,555,431.35
110055	CAFCO LLC CP	2.5200	05/29/2019	5,729,000.00	5,717,771.16	5,717,484.71
110068	CRC FUNDING LLC CP	2.5300	05/28/2019	25,000,000.00	24,952,562.50	24,951,250.00
110069	CAFCO LLC CP	2.5200	05/29/2019	19,044,000.00	19,006,673.76	19,005,721.56
110113	CHARIOT FUNDING LLC	2.5100	05/02/2019	20,000,000.00	19,998,605.56	19,997,200.00
110129	CRC FUNDING LLC CP	2.5300	06/07/2019	11,666,000.00	11,635,665.16	11,634,968.44
110136	CRC FUNDING LLC CP	2.4900	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110137	CRC FUNDING LLC CP	2.4900	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110139	THUNDER BAY FUNDING	2.4800	05/13/2019	25,000,000.00	24,979,333.33	24,977,750.00
110140	OLD LINE FUNDING LL	2.4700	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110141	CAFCO LLC CP	2.4900	05/02/2019	50,000,000.00	49,996,541.67	49,993,000.00
110142	CAFCO LLC CP	2.4900	05/02/2019	24,350,000.00	24,348,315.79	24,346,591.00
110146	TOYOTA MOTOR CREDIT	2.4600	05/06/2019	50,000,000.00	49,982,916.67	49,980,000.00
110148	LA FAYETTE ASSET SE	2.5500	06/05/2019	6,637,000.00	6,620,545.77	6,620,407.50
110158	CHARIOT FUNDING LLC	2.5300	06/04/2019	25,000,000.00	24,940,263.89	24,939,250.00
110159	CRC FUNDING LLC CP	2.5300	06/07/2019	32,730,000.00	32,644,892.91	32,642,938.20
110160	LA FAYETTE ASSET SE	2.5600	06/19/2019	9,250,000.00	9,217,768.89	9,217,717.50
110167	CHARIOT FUNDING LLC	2.4800	05/06/2019	50,000,000.00	49,982,777.78	49,979,500.00
110170	CHARIOT FUNDING LLC	2.4900	05/03/2019	50,000,000.00	49,993,083.33	49,989,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110171	JUPITER SEC COMPANY	2.5100	06/05/2019	35,000,000.00	34,914,590.28	34,912,500.00
110172	CHARIOT FUNDING LLC	2.5100	06/05/2019	30,656,000.00	30,581,190.84	30,579,360.00
110173	CHARIOT FUNDING LLC	2.4800	05/07/2019	50,000,000.00	49,979,333.33	49,976,000.00
110174	CHARIOT FUNDING LLC	2.4900	05/03/2019	50,000,000.00	49,993,083.33	49,989,500.00
110181	LA FAYETTE ASSET SE	2.5300	06/07/2019	9,416,000.00	9,391,515.78	9,391,141.76
110185	ATLANTIC ASSET SEC	2.4800	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110187	LA FAYETTE ASSET SE	2.5400	06/07/2019	25,000,000.00	24,934,736.11	24,934,000.00
110188	SHEFFIELD RECEIVABL	2.5000	05/13/2019	34,024,000.00	33,995,646.67	33,993,378.40
110192	OLD LINE FUNDING LL	2.4700	05/03/2019	50,000,000.00	49,993,138.89	49,989,500.00
110193	OLD LINE FUNDING LL	2.4600	05/02/2019	26,000,000.00	25,998,223.33	25,996,360.00
110195	SHEFFIELD RECEIVABL	2.5200	05/13/2019	25,000,000.00	24,979,000.00	24,977,500.00
110196	CAFCO LLC CP	2.5100	06/19/2019	22,641,000.00	22,563,649.54	22,561,982.91
110204	ATLANTIC ASSET SEC	2.4900	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110206	MONT BLANC CAPITAL	2.5100	05/20/2019	30,687,000.00	30,646,348.25	30,644,651.94
110212	CANCARA ASSET SEC L	2.5300	05/14/2019	18,000,000.00	17,983,555.00	17,982,720.00
110213	OLD LINE FUNDING LL	2.4700	05/02/2019	25,276,000.00	25,274,265.79	25,272,461.36
110214	ATLANTIC ASSET SEC	2.5000	05/07/2019	50,000,000.00	49,979,166.67	49,975,500.00
110217	CAFCO LLC CP	2.5000	06/19/2019	5,829,000.00	5,809,165.21	5,808,656.79
110218	OLD LINE FUNDING LL	2.4700	05/03/2019	50,000,000.00	49,993,138.89	49,989,500.00
110220	CANCARA ASSET SEC L	2.5400	05/20/2019	50,000,000.00	49,932,972.22	49,931,000.00
110221	CANCARA ASSET SEC L	2.5400	05/20/2019	50,000,000.00	49,932,972.22	49,931,000.00
110225	SHEFFIELD RECEIVABL	2.5200	05/13/2019	25,000,000.00	24,979,000.00	24,977,500.00
110227	LA FAYETTE ASSET SE	2.5400	06/12/2019	8,979,000.00	8,952,392.23	8,952,152.79
110236	SHEFFIELD RECEIVABL	2.5300	05/16/2019	14,226,000.00	14,211,003.42	14,210,351.40
110241	JUPITER SEC COMPANY	2.5200	05/20/2019	50,000,000.00	49,933,500.00	49,931,000.00
110243	LA FAYETTE ASSET SE	2.4800	05/06/2019	50,000,000.00	49,982,777.78	49,979,500.00
110245	JUPITER SEC COMPANY	2.5200	05/20/2019	35,000,000.00	34,953,450.00	34,951,700.00
110247	SHEFFIELD RECEIVABL	2.5300	05/20/2019	50,000,000.00	49,933,236.11	49,931,000.00
110248	CAFCO LLC CP	2.5300	06/21/2019	31,494,000.00	31,381,120.26	31,379,361.84
110250	JUPITER SEC COMPANY	2.5200	05/20/2019	50,000,000.00	49,933,500.00	49,931,000.00
110251	JUPITER SEC COMPANY	2.5200	05/20/2019	50,000,000.00	49,933,500.00	49,931,000.00
110252	LA FAYETTE ASSET SE	2.4700	05/03/2019	50,000,000.00	49,993,138.89	49,989,500.00
110258	JUPITER SEC COMPANY	2.5200	05/20/2019	50,000,000.00	49,933,500.00	49,931,000.00
110259	SHEFFIELD RECEIVABL	2.5500	05/15/2019	26,896,000.00	26,869,328.13	26,868,028.16
110275	OLD LINE FUNDING LL	2.4600	05/13/2019	45,000,000.00	44,963,100.00	44,959,950.00
110276	SHEFFIELD RECEIVABL	2.4600	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110277	LA FAYETTE ASSET SE	2.5600	06/14/2019	25,000,000.00	24,921,777.78	24,921,500.00
110282	ATLANTIC ASSET SEC	2.5100	05/03/2019	50,000,000.00	49,993,027.78	49,989,500.00
110284	OLD LINE FUNDING LL	2.4600	05/16/2019	31,000,000.00	30,968,225.00	30,965,900.00
110297	THUNDER BAY FUNDING	2.4300	05/02/2019	48,000,000.00	47,996,760.00	47,993,280.00
110299	LA FAYETTE ASSET SE	2.5100	05/07/2019	25,000,000.00	24,989,541.67	24,988,000.00
110300	CRC FUNDING LLC CP	2.5200	06/07/2019	34,500,000.00	34,410,645.00	34,408,230.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110307	OLD LINE FUNDING LL	2.4500	05/07/2019	50,000,000.00	49,979,583.33	49,976,000.00
110309	TORONTO DOMINION BA	2.5000	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110319	CIESCO LLC CP	2.4500	05/08/2019	50,000,000.00	49,976,180.56	49,972,500.00
110320	CIESCO LLC CP	2.4500	05/08/2019	25,000,000.00	24,988,090.28	24,986,250.00
110321	OLD LINE FUNDING LL	2.4500	05/07/2019	50,000,000.00	49,979,583.33	49,976,000.00
110322	THUNDER BAY FUNDING	2.4500	05/10/2019	40,000,000.00	39,975,500.00	39,972,400.00
110323	OLD LINE FUNDING LL	2.4500	05/10/2019	50,000,000.00	49,969,375.00	49,965,500.00
110324	OLD LINE FUNDING LL	2.4700	05/15/2019	50,000,000.00	49,951,972.22	49,948,500.00
110328	CRC FUNDING LLC CP	2.4500	05/09/2019	50,000,000.00	49,972,777.78	49,969,000.00
110329	CRC FUNDING LLC CP	2.4500	05/09/2019	50,000,000.00	49,972,777.78	49,969,000.00
110332	SHEFFIELD RECEIVABL	2.4600	05/08/2019	50,000,000.00	49,976,083.33	49,972,500.00
110333	OLD LINE FUNDING LL	2.4600	05/20/2019	25,000,000.00	24,967,541.67	24,965,500.00
110334	SHEFFIELD RECEIVABL	2.4600	05/06/2019	50,000,000.00	49,982,916.67	49,979,500.00
110335	JUPITER SEC COMPANY	2.5000	05/30/2019	50,000,000.00	49,899,305.56	49,896,000.00
110336	JUPITER SEC COMPANY	2.5000	05/31/2019	50,000,000.00	49,895,833.34	49,892,500.00
110337	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,885,416.67	49,882,000.00
110338	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,885,416.67	49,882,000.00
110341	THUNDER BAY FUNDING	2.4700	05/20/2019	50,000,000.00	49,934,819.45	49,931,000.00
110342	CANCARA ASSET SEC L	2.5500	06/10/2019	21,250,000.00	21,189,791.66	21,189,437.50
110346	CRC FUNDING LLC CP	2.4500	05/16/2019	50,000,000.00	49,948,958.33	49,945,000.00
110347	CAFCO LLC CP	2.4500	05/17/2019	50,000,000.00	49,945,555.55	49,941,500.00
110348	CHARIOT FUNDING LLC	2.5000	05/30/2019	50,000,000.00	49,899,305.56	49,896,000.00
110351	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,885,416.67	49,882,000.00
110352	CAFCO LLC CP	2.4600	05/15/2019	50,000,000.00	49,952,166.67	49,948,500.00
110367	MONT BLANC CAPITAL	2.5300	05/08/2019	25,826,000.00	25,813,295.04	25,811,795.70
110368	JUPITER SEC COMPANY	2.5000	05/28/2019	50,000,000.00	49,906,250.00	49,903,000.00
110372	EXXON MOBIL CORP CP	2.4400	05/06/2019	50,000,000.00	49,983,055.56	49,980,000.00
110374	CHARIOT FUNDING LLC	2.5000	05/31/2019	50,000,000.00	49,895,833.34	49,892,500.00
110380	LA FAYETTE ASSET SE	2.4800	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110381	ATLANTIC ASSET SEC	2.4700	05/02/2019	50,000,000.00	49,996,569.44	49,993,000.00
110383	AUTOBAHN FUNDING CO	2.4500	05/01/2019	50,000,000.00	50,000,000.00	49,996,500.00
110384	AUTOBAHN FUNDING CO	2.4500	05/01/2019	5,000,000.00	5,000,000.00	4,999,650.00
110385	TORONTO DOMINION BA	2.4700	05/03/2019	25,000,000.00	24,996,569.44	24,994,750.00
110387	LA FAYETTE ASSET SE	2.4900	05/10/2019	50,000,000.00	49,968,875.00	49,965,500.00
110388	CANCARA ASSET SEC L	2.5100	06/03/2019	50,000,000.00	49,884,958.33	49,882,000.00
110389	CANCARA ASSET SEC L	2.5100	06/03/2019	35,000,000.00	34,919,470.84	34,917,400.00
110409	AUTOBAHN FUNDING CO	2.4400	05/02/2019	26,625,000.00	26,623,195.42	26,621,272.50
110410	SHEFFIELD RECEIVABL	2.5100	05/16/2019	50,000,000.00	49,947,708.33	49,945,000.00
110411	SHEFFIELD RECEIVABL	2.5100	05/16/2019	6,000,000.00	5,993,725.00	5,993,400.00
110412	AUTOBAHN FUNDING CO	2.4400	05/03/2019	50,000,000.00	49,993,222.22	49,989,500.00
110413	LA FAYETTE ASSET SE	2.4800	05/07/2019	25,000,000.00	24,989,666.67	24,988,000.00
110422	TORONTO DOMINION BA	2.4800	05/08/2019	50,000,000.00	49,975,888.89	49,973,000.00
110423	EXXON MOBIL CORP CP	2.4400	05/08/2019	50,000,000.00	49,976,277.78	49,973,000.00
110426	EMERSON ELECTRIC CO	2.4200	05/01/2019	35,000,000.00	35,000,000.00	34,997,550.00
110431	CIESCO LLC CP	2.4400	05/08/2019	50,000,000.00	49,976,277.78	49,972,500.00
110432	CIESCO LLC CP	2.4400	05/08/2019	50,000,000.00	49,976,277.78	49,972,500.00
110435	ATLANTIC ASSET SEC	2.4800	05/09/2019	50,000,000.00	49,972,444.44	49,969,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110436	LA FAYETTE ASSET SE	2.4700	05/10/2019	25,000,000.00	24,984,562.50	24,982,750.00
110446	REGENCY MARKETS NO.	2.4900	05/10/2019	50,000,000.00	49,968,875.00	49,965,500.00
110447	REGENCY MARKETS NO.	2.4900	05/10/2019	50,000,000.00	49,968,875.00	49,965,500.00
110448	CIESCO LLC CP	2.4600	05/09/2019	50,000,000.00	49,972,666.67	49,969,000.00
110449	CIESCO LLC CP	2.4600	05/09/2019	25,000,000.00	24,986,333.33	24,984,500.00
110452	CIESCO LLC CP	2.4600	05/13/2019	50,000,000.00	49,959,000.00	49,955,500.00
110453	AUTOBAHN FUNDING CO	2.4400	05/06/2019	40,000,000.00	39,986,444.44	39,983,600.00
110454	CRC FUNDING LLC CP	2.4600	05/09/2019	50,000,000.00	49,972,666.67	49,969,000.00
110455	CANADIAN IMP BK OF	2.4100	05/20/2019	50,000,000.00	49,936,402.78	49,932,500.00
110456	CANADIAN IMP BK OF	2.4100	05/20/2019	50,000,000.00	49,936,402.78	49,932,500.00
110457	SHEFFIELD RECEIVABL	2.4500	05/10/2019	34,381,000.00	34,359,941.64	34,357,277.11
110463	ATLANTIC ASSET SEC	2.4900	05/21/2019	50,000,000.00	49,930,833.33	49,927,500.00
110464	CHARIOT FUNDING LLC	2.4700	05/07/2019	50,000,000.00	49,979,416.67	49,976,000.00
110465	LA FAYETTE ASSET SE	2.5100	05/23/2019	40,000,000.00	39,938,644.44	39,936,400.00
110466	SHEFFIELD RECEIVABL	2.5000	06/03/2019	25,000,000.00	24,942,708.33	24,941,500.00
110467	ATLANTIC ASSET SEC	2.5000	05/14/2019	28,200,000.00	28,174,541.67	28,172,646.00
110470	JUPITER SEC COMPANY	2.4800	05/10/2019	50,000,000.00	49,969,000.00	49,965,500.00
110471	JUPITER SEC COMPANY	2.4800	05/10/2019	50,000,000.00	49,969,000.00	49,965,500.00
110475	MONT BLANC CAPITAL	2.5500	06/04/2019	37,554,000.00	37,463,557.45	37,462,743.78
110476	REGENCY MARKETS NO.	2.5000	05/08/2019	50,000,000.00	49,975,694.44	49,972,500.00
110479	CRC FUNDING LLC CP	2.4600	05/15/2019	50,000,000.00	49,952,166.67	49,948,500.00
110480	ATLANTIC ASSET SEC	2.4700	05/17/2019	50,000,000.00	49,945,111.11	49,941,000.00
110481	EXXON MOBIL CORP CP	2.4500	05/17/2019	50,000,000.00	49,945,555.56	49,942,500.00
110482	CRC FUNDING LLC CP	2.4600	05/10/2019	50,000,000.00	49,969,250.00	49,965,500.00
110483	SHEFFIELD RECEIVABL	2.4500	05/16/2019	50,000,000.00	49,948,958.33	49,945,000.00
110484	EMERSON ELECTRIC CO	2.4300	05/08/2019	33,784,000.00	33,768,037.06	33,765,756.64
110487	CANCARA ASSET SEC L	2.5000	06/06/2019	50,000,000.00	49,875,000.00	49,871,500.00
110488	OLD LINE FUNDING LL	2.4700	06/03/2019	50,000,000.00	49,886,791.67	49,882,000.00
110493	MONT BLANC CAPITAL	2.5400	06/14/2019	20,392,000.00	20,328,694.17	20,327,969.12
110496	AUTOBAHN FUNDING CO	2.4400	05/15/2019	50,000,000.00	49,952,555.56	49,948,500.00
110497	OLD LINE FUNDING LL	2.4500	06/04/2019	50,000,000.00	49,884,305.55	49,878,500.00
110498	AUTOBAHN FUNDING CO	2.4500	05/20/2019	50,000,000.00	49,935,347.22	49,931,000.00
110499	JUPITER SEC COMPANY	2.4400	05/03/2019	50,000,000.00	49,993,222.22	49,989,500.00
110500	JUPITER SEC COMPANY	2.4400	05/03/2019	50,000,000.00	49,993,222.22	49,989,500.00
110501	ATLANTIC ASSET SEC	2.4900	05/21/2019	50,000,000.00	49,930,833.33	49,927,500.00
110505	SHEFFIELD RECEIVABL	2.4600	05/17/2019	50,000,000.00	49,945,333.33	49,941,500.00
110506	OLD LINE FUNDING LL	2.4700	06/05/2019	50,000,000.00	49,879,930.56	49,875,000.00
110511	EXXON MOBIL CORP CP	2.4500	05/21/2019	50,000,000.00	49,931,944.44	49,929,000.00
110512	OLD LINE FUNDING LL	2.4700	06/07/2019	50,000,000.00	49,873,069.45	49,868,000.00
110513	SHEFFIELD RECEIVABL	2.4700	05/20/2019	50,000,000.00	49,934,819.45	49,931,000.00
110514	CHARIOT FUNDING LLC	2.4500	05/20/2019	50,000,000.00	49,935,347.22	49,931,000.00
110515	CHARIOT FUNDING LLC	2.4500	05/20/2019	50,000,000.00	49,935,347.22	49,931,000.00
110516	CANADIAN IMP BK OF	2.4100	05/20/2019	50,000,000.00	49,936,402.78	49,932,500.00
110517	CANADIAN IMP BK OF	2.4100	05/20/2019	50,000,000.00	49,936,402.78	49,932,500.00
110518	AUTOBAHN FUNDING CO	2.4400	05/20/2019	25,000,000.00	24,967,805.55	24,965,500.00
110519	REGENCY MARKETS NO.	2.4900	05/10/2019	43,844,000.00	43,816,707.11	43,813,747.64
110521	THUNDER BAY FUNDING	2.4500	05/22/2019	50,000,000.00	49,928,541.67	49,924,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110522	CANCARA ASSET SEC L	2.5000	06/12/2019	50,000,000.00	49,854,166.66	49,850,500.00
110523	CHARIOT FUNDING LLC	2.4500	05/22/2019	50,000,000.00	49,928,541.67	49,924,000.00
110524	CHARIOT FUNDING LLC	2.4500	05/23/2019	50,000,000.00	49,925,138.89	49,920,500.00
110525	CHARIOT FUNDING LLC	2.4500	05/23/2019	50,000,000.00	49,925,138.89	49,920,500.00
110526	TORONTO DOMINION BA	2.4400	06/03/2019	50,000,000.00	49,888,166.67	49,882,500.00
110527	ATLANTIC ASSET SEC	2.5000	05/30/2019	50,000,000.00	49,899,305.55	49,894,000.00
110528	JUPITER SEC COMPANY	2.4400	05/13/2019	50,000,000.00	49,959,333.34	49,955,500.00
110529	NATIXIS NY BRANCH C	2.4100	05/13/2019	50,000,000.00	49,959,833.33	49,956,000.00
110530	LA FAYETTE ASSET SE	2.5500	06/20/2019	9,168,000.00	9,135,530.00	9,135,270.24
110531	SHEFFIELD RECEIVABL	2.4500	05/24/2019	50,000,000.00	49,921,736.11	49,917,500.00
110537	EXXON MOBIL CORP CP	2.4300	05/17/2019	50,000,000.00	49,946,000.00	49,942,500.00
110538	THUNDER BAY FUNDING	2.4500	06/04/2019	25,000,000.00	24,942,152.78	24,939,250.00
110539	OLD LINE FUNDING LL	2.4700	06/11/2019	37,100,000.00	36,995,635.64	36,991,668.00
110540	OLD LINE FUNDING LL	2.4400	05/24/2019	38,000,000.00	37,940,762.22	37,936,920.00
110547	REGENCY MARKETS NO.	2.4900	05/15/2019	42,872,000.00	42,830,485.61	42,827,841.84
110548	REGENCY MARKETS NO.	2.5000	05/15/2019	50,000,000.00	49,951,388.89	49,948,500.00
110549	AUTOBAHN FUNDING CO	2.4500	05/23/2019	35,000,000.00	34,947,597.22	34,944,350.00
110550	JUPITER SEC COMPANY	2.4500	05/30/2019	50,000,000.00	49,901,319.44	49,896,000.00
110551	JUPITER SEC COMPANY	2.4600	05/30/2019	50,000,000.00	49,900,916.67	49,896,000.00
110552	EXXON MOBIL CORP CP	2.4200	05/14/2019	37,362,000.00	37,329,349.76	37,326,879.72
110556	OLD LINE FUNDING LL	2.4700	06/12/2019	50,000,000.00	49,855,916.66	49,850,500.00
110559	REGENCY MARKETS NO.	2.5000	05/16/2019	50,000,000.00	49,947,916.67	49,945,000.00
110560	REGENCY MARKETS NO.	2.5000	05/16/2019	50,000,000.00	49,947,916.67	49,945,000.00
110561	REGENCY MARKETS NO.	2.5000	05/16/2019	25,000,000.00	24,973,958.34	24,972,500.00
110562	CHARIOT FUNDING LLC	2.4500	05/30/2019	50,000,000.00	49,901,319.45	49,896,000.00
110563	CHARIOT FUNDING LLC	2.4450	05/21/2019	50,000,000.00	49,932,083.33	49,927,500.00
110564	LA FAYETTE ASSET SE	2.4700	05/14/2019	35,000,000.00	34,968,781.94	34,966,400.00
110565	ATLANTIC ASSET SEC	2.4900	05/22/2019	50,000,000.00	49,927,375.00	49,923,500.00
110566	SHEFFIELD RECEIVABL	2.4800	06/04/2019	50,000,000.00	49,882,888.89	49,880,000.00
110567	EXXON MOBIL CORP CP	2.4200	05/14/2019	50,000,000.00	49,956,305.56	49,953,000.00
110570	ATLANTIC ASSET SEC	2.4800	06/04/2019	26,899,000.00	26,835,996.56	26,832,559.47
110572	AUTOBAHN FUNDING CO	2.4400	06/03/2019	25,000,000.00	24,944,083.33	24,941,000.00
110573	OLD LINE FUNDING LL	2.4500	05/21/2019	30,000,000.00	29,959,166.66	29,956,500.00
110577	CHARIOT FUNDING LLC	2.4500	05/30/2019	50,000,000.00	49,901,319.45	49,896,000.00
110578	EMERSON ELECTRIC CO	2.4300	06/12/2019	32,362,000.00	32,270,253.73	32,266,532.10
110579	SHEFFIELD RECEIVABL	2.4800	06/06/2019	50,000,000.00	49,876,000.00	49,873,000.00
110580	CANCARA ASSET SEC L	2.5100	06/17/2019	20,000,000.00	19,934,461.11	19,933,000.00
110581	CANCARA ASSET SEC L	2.5500	07/15/2019	41,900,000.00	41,677,406.25	41,674,578.00
110582	SHEFFIELD RECEIVABL	2.4800	06/05/2019	50,000,000.00	49,879,444.45	49,876,500.00
110586	AUTOBAHN FUNDING CO	2.4500	06/03/2019	25,000,000.00	24,943,854.17	24,941,000.00
110587	TORONTO DOMINION BA	2.4400	06/07/2019	50,000,000.00	49,874,611.11	49,868,500.00
110588	EMERSON ELECTRIC CO	2.4700	05/17/2019	50,000,000.00	49,945,111.11	49,942,000.00
110589	CHARIOT FUNDING LLC	2.4500	06/06/2019	50,000,000.00	49,877,500.00	49,871,500.00
110590	EXXON MOBIL CORP CP	2.4500	05/06/2019	50,000,000.00	49,982,986.11	49,980,000.00
110591	AUTOBAHN FUNDING CO	2.4500	06/03/2019	25,000,000.00	24,943,854.17	24,941,000.00
110592	ATLANTIC ASSET SEC	2.5400	05/22/2019	50,000,000.00	49,925,916.67	49,923,500.00
110598	CRC FUNDING LLC CP	2.5100	06/13/2019	27,000,000.00	26,919,052.50	26,916,840.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110599	SHEFFIELD RECEIVABL	2.4800	06/03/2019	50,000,000.00	49,886,333.33	49,883,000.00
110600	CRC FUNDING LLC CP	2.4500	06/03/2019	50,000,000.00	49,887,708.33	49,881,000.00
110601	CRC FUNDING LLC CP	2.4500	06/03/2019	50,000,000.00	49,887,708.33	49,881,000.00
110602	CAFCO LLC CP	2.5000	06/28/2019	50,000,000.00	49,798,611.11	49,793,000.00
110603	CAFCO LLC CP	2.5100	06/24/2019	50,000,000.00	49,811,750.00	49,807,500.00
110604	CHARIOT FUNDING LLC	2.4400	06/06/2019	50,000,000.00	49,878,000.00	49,871,500.00
110605	ATLANTIC ASSET SEC	2.5000	05/22/2019	50,000,000.00	49,927,083.33	49,923,500.00
110606	AUTOBAHN FUNDING CO	2.4400	06/03/2019	25,000,000.00	24,944,083.33	24,941,000.00
110607	CHARIOT FUNDING LLC	2.4500	06/07/2019	50,000,000.00	49,874,097.22	49,868,000.00
110608	ATLANTIC ASSET SEC	2.5000	05/21/2019	34,813,000.00	34,764,648.61	34,762,521.15
110610	CRC FUNDING LLC CP	2.4500	06/05/2019	50,000,000.00	49,880,902.78	49,874,000.00
110611	REGENCY MARKETS NO.	2.5000	05/21/2019	50,000,000.00	49,930,555.56	49,927,500.00
110612	AUTOBAHN FUNDING CO	2.4400	05/30/2019	50,000,000.00	49,901,722.22	49,896,000.00
110613	ATLANTIC ASSET SEC	2.5100	05/15/2019	49,000,000.00	48,952,170.55	48,949,040.00
110614	TORONTO DOMINION BA	2.4800	06/05/2019	50,000,000.00	49,879,444.45	49,875,500.00
110615	THUNDER BAY FUNDING	2.4600	06/06/2019	28,087,000.00	28,017,905.98	28,014,816.41
110616	LA FAYETTE ASSET SE	2.4400	06/05/2019	50,000,000.00	49,881,388.89	49,875,000.00
110617	NATIXIS NY BRANCH C	2.4200	06/03/2019	50,000,000.00	49,889,083.33	49,885,000.00
110618	LA FAYETTE ASSET SE	2.5100	07/02/2019	22,972,000.00	22,872,697.15	22,870,234.04
110619	AUTOBAHN FUNDING CO	2.4400	06/03/2019	50,000,000.00	49,888,166.66	49,882,000.00
110620	EXXON MOBIL CORP CP	2.4300	06/03/2019	50,000,000.00	49,888,625.00	49,886,500.00
110621	NESTLE CAPITAL CORP	2.4200	05/31/2019	50,000,000.00	49,899,166.67	49,895,500.00
110623	SHEFFIELD RECEIVABL	2.4700	06/06/2019	50,000,000.00	49,876,500.00	49,873,000.00
110624	CHARIOT FUNDING LLC	2.4500	06/05/2019	25,000,000.00	24,940,451.39	24,937,500.00
110625	MONT BLANC CAPITAL	2.4900	06/06/2019	9,571,000.00	9,547,168.21	9,546,402.53
110629	TOYOTA MOTOR CREDIT	2.4300	06/10/2019	50,000,000.00	49,865,000.00	49,862,500.00
110632	OLD LINE FUNDING LL	2.4500	06/13/2019	50,000,000.00	49,853,680.56	49,846,500.00
110633	MONT BLANC CAPITAL	2.4800	06/06/2019	50,000,000.00	49,876,000.00	49,871,500.00
110634	SHEFFIELD RECEIVABL	2.4700	06/10/2019	50,000,000.00	49,862,777.78	49,859,000.00
110637	NATIXIS NY BRANCH C	2.4200	06/07/2019	50,000,000.00	49,875,638.89	49,871,500.00
110638	LA FAYETTE ASSET SE	2.5200	07/11/2019	22,053,000.00	21,943,396.59	21,940,750.23
110642	AUTOBAHN FUNDING CO	2.4400	05/31/2019	35,000,000.00	34,928,833.33	34,924,750.00
110643	TORONTO DOMINION BA	2.4500	06/13/2019	50,000,000.00	49,853,680.56	49,847,500.00
110644	LA FAYETTE ASSET SE	2.4200	05/28/2019	50,000,000.00	49,909,250.00	49,903,000.00
110645	EXXON MOBIL CORP CP	2.4300	05/30/2019	50,000,000.00	49,902,125.00	49,900,000.00
110646	NESTLE CAPITAL CORP	2.4200	06/05/2019	50,000,000.00	49,882,361.12	49,878,500.00
110647	LA FAYETTE ASSET SE	2.4300	05/31/2019	25,000,000.00	24,949,375.00	24,946,250.00
110648	THUNDER BAY FUNDING	2.4500	05/31/2019	50,000,000.00	49,897,916.67	49,892,500.00
110649	THUNDER BAY FUNDING	2.4500	05/31/2019	20,000,000.00	19,959,166.67	19,957,000.00
110657	EXXON MOBIL CORP CP	2.4200	06/04/2019	50,000,000.00	49,885,722.23	49,883,000.00
110658	SHEFFIELD RECEIVABL	2.4700	06/17/2019	50,000,000.00	49,838,763.89	49,834,000.00
110659	EXXON MOBIL CORP CP	2.4300	06/12/2019	50,000,000.00	49,858,250.00	49,856,000.00
110660	NATIXIS NY BRANCH C	2.4100	06/06/2019	50,000,000.00	49,879,500.00	49,875,000.00
110662	CHARIOT FUNDING LLC	2.4500	06/07/2019	50,000,000.00	49,874,097.23	49,868,000.00
110663	CAFCO LLC CP	2.4800	06/19/2019	20,000,000.00	19,932,488.89	19,930,200.00
110664	CHARIOT FUNDING LLC	2.4500	06/14/2019	50,000,000.00	49,850,277.78	49,843,000.00
110665	EXXON MOBIL CORP CP	2.4400	06/17/2019	50,000,000.00	49,840,722.22	49,839,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110666	NESTLE CAPITAL CORP	2.4100	06/28/2019	50,000,000.00	49,805,861.11	49,798,500.00
110677	AUTOBAHN FUNDING CO	2.4400	06/07/2019	50,000,000.00	49,874,611.11	49,868,000.00
110678	ATLANTIC ASSET SEC	2.4800	06/14/2019	20,000,000.00	19,939,377.78	19,936,200.00
110679	EMERSON ELECTRIC CO	2.4300	05/28/2019	50,000,000.00	49,908,875.00	49,904,500.00
CPD TOTAL				**10,726,326,000.00**	**10,710,853,707.74**	**10,710,026,387.57**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,987,089.50	24,892,500.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,407,276.31	19,527,491.60
BNOT3 TOTAL				**44,660,000.00**	**44,394,365.81**	**44,419,991.60**
108008	TOYOTA MOTOR CREDIT	2.7438	05/15/2019	40,000,000.00	40,000,000.00	40,000,000.00
CNFL TOTAL				**40,000,000.00**	**40,000,000.00**	**40,000,000.00**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,994,927.50	10,083,700.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/2022	22,500,000.00	22,239,187.40	22,386,825.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,923,142.39	24,979,750.00
CNFX TOTAL				**57,500,000.00**	**57,157,257.29**	**57,450,275.00**
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,844,270.83	49,834,500.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,844,270.83	49,834,500.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,428,050.00	49,465,500.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,304,652.78	49,376,000.00
109590	UST BILL	2.4580	06/20/2019	50,000,000.00	49,829,340.28	49,834,500.00
109612	UST BILL	2.4600	06/27/2019	50,000,000.00	49,805,250.00	49,812,000.00
109613	UST BILL	2.4600	06/27/2019	50,000,000.00	49,805,250.00	49,812,000.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,239,270.83	49,303,500.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,239,270.83	49,303,500.00
110105	UST BILL	2.4580	02/27/2020	50,000,000.00	48,969,215.27	49,027,000.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	48,969,215.27	49,027,000.00
110262	UST BILL	2.4075	05/14/2019	50,000,000.00	49,956,531.25	49,957,000.00
110263	UST BILL	2.4075	05/14/2019	50,000,000.00	49,956,531.25	49,957,000.00
110264	UST BILL	2.4000	05/09/2019	50,000,000.00	49,973,333.33	49,973,500.00
110265	UST BILL	2.4000	05/09/2019	50,000,000.00	49,973,333.33	49,973,500.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,014,305.56	49,027,000.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,014,305.56	49,027,000.00
110325	UST BILL	2.4100	05/02/2019	50,000,000.00	49,996,652.78	49,996,500.00
110326	UST BILL	2.4100	05/02/2019	50,000,000.00	49,996,652.78	49,996,500.00
110339	UST BILL	2.3925	05/07/2019	50,000,000.00	49,980,062.50	49,980,500.00
110340	UST BILL	2.3925	05/07/2019	50,000,000.00	49,980,062.50	49,980,500.00
110414	UST BILL	2.3600	05/28/2019	50,000,000.00	49,911,500.00	49,910,500.00
110415	UST BILL	2.3600	05/28/2019	50,000,000.00	49,911,500.00	49,910,500.00
110416	UST BILL	2.3600	05/28/2019	50,000,000.00	49,911,500.00	49,910,500.00
110417	UST BILL	2.3600	05/28/2019	50,000,000.00	49,911,500.00	49,910,500.00
110437	UST BILL	2.3400	05/23/2019	50,000,000.00	49,928,500.00	49,927,500.00
110438	UST BILL	2.3400	05/23/2019	50,000,000.00	49,928,500.00	49,927,500.00
110439	UST BILL	2.3400	05/23/2019	50,000,000.00	49,928,500.00	49,927,500.00
110440	UST BILL	2.3400	05/23/2019	50,000,000.00	49,928,500.00	49,927,500.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	48,936,666.67	48,946,500.00
110502	UST BILL	2.3600	06/04/2019	50,000,000.00	49,888,555.55	49,887,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110503	UST BILL	2.3600	06/04/2019	50,000,000.00	49,888,555.55	49,887,500.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,420,177.78	49,423,000.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,420,177.78	49,423,000.00
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,491,944.45	49,488,500.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,491,944.45	49,488,500.00
US TBILLS TOTAL				**1,800,000,000.00**	**1,788,017,849.99**	**1,788,395,500.00**
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	50,156,000.00
107422	NORDEA BANK AB NY F	3.0088	03/27/2020	50,000,000.00	50,000,000.00	50,156,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,312,000.00**
110228	MUFG UNION BANK NA	2.5100	05/20/2019	50,000,000.00	50,000,000.00	50,003,000.00
110260	MUFG UNION BANK NA	2.5100	05/16/2019	50,000,000.00	50,000,000.00	50,002,500.00
110261	MUFG UNION BANK NA	2.5100	05/16/2019	25,000,000.00	25,000,000.00	25,001,250.00
110293	MUFG UNION BANK NA	2.5000	05/28/2019	50,000,000.00	50,000,000.00	50,003,000.00
110294	MUFG UNION BANK NA	2.5000	05/28/2019	50,000,000.00	50,000,000.00	50,003,000.00
110392	MUFG UNION BANK NA	2.5000	06/03/2019	50,000,000.00	50,000,000.00	50,003,000.00
110583	MUFG UNION BANK NA	2.4900	06/10/2019	50,000,000.00	50,000,000.00	50,002,500.00
110639	MUFG UNION BANK NA	2.4900	06/28/2019	50,000,000.00	50,000,000.00	50,001,000.00
NEG CDS TOTAL				**375,000,000.00**	**375,000,000.00**	**375,019,250.00**
109645	ROYAL BANK OF CANAD	2.7900	06/28/2019	50,000,000.00	50,000,000.00	50,016,000.00
110179	TORONTO DOMINION BA	2.5000	05/16/2019	50,000,000.00	50,000,000.00	50,001,000.00
110219	TORONTO DOMINION BA	2.5000	05/20/2019	50,000,000.00	50,000,000.00	50,000,500.00
110229	NORDEA BANK ABP NY	2.5400	06/14/2019	50,000,000.00	50,000,000.00	50,005,000.00
110230	DNB BANK ASA NY CD	2.4600	05/15/2019	50,000,000.00	50,000,000.00	50,001,000.00
110279	CREDIT AGRICOLE CIB	2.5300	06/24/2019	50,000,000.00	50,000,745.05	50,005,500.00
110311	BARCLAYS BANK PLC N	2.5500	05/31/2019	50,000,000.00	50,000,000.00	50,001,500.00
110354	DNB BANK ASA NY CD	2.5000	06/28/2019	50,000,000.00	50,000,000.00	50,002,000.00
110356	TORONTO DOMINION BA	2.5100	05/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110369	SVENSKA HANDELSBANK	2.5100	06/28/2019	50,000,000.00	50,000,800.50	49,999,500.00
110375	CANADIAN IMP. BK OF	2.4300	05/01/2019	50,000,000.00	50,000,000.00	50,000,000.00
110379	BARCLAYS BANK PLC N	2.5200	06/03/2019	50,000,000.00	50,000,000.00	49,999,500.00
110382	BANK OF MONTREAL CH	2.4500	05/03/2019	50,000,000.00	50,000,000.00	50,000,000.00
110418	BANK OF MONTREAL CH	2.4500	05/03/2019	50,000,000.00	50,000,000.00	50,000,000.00
110441	NORDEA BANK ABP NY	2.5000	06/28/2019	50,000,000.00	50,000,000.00	50,001,500.00
110442	CANADIAN IMP. BK OF	2.4300	05/06/2019	50,000,000.00	50,000,000.00	50,000,000.00
110459	DNB BANK ASA NY CD	2.4600	06/03/2019	50,000,000.00	50,000,000.00	50,002,000.00
110460	BANK OF MONTREAL CH	2.4500	05/03/2019	50,000,000.00	50,000,000.00	50,000,000.00
110468	TORONTO DOMINION BA	2.5200	06/05/2019	50,000,000.00	50,000,000.00	50,001,000.00
110485	BARCLAYS BANK PLC N	2.5000	06/07/2019	50,000,000.00	50,000,000.00	49,998,000.00
110486	BANK OF MONTREAL CH	2.4600	06/06/2019	50,000,000.00	50,000,000.00	50,002,500.00
110504	DNB BANK ASA NY CD	2.4600	06/10/2019	50,000,000.00	50,000,000.00	50,001,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110541	NORDEA BANK ABP NY	2.4300	06/14/2019	50,000,000.00	50,000,000.00	49,998,500.00
110542	CANADIAN IMP. BK OF	2.4300	05/16/2019	50,000,000.00	50,000,000.00	50,000,000.00
110543	BARCLAYS BANK PLC N	2.5000	06/14/2019	50,000,000.00	50,000,000.00	49,996,500.00
110553	CANADIAN IMP. BK OF	2.4300	05/16/2019	50,000,000.00	50,000,000.00	50,000,000.00
110571	CANADIAN IMP. BK OF	2.4400	06/05/2019	50,000,000.00	50,000,000.00	50,000,000.00
110609	TORONTO DOMINION BA	2.4800	06/17/2019	50,000,000.00	50,000,000.00	49,998,500.00
110627	TORONTO DOMINION BA	2.5100	06/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110628	CANADIAN IMP. BK OF	2.4300	05/30/2019	50,000,000.00	50,000,000.00	49,999,500.00
110661	DNB BANK ASA NY CD	2.4600	06/28/2019	50,000,000.00	50,000,000.00	49,999,500.00
YANKEE CDS TOTAL				**1,550,000,000.00**	**1,550,001,545.55**	**1,550,031,000.00**
NTRD TOTAL				**34,740,419,000.00**	**34,704,434,478.86**	**34,553,058,950.10**
	NTRD HISTORICAL				**34,666,478,222.89**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,976,658.51	24,950,250.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,976,658.51**	**24,950,250.00**
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,969,825.34	48,763,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,691,792.50	48,705,000.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,620,411.64	48,705,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,282,029.48**	**146,173,500.00**
TRADE TOTAL				**175,000,000.00**	**174,258,687.99**	**171,123,750.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**34,915,419,000.00**	**34,878,693,166.85**	**34,724,182,700.10**
	PSI HISTORICAL TOTAL				**34,839,969,144.77**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,829,750.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**14,829,750.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,829,750.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	6,833,050.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	8,863,470.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**15,696,520.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**15,696,520.00**
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	4,810,050.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	484,560.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,541.09	1,291,725.00
FFCB TOTAL				**7,000,000.00**	**6,993,541.09**	**6,586,335.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,671,600.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,635,080.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,006,900.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,880,252.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**19,193,832.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,627,702.40
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,627,702.40**
PHHPA TOTAL				**32,176,000.00**	**32,169,541.09**	**29,407,869.40**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,865.59	589,038.00
FHLB TOTAL				**600,000.00**	**599,865.59**	**589,038.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,834,870.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,834,870.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,865.59**	**4,423,908.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,064,673.50	10,076,175.98
US TBILLS TOTAL				**10,239,600.00**	**10,064,673.50**	**10,076,175.98**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,996,000.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,996,000.00**
SCP61-SCAQMD TOTAL				**15,239,600.00**	**15,064,673.50**	**15,072,175.98**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2019 to April 30, 2019
Fund: Specific Purpose Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
SCP66-SCAQMD-CMP SPE REV FD						
105101	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,992,000.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,992,000.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,992,000.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,074,723.79	10,084,835.54
US TBILLS TOTAL		2.4800		**10,248,400.00**	**10,074,723.79**	**10,084,835.54**
SCP6F-SCAQMD TOTAL				**10,248,400.00**	**10,074,723.79**	**10,084,835.54**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,074,723.79	10,084,835.54
US TBILLS TOTAL		2.4800		**10,248,400.00**	**10,074,723.79**	**10,084,835.54**
SCP6G-SCAQMD TOTAL				**10,248,400.00**	**10,074,723.79**	**10,084,835.54**
SCP6U-SCAQMD MITIGATION FE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,037,361.88	5,042,417.77
US TBILLS TOTAL		2.4800		**5,124,200.00**	**5,037,361.88**	**5,042,417.77**
SCP6U-SCAQMD TOTAL				**5,124,200.00**	**5,037,361.88**	**5,042,417.77**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,992,000.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,992,000.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,992,000.00**
SCAQM-SOUTH COAST AIR QUALITY MG						
106824	S OF C LAIF	0.0000	12/31/2019	38,807,480.33	38,807,480.33	38,807,480.33
SCAQM TOTAL				**38,807,480.33**	**38,807,480.33**	**38,807,480.33**
SLIM-SCHOOLS LINKED INSURANCE MG						
106825	S OF C LAIF	0.0000	12/31/2019	3,318,263.74	3,318,263.74	3,318,263.74
SLIM TOTAL				**3,318,263.74**	**3,318,263.74**	**3,318,263.74**
WASIA-WHITTIER AREA SCHOOLS INS						
106826	S OF C LAIF	0.0000	12/31/2019	40,086.19	40,086.19	40,086.19
WASIA TOTAL				**40,086.19**	**40,086.19**	**40,086.19**
SPI TOTAL				**174,492,430.26**	**173,876,719.90**	**170,582,142.49**
	SPI HISTORICAL TOTAL				**173,623,714.40**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2019
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 04/30/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	29,323,953.97
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	309,159.05
05/17/00	C.I. 2658M	455,449.63
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$30,090,523.80

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	COMMERCIAL PAPER 2019	1,923,638.78
04/05/19	LEASE REVENUE COMMERCIAL PAPER 2019	7,613.36
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,030,854.24
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	302,119,678.65
02/09/93	DISNEY PROJECT 1993	7,684,978.42
03/21/12	DISNEY PROJECT, 2012	4,227,533.13
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,535,589.43
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,041,684.88
	U.S. BANK - TRUSTEE TOTAL	$394,581,663.00

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	4,547,813.74
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,320,080.59
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,717,036.52
	ZIONS BANK - TRUSTEE TOTAL	$22,584,930.85

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,396.35
	TREASURER TOTAL	$303,396.35

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 04/30/19
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 04/30/2019
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 04/30/19
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	2,025,001,545.55	47.00	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	10,710,853,707.74	22.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,788,017,849.99	99.00	DAYS	149,282,029.48	864.00	DAYS
AGENCIES	20,004,009,752.48	795.00	DAYS	24,976,658.51	320.00	DAYS
MUNICIPALS	35,000,000.00	479.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	141,551,623.10	380.00	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	$34,704,434,478.86	475.00	DAYS	$174,258,687.99	786.00	DAYS

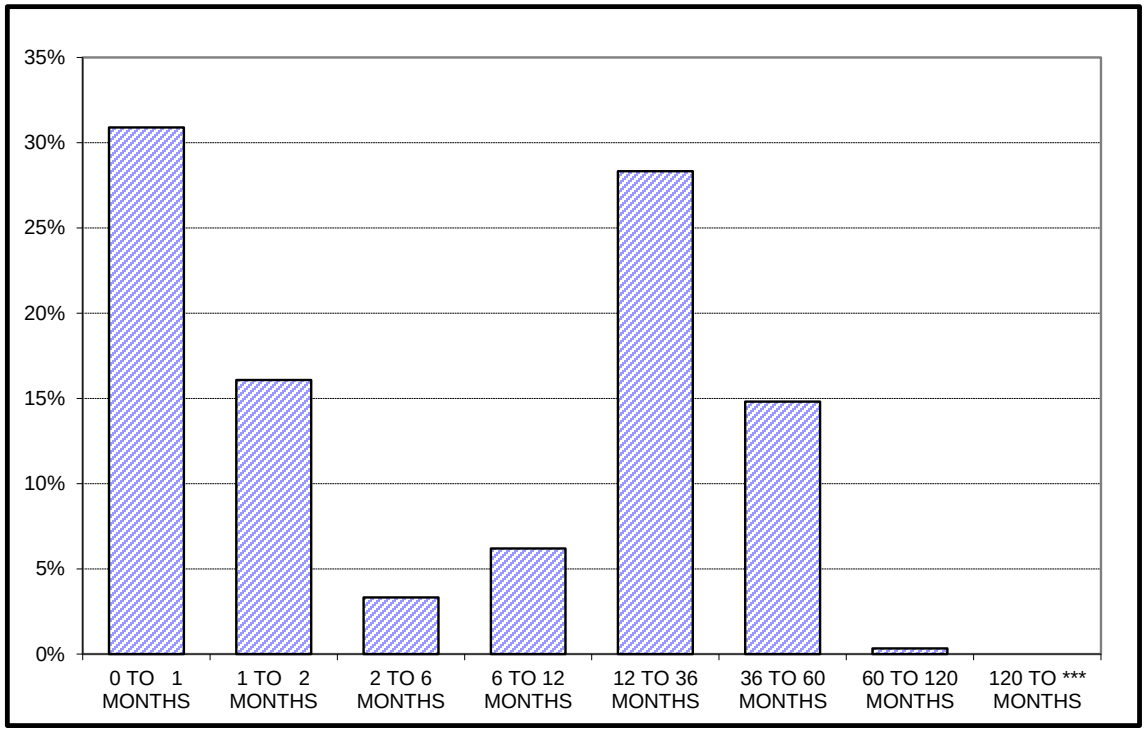
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 04/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	05/01/19-05/31/19	$10,777,223,770.73	30.90
1 TO 2 MONTHS	06/01/19-06/30/19	$5,610,261,566.62	16.09
2 TO 3 MONTHS	07/01/19-07/31/19	$86,493,499.99	0.25
3 TO 4 MONTHS	08/01/19-08/31/19	$124,934,019.52	0.36
4 TO 5 MONTHS	09/01/19-09/30/19	$74,996,591.07	0.21
5 TO 6 MONTHS	10/01/19-10/31/19	$877,334,375.66	2.51
6 TO 12 MONTHS	11/01/19-04/30/20	$2,161,507,397.55	6.20
12 TO 24 MONTHS	05/01/20-04/30/21	$4,005,226,001.56	11.48
24 TO 36 MONTHS	05/01/21-04/30/22	$5,878,677,218.12	16.85
36 TO 48 MONTHS	05/01/22-04/30/23	$3,137,509,267.46	9.00
48 TO 60 MONTHS	05/01/23-04/30/24	$2,026,659,323.83	5.81
60 TO 120 MONTHS	05/01/24-04/30/29	$117,870,134.74	0.34
120 TO *** MONTHS	05/01/29-	$0.00	0.00
Portfolio Total:		**$34,878,693,166.85**	**100.00**
AVCCD			
36 TO 48 MONTHS	05/01/22-04/30/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	05/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	05/01/24-04/30/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	05/01/29-	$32,169,541.09	100.00
Portfolio Total:		**$32,169,541.09**	
SANIT			
24 TO 36 MONTHS	05/01/21-04/30/22	$4,499,865.59	100.00
Portfolio Total:		**$4,499,865.59**	
SCAQM			
6 TO 12 MONTHS	11/01/19-04/30/20	$38,807,480.33	100.00
Portfolio Total:		**$38,807,480.33**	
SCP61			
1 TO 2 MONTHS	06/01/19-06/30/19	$5,000,000.00	33.19
6 TO 12 MONTHS	11/01/19-04/30/20	$10,064,673.50	66.81
Portfolio Total:		**$15,064,673.50**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 04/30/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
1 TO 2 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	11/01/19-04/30/20	$10,074,723.79	100.00
Portfolio Total:		**$10,074,723.79**	
SCP6G			
6 TO 12 MONTHS	11/01/19-04/30/20	$10,074,723.79	100.00
Portfolio Total:		**$10,074,723.79**	
SCP6U			
6 TO 12 MONTHS	11/01/19-04/30/20	$5,037,361.88	100.00
Portfolio Total:		**$5,037,361.88**	
SCU5F			
1 TO 2 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SLIM			
6 TO 12 MONTHS	11/01/19-04/30/20	$3,318,263.74	100.00
Portfolio Total:		**$3,318,263.74**	
WASIA			
6 TO 12 MONTHS	11/01/19-04/30/20	$40,086.19	100.00
Portfolio Total:		**$40,086.19**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 10,777,224	30.90%
1 TO 2 MONTHS	5,610,262	16.09%
2 TO 6 MONTHS	1,163,758	3.33%
6 TO 12 MONTHS	2,161,507	6.20%
12 TO 36 MONTHS	9,883,903	28.33%
36 TO 60 MONTHS	5,164,169	14.81%
60 TO 120 MONTHS	117,870	0.34%
120 TO *** MONTHS	-	0.00%
	$ 34,878,693	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 04/30/19
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,318,263.74
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,807,480.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	40,086.19
	LAIF TOTAL	$42,165,830.26

POOLED MONEY INVESTMENT ACCOUNT

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

	March 2019	March 2018	Change
Average Daily Portfolio ($)	87,480,865	75,304,880	+12,175,985
Accrued Earnings ($)	180,998	97,489	+83,509
Effective Yield (%)	2.436	1.524	+0.912
Average Life-Month End (In Days)	179	183	-4
Total Security Transactions			
Amount ($)	34,169,726	32,962,593	+1,207,133
Number	687	662	+25
Total Time Deposit Transactions			
Amount ($)	1,765,500	1,944,000	-178,500
Number	70	88	-18
Average Workday Investment Activity ($)	1,711,201	1,586,663	+124,538
Prescribed Demand Account Balances For Services ($)	262,500	334,700	-72,200

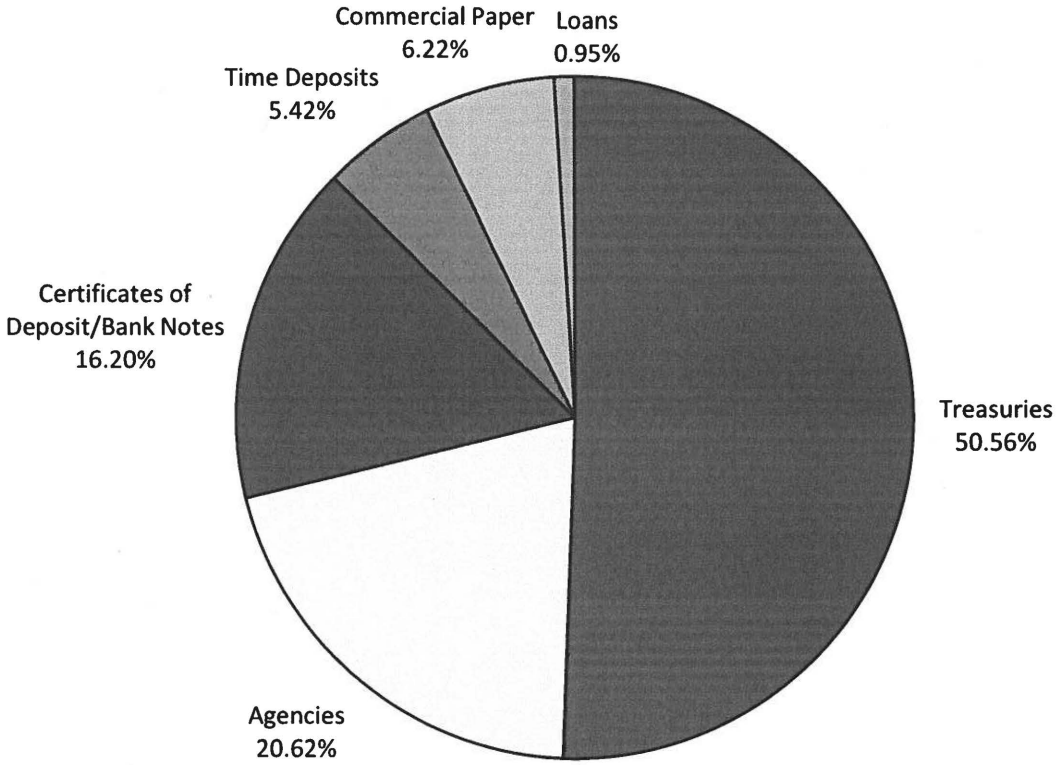
Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(Dollars In Thousands)

March 31, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	18,268,335	21.03	-0.27
Bonds	0	0.00	0
Notes	25,652,017	29.53	+0.89
Strips	0	0.00	0
Total Government	43,920,352	50.56	+0.62
Agency Debentures	3,566,772	4.12	+0.19
Certificates of Deposit	13,275,000	15.28	+0.11
Bank Notes	800,000	0.92	+0.03
Repurchases	0	0.00	0
Agency Discount Notes	14,136,370	16.27	-0.69
Time Deposits	4,712,240	5.42	+0.19
GNMAs	0	0.00	0
Commercial Paper	5,404,503	6.22	-0.49
Remics	23,501	0.03	0
Corporate Bonds	0	0.00	0
AB 55 Loans	823,411	0.95	+0.03
GF Loans	0	0.00	0
Other	200,000	0.23	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	86,862,149	100.00	

INVESTMENT ACTIVITY	March 2019		February 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	687	34,169,726	455	22,652,305
Other	17	430,849	4	18,588
Time Deposits	70	1,765,500	71	1,830,480
Total	774	36,366,075	530	24,501,373
PMIA Monthly Average Effective Yield (%)		2.436	2.392	
Year to Date Yield Last Day of Month (%)		2.201	2.171	

Pooled Money Investment Account
Portfolio Composition
$86.9 billion
03/31/19



Percentages may not total 100%, due to rounding.

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/19	REDEMPTIONS								
	CD	US BANK	2.530	03/01/19	2.530	50,000	123	432,208.33	2.565
	CD	US BANK	2.530	03/01/19	2.530	50,000	123	432,208.33	2.565
	CD	MUFG UNION	2.380	03/01/19	2.380	50,000	155	512,361.11	2.413
	CD	MUFG UNION	2.380	03/01/19	2.380	50,000	155	512,361.11	2.413
	CD	CITIBANK	2.480	03/01/19	2.480	50,000	168	578,666.67	2.514
	CD	CITIBANK	2.480	03/01/19	2.480	50,000	168	578,666.67	2.514
	CD	CITIBANK	2.480	03/01/19	2.480	50,000	168	578,666.67	2.514
	CP	BNP NY		03/01/19	2.390	50,000	14	46,472.22	2.425
	CP	BNP NY		03/01/19	2.390	50,000	14	46,472.22	2.425
	CP	CR AG NY		03/01/19	2.390	50,000	21	69,708.33	2.427
	CP	NISSAN		03/01/19	2.600	50,000	37	133,611.11	2.643
	CP	MIZUHO NY		03/01/19	2.590	50,000	57	205,041.67	2.637
	CP	MIZUHO NY		03/01/19	2.590	50,000	57	205,041.67	2.637
	CP	APPLE		03/01/19	2.470	50,000	81	277,875.00	2.518
	CP	LIBERTY		03/01/19	2.770	50,000	81	311,625.00	2.826
	CP	LIBERTY		03/01/19	2.770	50,000	81	311,625.00	2.826
	CP	TOYOTA		03/01/19	2.450	50,000	142	483,194.44	2.508
	CP	TOYOTA		03/01/19	2.450	50,000	142	483,194.44	2.508
	DN	FNMA		03/01/19	2.350	50,000	46	150,138.89	2.390
	DN	FNMA		03/01/19	2.350	50,000	46	150,138.89	2.390
	DN	FHLB		03/01/19	2.250	50,000	142	443,750.00	2.302
	DN	FHLB		03/01/19	2.250	50,000	142	443,750.00	2.302
	DN	FHLB		03/01/19	2.250	50,000	156	487,500.00	2.304
	DN	FHLB		03/01/19	2.250	50,000	156	487,500.00	2.304
	DN	FHLMC		03/01/19	2.050	50,000	253	720,347.22	2.109
	DN	FHLMC		03/01/19	2.050	50,000	253	720,347.22	2.109
	DN	FHLMC		03/01/19	2.050	50,000	254	723,194.44	2.109
	DN	FHLMC		03/01/19	2.050	50,000	254	723,194.44	2.109
	DN	FHLMC		03/01/19	2.050	50,000	254	723,194.44	2.109
	DN	FHLMC		03/01/19	2.050	50,000	254	723,194.44	2.109
	DN	FHLMC		03/01/19	2.050	50,000	256	728,888.89	2.109
	DN	FHLMC		03/01/19	2.050	50,000	256	728,888.89	2.109
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	260	736,666.67	2.099
	DN	FHLMC		03/01/19	2.040	50,000	267	756,500.00	2.100
	DN	FHLMC		03/01/19	2.040	50,000	267	756,500.00	2.100
	DN	FHLMC		03/01/19	2.040	50,000	276	782,000.00	2.101
	DN	FHLMC		03/01/19	2.040	50,000	276	782,000.00	2.101
	DN	FHLMC		03/01/19	2.040	50,000	280	793,333.33	2.102
	DN	FHLMC		03/01/19	2.040	50,000	280	793,333.33	2.102
	DN	FHLMC		03/01/19	2.040	50,000	280	793,333.33	2.102
	DN	FHLMC		03/01/19	2.040	50,000	280	793,333.33	2.102

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/19	**REDEMPTIONS (Continued)**								
	DN	FHLMC		03/01/19	2.040	50,000	281	796,166.67	2.102
	DN	FHLMC		03/01/19	2.040	50,000	281	796,166.67	2.102
	YCD	KBC	2.420	03/01/19	2.420	50,000	31	104,194.44	2.454
	YCD	KBC	2.420	03/01/19	2.420	50,000	31	104,194.44	2.454
	YCD	NORINCHUK	2.480	03/01/19	2.480	50,000	36	124,000.00	2.514
	YCD	NORINCHUK	2.480	03/01/19	2.480	50,000	36	124,000.00	2.514
	YCD	MONTREAL	2.600	03/01/19	2.600	50,000	57	205,833.33	2.636
	YCD	MONTREAL	2.600	03/01/19	2.600	50,000	57	205,833.33	2.636
	YCD	TORONTO	2.700	03/01/19	2.700	50,000	80	300,000.00	2.738
	YCD	TORONTO	2.700	03/01/19	2.700	50,000	80	300,000.00	2.738
	YCD	CR AG CIB	2.710	03/01/19	2.710	50,000	85	319,930.56	2.748
	YCD	CR AG CIB	2.710	03/01/19	2.710	50,000	85	319,930.56	2.748
	YCD	FORTIS	2.710	03/01/19	2.710	50,000	85	319,930.56	2.748
	YCD	FORTIS	2.710	03/01/19	2.710	50,000	85	319,930.56	2.748
	YCD	TORONTO	2.700	03/01/19	2.700	50,000	88	330,000.00	2.738
	YCD	TORONTO	2.700	03/01/19	2.700	50,000	88	330,000.00	2.738
	YCD	MIZUHO	2.750	03/01/19	2.750	50,000	88	336,111.11	2.788
	YCD	MIZUHO	2.750	03/01/19	2.750	50,000	88	336,111.11	2.788
	YCD	SVENSKA	2.640	03/01/19	2.640	50,000	95	348,333.33	2.677
	YCD	SVENSKA	2.640	03/01/19	2.640	50,000	95	348,333.33	2.677
	YCD	SE BANKEN	2.600	03/01/19	2.600	50,000	113	408,055.56	2.636
	YCD	SE BANKEN	2.600	03/01/19	2.600	50,000	113	408,055.56	2.636
	YCD	FORTIS	2.600	03/01/19	2.600	50,000	122	440,555.56	2.636
	YCD	FORTIS	2.600	03/01/19	2.600	50,000	122	440,555.56	2.636
	YCD	RABOBANK	2.600	03/01/19	2.600	50,000	122	440,555.56	2.636
	YCD	BNP	2.440	03/01/19	2.440	50,000	141	477,833.33	2.474
	YCD	BNP	2.440	03/01/19	2.440	50,000	141	477,833.33	2.474
	YCD	CIBC	2.600	03/01/19	2.600	50,000	309	1,115,833.33	2.636
	YCD	CIBC	2.600	03/01/19	2.600	50,000	309	1,115,833.33	2.636
	YCD	NB CANADA	2.500	03/01/19	2.500	50,000	351	1,218,750.00	2.535
	YCD	NB CANADA	2.500	03/01/19	2.500	50,000	351	1,218,750.00	2.535
	YCD	WESTPAC	2.520	03/01/19	2.520	50,000	353	1,235,500.00	2.555
	YCD	WESTPAC	2.520	03/01/19	2.520	50,000	353	1,235,500.00	2.555
03/01/19	**PURCHASES**								
	CD	WELLS FGO	2.580	08/30/19	2.580	50,000			
	CD	WELLS FGO	2.580	08/30/19	2.580	50,000			
	YCD	MONTREAL	2.550	08/30/19	2.550	50,000			
	YCD	MONTREAL	2.550	08/30/19	2.550	50,000			
03/04/19	**REDEMPTIONS**								
	CP	BNP NY		03/04/19	2.380	50,000	4	13,222.22	2.414
	CP	BNP NY		03/04/19	2.400	50,000	32	106,666.67	2.439
	CP	BNP NY		03/04/19	2.400	50,000	32	106,666.67	2.439

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/04/19	**REDEMPTIONS (Continued)**								
	CP	CR AG NY		03/04/19	2.390	50,000	38	126,138.89	2.429
	CP	CR AG NY		03/04/19	2.390	50,000	38	126,138.89	2.429
	DN	FNMA		03/04/19	2.340	50,000	47	152,750.00	2.380
	DN	FNMA		03/04/19	2.340	50,000	47	152,750.00	2.380
	DN	FHLB		03/04/19	2.380	50,000	47	155,361.11	2.419
	DN	FHLB		03/04/19	2.380	50,000	47	155,361.11	2.419
	DN	FNMA		03/04/19	2.355	50,000	60	196,250.00	2.397
	DN	FNMA		03/04/19	2.355	50,000	60	196,250.00	2.397
	DN	FHLB		03/04/19	2.385	50,000	77	255,062.50	2.431
	DN	FHLB		03/04/19	2.385	50,000	77	255,062.50	2.431
	DN	FHLB		03/04/19	2.385	50,000	77	255,062.50	2.431
	DN	FHLB		03/04/19	2.385	50,000	77	255,062.50	2.431
	YCD	KBC	2.400	03/04/19	2.400	50,000	11	36,666.67	2.433
	YCD	KBC	2.400	03/04/19	2.400	50,000	11	36,666.67	2.433
	YCD	MUFG BK	2.400	03/04/19	2.400	50,000	17	56,666.67	2.433
	YCD	MUFG BK	2.400	03/04/19	2.400	50,000	17	56,666.67	2.433
	YCD	KBC	2.400	03/04/19	2.400	50,000	20	66,666.67	2.433
	YCD	KBC	2.400	03/04/19	2.400	50,000	20	66,666.67	2.433
	YCD	SOC GEN	2.580	03/04/19	2.580	50,000	59	211,416.67	2.616
	YCD	SOC GEN	2.580	03/04/19	2.580	50,000	59	211,416.67	2.616
03/04/19	**PURCHASE**								
	CP	RABO NY		03/07/19	2.370	50,000			
03/05/19	**REDEMPTIONS**								
	CP	BNP NY		03/05/19	2.390	50,000	14	46,472.22	2.425
	YCD	DNB	2.400	03/05/19	2.400	50,000	13	43,333.33	2.433
	YCD	DNB	2.400	03/05/19	2.400	50,000	13	43,333.33	2.433
03/05/19	**PURCHASES**								
	CP	CR AG NY		03/06/19	2.370	50,000			
	CP	CR AG NY		03/06/19	2.370	50,000			
	DN	IBRD		04/08/19	2.320	50,000			
	DN	IBRD		04/08/19	2.320	50,000			
	DN	FHLB		04/08/19	2.350	50,000			
	DN	FHLB		04/08/19	2.350	50,000			
	DN	FHLB		04/08/19	2.350	50,000			
	DN	FHLB		04/08/19	2.350	50,000			
	DN	FHLMC		08/30/19	2.420	50,000			
	DN	FHLMC		08/30/19	2.420	50,000			
	TR	NOTE	2.500	02/28/21	2.559	50,000			
	TR	NOTE	2.500	02/28/21	2.559	50,000			
	YCD	MONTREAL	2.430	05/08/19	2.430	50,000			
	YCD	MONTREAL	2.430	05/08/19	2.430	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/05/19	**PURCHASES (Continued)**								
	YCD	SE BANKEN	2.610	09/03/19	2.610	50,000			
	YCD	SE BANKEN	2.610	09/03/19	2.610	50,000			
	YCD	NB CANADA	2.620	09/03/19	2.620	50,000			
	YCD	NB CANADA	2.620	09/03/19	2.620	50,000			
03/06/19	**SALES**								
	TR	NOTE	1.000	03/15/19		50,000	264	800,069.06	2.227
	TR	NOTE	1.000	03/15/19		50,000	264	800,069.06	2.227
	TR	NOTE	1.000	03/15/19		50,000	264	800,069.06	2.227
	TR	NOTE	1.000	03/15/19		50,000	264	800,069.06	2.227
03/06/19	**REDEMPTIONS**								
	CP	CR AG NY		03/06/19	2.370	50,000	1	3,291.67	2.403
	CP	CR AG NY		03/06/19	2.370	50,000	1	3,291.67	2.403
	CP	BNP NY		03/06/19	2.380	50,000	6	19,833.33	2.414
03/06/19	**PURCHASES**								
	CD	JPM CHASE	2.400	03/29/19	2.400	50,000			
	CD	FIRST REP	2.440	04/08/19	2.440	50,000			
	CD	FIRST REP	2.440	04/08/19	2.440	50,000			
	CP	BNP NY		03/07/19	2.370	50,000			
	CP	MUFG BK		04/08/19	2.470	50,000			
	YCD	KBC	2.420	04/08/19	2.420	50,000			
	YCD	KBC	2.420	04/08/19	2.420	50,000			
03/07/19	**SALES**								
	TR	NOTE	1.000	03/15/19		50,000	265	801,450.98	2.222
	TR	NOTE	1.000	03/15/19		50,000	265	801,450.98	2.222
	TR	NOTE	1.000	03/15/19		50,000	265	801,450.98	2.222
	TR	NOTE	1.000	03/15/19		50,000	265	801,450.98	2.222
03/07/19	**REDEMPTIONS**								
	CP	BNP NY		03/07/19	2.370	50,000	1	3,291.67	2.403
	CP	RABO NY		03/07/19	2.370	50,000	3	9,875.00	2.403
	YCD	DNB	2.380	03/07/19	2.380	50,000	9	29,750.00	2.413
	YCD	DNB	2.380	03/07/19	2.380	50,000	9	29,750.00	2.413
	YCD	DNB	2.380	03/07/19	2.380	50,000	10	33,055.56	2.413
	YCD	DNB	2.380	03/07/19	2.380	50,000	10	33,055.56	2.413
	YCD	KBC	2.400	03/07/19	2.400	50,000	10	33,333.33	2.433
	YCD	KBC	2.400	03/07/19	2.400	50,000	10	33,333.33	2.433

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/07/19	**PURCHASES**								
	CP	SOC GEN NY		03/08/19	2.370	50,000			
	CP	SOC GEN NY		03/08/19	2.370	50,000			
	YCD	DNB	2.410	04/08/19	2.410	50,000			
	YCD	DNB	2.410	04/08/19	2.410	50,000			
03/07/19	**PURCHASES c/**								
	TR	NOTE	1.375	08/31/20	2.330	50,000			
	TR	NOTE	1.375	08/31/20	2.330	50,000			
	TR	NOTE	1.375	08/31/20	2.330	3,752			
03/08/19	**REDEMPTIONS**								
	CP	SOC GEN NY		03/08/19	2.370	50,000	1	3,291.67	2.403
	CP	SOC GEN NY		03/08/19	2.370	50,000	1	3,291.67	2.403
	CP	BNP NY		03/08/19	2.390	50,000	15	49,791.67	2.426
	CP	BNP NY		03/08/19	2.390	50,000	15	49,791.67	2.426
	CP	BNP NY		03/08/19	2.390	50,000	16	53,111.11	2.426
	CP	BNP NY		03/08/19	2.390	50,000	16	53,111.11	2.426
	CP	CR AG NY		03/08/19	2.390	50,000	23	76,347.22	2.427
	CP	CR AG NY		03/08/19	2.390	50,000	23	76,347.22	2.427
	CP	BNP NY		03/08/19	2.400	50,000	25	83,333.33	2.437
	CP	CR AG NY		03/08/19	2.420	50,000	51	171,416.67	2.462
	CP	CR AG NY		03/08/19	2.420	50,000	51	171,416.67	2.462
	CP	COCA COLA		03/08/19	2.600	50,000	86	310,555.56	2.653
	YCD	MUFG BK	2.440	03/08/19	2.440	50,000	24	81,333.33	2.474
	YCD	MUFG BK	2.440	03/08/19	2.440	50,000	24	81,333.33	2.474
	YCD	KBC	2.420	03/08/19	2.420	50,000	31	104,194.44	2.454
	YCD	KBC	2.420	03/08/19	2.420	50,000	31	104,194.44	2.454
	YCD	SUMITOMO	2.450	03/08/19	2.450	50,000	31	105,486.11	2.484
	YCD	SUMITOMO	2.450	03/08/19	2.450	50,000	31	105,486.11	2.484
	YCD	BARCLAYS	2.650	03/08/19	2.650	50,000	63	231,875.00	2.687
	YCD	BARCLAYS	2.650	03/08/19	2.650	50,000	63	231,875.00	2.687
	YCD	SWEDBANK	2.500	03/08/19	2.500	50,000	64	222,222.22	2.535
	YCD	SWEDBANK	2.500	03/08/19	2.500	50,000	64	222,222.22	2.535
	YCD	SWEDBANK	2.550	03/08/19	2.550	50,000	92	325,833.33	2.585
	YCD	SWEDBANK	2.550	03/08/19	2.550	50,000	92	325,833.33	2.585
03/08/19	**REDEMPTIONS c/**								
	TR	NOTE	1.375	08/31/20	2.330	50,000	1	3,119.08	2.362
	TR	NOTE	1.375	08/31/20	2.330	50,000	1	3,119.08	2.362
	TR	NOTE	1.375	08/31/20	2.330	3,752	1	234.07	2.362

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/08/19	**PURCHASES**								
	CP	MUFG BK		03/29/19	2.440	50,000			
	CP	MUFG BK		03/29/19	2.440	50,000			
	CP	BNP NY		04/08/19	2.400	50,000			
	CP	BNP NY		04/08/19	2.400	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	YCD	CIBC	2.400	04/08/19	2.400	50,000			
	YCD	CIBC	2.400	04/08/19	2.400	50,000			
	YCD	KBC	2.420	04/08/19	2.420	50,000			
	YCD	KBC	2.420	04/08/19	2.420	50,000			
03/11/19	**REDEMPTIONS**								
	CP	MUFG BK		03/11/19	2.420	50,000	18	60,500.00	2.457
	CP	MUFG BK		03/11/19	2.420	50,000	18	60,500.00	2.457
	CP	MUFG BK		03/11/19	2.420	50,000	18	60,500.00	2.457
	YCD	SUMITOMO	2.450	03/11/19	2.450	50,000	28	95,277.78	2.484
	YCD	SUMITOMO	2.450	03/11/19	2.450	50,000	28	95,277.78	2.484
	YCD	MIZUHO	2.570	03/11/19	2.570	50,000	59	210,597.22	2.606
	YCD	MIZUHO	2.570	03/11/19	2.570	50,000	59	210,597.22	2.606
03/11/19	**PURCHASES**								
	CP	BNP NY		04/08/19	2.400	50,000			
	CP	BNP NY		04/08/19	2.400	50,000			
	CP	TOYOTA		05/13/19	2.480	50,000			
	CP	JPM LLC		10/01/19	2.600	50,000			
	YCD	MONTREAL	2.420	03/25/19	2.420	50,000			
	YCD	MONTREAL	2.420	03/25/19	2.420	50,000			
	YCD	KBC	2.400	04/08/19	2.400	50,000			
	YCD	KBC	2.400	04/08/19	2.400	50,000			
	YCD	MUFG BK	2.420	04/08/19	2.420	50,000			
	YCD	MUFG BK	2.420	04/08/19	2.420	50,000			
	YCD	SUMITOMO	2.430	04/08/19	2.430	50,000			
	YCD	SUMITOMO	2.430	04/08/19	2.430	50,000			
03/12/19	**REDEMPTIONS**								
	CP	CR AG NY		03/12/19	2.390	50,000	14	46,472.22	2.425
	CP	CR AG NY		03/12/19	2.390	50,000	14	46,472.22	2.425
03/12/19	**PURCHASES**								
	CP	SOC GEN NY		03/20/19	2.390	50,000			
	CP	SOC GEN NY		03/20/19	2.390	50,000			
	CP	RABO NY		03/25/19	2.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/12/19	**PURCHASES (Continued)**								
	TR	BILL		02/27/20	2.440	50,000			
	TR	BILL		02/27/20	2.440	50,000			
	YCD	CR AG CIB	2.390	04/08/19	2.390	50,000			
	YCD	CR AG CIB	2.390	04/08/19	2.390	50,000			
03/13/19	**REDEMPTIONS**								
	CP	BNP NY		03/13/19	2.400	50,000	29	96,666.67	2.438
	CP	BNP NY		03/13/19	2.400	50,000	29	96,666.67	2.438
03/13/19	**PURCHASES**								
	CP	RABO NY		03/20/19	2.370	50,000			
	CP	RABO NY		03/21/19	2.370	50,000			
	CP	RABO NY		03/21/19	2.370	50,000			
	CP	SOC GEN NY		03/29/19	2.410	50,000			
	CP	SOC GEN NY		03/29/19	2.410	50,000			
	CP	MIZUHO NY		06/25/19	2.570	50,000			
	CP	MIZUHO NY		06/25/19	2.570	50,000			
	CP	APPLE		07/24/19	2.540	50,000			
	YCD	NORDEA ABP	2.390	04/08/19	2.390	50,000			
	YCD	NORDEA ABP	2.390	04/08/19	2.390	50,000			
	YCD	NORINCHUK	2.450	04/08/19	2.450	50,000			
	YCD	NORINCHUK	2.450	04/08/19	2.450	50,000			
03/14/19	**REDEMPTIONS**								
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.260	50,000	182	571,277.78	2.318
	TR	BILL		03/14/19	2.263	50,000	182	571,909.72	2.320
	TR	BILL		03/14/19	2.263	50,000	182	571,909.72	2.320
03/14/19	**PURCHASES**								
	CD	FIRST REP	2.430	04/08/19	2.430	50,000			
	CD	FIRST REP	2.430	04/08/19	2.430	50,000			
	CD	MUFG UNION	2.380	04/09/19	2.380	50,000			
	CD	MUFG UNION	2.380	04/09/19	2.380	50,000			
	CD	FIRST REP	2.430	04/09/19	2.430	50,000			
	CD	FIRST REP	2.430	04/09/19	2.430	50,000			
	CD	WELLS FGO	2.580	09/26/19	2.580	50,000			
	CD	WELLS FGO	2.580	09/26/19	2.580	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/14/19	PURCHASES (Continued)								
	CD	US BANK	2.630	12/02/19	2.630	50,000			
	CD	US BANK	2.630	12/02/19	2.630	50,000			
	CP	CR AG NY		03/25/19	2.400	50,000			
	CP	CR AG NY		03/25/19	2.400	50,000			
	CP	RABO NY		03/27/19	2.370	50,000			
	CP	RABO NY		03/27/19	2.370	50,000			
	CP	INTEL		04/26/19	2.410	50,000			
	CP	INTEL		04/26/19	2.410	50,000			
	CP	LIBERTY		06/25/19	2.550	50,000			
	DEB	FNMA	1.500	02/28/20	2.497	25,000			
	DEB	FFCB	2.550	03/11/21	2.514	50,000			
	DN	FHLB		05/08/19	2.400	50,000			
	DN	FHLB		05/08/19	2.400	50,000			
	DN	FHLB		05/08/19	2.400	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLB		09/03/19	2.420	50,000			
	DN	FHLMC		09/23/19	2.420	50,000			
	DN	FHLMC		09/23/19	2.420	50,000			
	DN	FHLB		10/01/19	2.420	50,000			
	DN	FHLB		10/01/19	2.420	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/01/19	2.400	50,000			
	TR	BILL		08/08/19	2.415	50,000			
	TR	BILL		08/08/19	2.415	50,000			
	TR	BILL		08/08/19	2.415	50,000			
	TR	BILL		08/08/19	2.415	50,000			
	TR	BILL		01/02/20	2.421	50,000			
	TR	BILL		01/02/20	2.421	50,000			
	TR	BILL		01/02/20	2.421	50,000			
	TR	BILL		01/02/20	2.421	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			
	TR	NOTE	2.500	06/30/20	2.499	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/14/19	**PURCHASES (Continued)**								
	YCD	NORINCHUK	2.380	03/21/19	2.380	50,000			
	YCD	NORINCHUK	2.380	03/21/19	2.380	50,000			
	YCD	BARCLAYS	2.500	05/13/19	2.500	50,000			
	YCD	BARCLAYS	2.500	05/13/19	2.500	50,000			
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000			
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000			
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000			
	YCD	MIZUHO	2.600	06/28/19	2.600	50,000			
	YCD	BNP	2.540	07/01/19	2.540	50,000			
	YCD	BNP	2.540	07/01/19	2.540	50,000			
	YCD	RABOBANK	2.590	10/01/19	2.590	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			
	YCD	TORONTO	2.610	11/01/19	2.610	50,000			
	YCD	TORONTO	2.610	11/01/19	2.610	50,000			
	YCD FR	WESTPAC	2.643	03/13/20	2.643	50,000			
	YCD FR	WESTPAC	2.643	03/13/20	2.643	50,000			
03/15/19	**REDEMPTIONS**								
	TR	NOTE	1.000	03/15/19	2.149	50,000	336	982,082.20	2.162
	TR	NOTE	1.000	03/15/19	2.149	50,000	336	982,082.20	2.162
	TR	NOTE	1.000	03/15/19	2.115	50,000	337	969,769.02	2.122
	TR	NOTE	1.000	03/15/19	2.115	50,000	337	969,769.02	2.122
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
	TR	NOTE	1.000	03/15/19	2.128	50,000	337	975,628.39	2.135
03/15/19	**PURCHASES**								
	CP	RABO NY		03/26/19	2.370	50,000			
	CP	RABO NY		03/26/19	2.370	50,000			
	CP	RABO NY		03/27/19	2.370	50,000			
	CP	RABO NY		03/27/19	2.370	50,000			
	CP	SOC GEN NY		04/08/19	2.390	50,000			
	CP	SOC GEN NY		04/08/19	2.390	50,000			
	CP	TOYOTA		10/01/19	2.580	50,000			
	DN	FHLB		07/17/19	2.410	50,000			
	DN	FHLB		07/17/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/15/19	**PURCHASES (Continued)**								
	YCD	DNB	2.400	04/09/19	2.400	50,000			
	YCD	DNB	2.400	04/09/19	2.400	50,000			
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000			
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000			
	YCD	MUFG BK	2.560	06/28/19	2.560	50,000			
	YCD	CIBC	2.450	07/01/19	2.450	50,000			
	YCD	CIBC	2.450	07/01/19	2.450	50,000			
03/18/19	**NO REDEMPTIONS**								
03/18/19	**PURCHASES**								
	CD	BOWEST	2.620	07/17/19	2.620	50,000			
	CD	BOWEST	2.620	07/17/19	2.620	50,000			
	CP	RABO NY		03/29/19	2.370	50,000			
	CP	BNP NY		04/05/19	2.390	50,000			
	CP	BNP NY		04/05/19	2.390	50,000			
	CP	MUFG BK		04/08/19	2.430	50,000			
	CP	MUFG BK		04/08/19	2.430	50,000			
	CP	MIZUHO NY		05/29/19	2.490	50,000			
	CP	MIZUHO NY		05/29/19	2.490	50,000			
	DN	FHLB		07/02/19	2.415	50,000			
	DN	FHLB		07/02/19	2.415	50,000			
	DN	FHLB		07/02/19	2.415	50,000			
	DN	FHLB		07/02/19	2.415	50,000			
	TR	BILL		02/27/20	2.435	50,000			
	TR	BILL		02/27/20	2.435	50,000			
	TR	BILL		02/27/20	2.435	50,000			
	TR	BILL		02/27/20	2.435	50,000			
	YCD	DNB	2.380	03/25/19	2.380	50,000			
	YCD	DNB	2.380	03/25/19	2.380	50,000			
	YCD	KBC	2.400	03/26/19	2.400	50,000			
	YCD	KBC	2.400	03/26/19	2.400	50,000			
	YCD	SWEDBANK	2.380	04/08/19	2.380	50,000			
	YCD	SWEDBANK	2.380	04/08/19	2.380	50,000			
	YCD	BARCLAYS	2.500	05/24/19	2.500	50,000			
	YCD	TORONTO	2.570	07/17/19	2.570	50,000			
	YCD	TORONTO	2.570	07/17/19	2.570	50,000			
03/19/19	**REDEMPTION**								
	CP	COCA COLA		03/19/19	2.620	50,000	88	320,222.22	2.674
03/19/19	**PURCHASES**								
	CD	FIRST REP	2.560	07/17/19	2.560	50,000			
	CD	FIRST REP	2.560	07/17/19	2.560	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/19/19	**PURCHASES (Continued)**								
	CP	BNP NY		03/27/19	2.380	50,000			
	CP	BNP NY		03/27/19	2.380	50,000			
	CP	CR AG NY		04/05/19	2.400	50,000			
	CP	MUFG BK		05/24/19	2.540	50,000			
	CP	MUFG BK		05/24/19	2.540	50,000			
	CP	MUFG BK		05/24/19	2.540	50,000			
	CP	TOYOTA		09/23/19	2.570	50,000			
	CP	TOYOTA		09/23/19	2.570	50,000			
	YCD	NB CANADA	2.530	08/01/19	2.530	50,000			
	YCD	NB CANADA	2.530	08/01/19	2.530	50,000			
03/20/19	**REDEMPTIONS**								
	CP	RABO NY		03/20/19	2.370	50,000	7	23,041.67	2.404
	CP	SOC GEN NY		03/20/19	2.390	50,000	8	26,555.56	2.424
	CP	SOC GEN NY		03/20/19	2.390	50,000	8	26,555.56	2.424
	CP	CR AG NY		03/20/19	2.390	50,000	23	76,347.22	2.427
	CP	CR AG NY		03/20/19	2.390	50,000	23	76,347.22	2.427
03/20/19	**PURCHASES**								
	CD	MUFG UNION	2.510	05/15/19	2.510	50,000			
	CD	MUFG UNION	2.510	05/15/19	2.510	50,000			
	CP	BNP NY		03/22/19	2.370	50,000			
	TR	BILL		08/01/19	2.410	50,000			
	TR	BILL		08/01/19	2.410	50,000			
	YCD	SUMITOMO	2.430	04/22/19	2.430	50,000			
	YCD	SUMITOMO	2.430	04/22/19	2.430	50,000			
	YCD	MUFG BK	2.460	05/01/19	2.460	50,000			
	YCD	MUFG BK	2.460	05/01/19	2.460	50,000			
03/21/19	**REDEMPTIONS**								
	CP	RABO NY		03/21/19	2.370	50,000	8	26,333.33	2.404
	CP	RABO NY		03/21/19	2.370	50,000	8	26,333.33	2.404
	TR	BILL		03/21/19	2.320	50,000	141	454,333.33	2.374
	TR	BILL		03/21/19	2.320	50,000	141	454,333.33	2.374
	TR	BILL		03/21/19	2.320	50,000	141	454,333.33	2.374
	TR	BILL		03/21/19	2.320	50,000	141	454,333.33	2.374
	TR	BILL		03/21/19	2.290	50,000	174	553,416.67	2.348
	TR	BILL		03/21/19	2.290	50,000	174	553,416.67	2.348
	TR	BILL		03/21/19	2.290	50,000	174	553,416.67	2.348
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/21/19	**REDEMPTIONS (Continued)**								
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.300	50,000	177	565,416.67	2.359
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.320	50,000	178	573,555.56	2.380
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	TR	BILL		03/21/19	2.310	50,000	182	583,916.67	2.370
	YCD	NORINCHUK	2.380	03/21/19	2.380	50,000	7	23,138.89	2.413
	YCD	NORINCHUK	2.380	03/21/19	2.380	50,000	7	23,138.89	2.413
03/21/19	**PURCHASES**								
	CD	FIRST REP	2.570	07/01/19	2.570	50,000			
	CP	CRC		06/28/19	2.530	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	DN	FHLB		07/01/19	2.420	50,000			
	YCD	KBC	2.420	04/22/19	2.420	50,000			
	YCD	KBC	2.420	04/22/19	2.420	50,000			
	YCD	MUFG BK	2.450	05/01/19	2.450	50,000			
	YCD	BNP	2.410	05/15/19	2.410	50,000			
03/22/19	**REDEMPTIONS**								
	CP	BNP NY		03/22/19	2.370	50,000	2	6,583.33	2.403
	YCD	NORINCHUK	2.450	03/22/19	2.450	50,000	38	129,305.56	2.484
	YCD	NORINCHUK	2.450	03/22/19	2.450	50,000	38	129,305.56	2.484
03/22/19	**PURCHASES**								
	CP	CIBC HLD		04/22/19	2.425	50,000			
	CP	CIBC HLD		04/22/19	2.425	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.410	50,000			
	TR	BILL		08/08/19	2.395	50,000			
	TR	BILL		08/08/19	2.395	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/22/19	**PURCHASES (Continued)**								
	YCD	KBC	2.420	04/22/19	2.420	50,000			
	YCD	KBC	2.420	04/22/19	2.420	50,000			
	YCD	SVENSKA	2.510	07/01/19	2.510	50,000			
	YCD	SVENSKA	2.510	07/01/19	2.510	50,000			
03/25/19	**REDEMTIONS**								
	CP	CR AG NY		03/25/19	2.400	50,000	11	36,666.67	2.435
	CP	CR AG NY		03/25/19	2.400	50,000	11	36,666.67	2.435
	CP	RABO NY		03/25/19	2.370	50,000	13	42,791.67	2.405
	CP	SOC GEN NY		03/25/19	2.570	50,000	69	246,291.67	2.619
	CP	SOC GEN NY		03/25/19	2.570	50,000	69	246,291.67	2.619
	CP	SOC GEN NY		03/25/19	2.570	50,000	69	246,291.67	2.619
	CP	SOC GEN NY		03/25/19	2.570	50,000	69	246,291.67	2.619
	DN	FHLB		03/25/19	2.370	50,000	69	227,125.00	2.414
	DN	FHLB		03/25/19	2.370	50,000	69	227,125.00	2.414
	DN	FHLMC		03/25/19	2.340	50,000	70	227,500.00	2.383
	DN	FHLMC		03/25/19	2.340	50,000	70	227,500.00	2.383
	YCD	DNB	2.380	03/25/19	2.380	50,000	7	23,138.89	2.413
	YCD	DNB	2.380	03/25/19	2.380	50,000	7	23,138.89	2.413
	YCD	MONTREAL	2.420	03/25/19	2.420	50,000	14	47,055.56	2.454
	YCD	MONTREAL	2.420	03/25/19	2.420	50,000	14	47,055.56	2.454
	YCD	SUMITOMO	2.450	03/25/19	2.450	50,000	31	105,486.11	2.484
	YCD	SUMITOMO	2.450	03/25/19	2.450	50,000	31	105,486.11	2.484
	YCD	SUMITOMO	2.450	03/25/19	2.450	50,000	33	112,291.70	2.484
	YCD	SUMITOMO	2.450	03/25/19	2.450	50,000	33	112,291.70	2.484
	YCD	SWEDBANK	2.450	03/25/19	2.450	50,000	62	210,972.22	2.484
	YCD	SWEDBANK	2.450	03/25/19	2.450	50,000	62	210,972.22	2.484
03/25/19	**PURCHASES**								
	CD	WELLS FGO	2.550	09/23/19	2.550	50,000			
	CD	WELLS FGO	2.550	09/23/19	2.550	50,000			
	CP	SOC GEN NY		03/28/19	2.400	50,000			
	CP	SOC GEN NY		03/28/19	2.400	50,000			
	CP	BNP NY		05/01/19	2.390	50,000			
	CP	BNP NY		05/01/19	2.390	50,000			
	CP	TD USA		05/24/19	2.520	50,000			
	CP	TD USA		05/24/19	2.520	50,000			
	CP	TD USA		05/24/19	2.520	50,000			
	DN	FHLB		06/25/19	2.430	50,000			
	YCD	DNB	2.380	04/02/19	2.380	50,000			
	YCD	DNB	2.380	04/02/19	2.380	50,000			
	YCD	MONTREAL	2.430	04/05/19	2.430	50,000			
	YCD	MONTREAL	2.430	04/05/19	2.430	50,000			
	YCD	SE BANKEN	2.530	07/01/19	2.530	50,000			
	YCD	SE BANKEN	2.530	07/01/19	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 (%)
03/26/19	**REDEMPTIONS**								
	CP	RABO NY		03/26/19	2.370	50,000	11	36,208.33	2.405
	CP	RABO NY		03/26/19	2.370	50,000	11	36,208.33	2.405
	YCD	KBC	2.400	03/26/19	2.400	50,000	8	26,666.67	2.433
	YCD	KBC	2.400	03/26/19	2.400	50,000	8	26,666.67	2.433
03/26/19	**PURCHASES**								
	CP	MUFG BK		04/09/19	2.420	50,000			
	CP	MUFG BK		04/09/19	2.420	50,000			
	DN	FNMA		05/15/19	2.390	50,000			
	DN	FNMA		05/15/19	2.390	50,000			
	DN	FHLB		07/22/19	2.425	50,000			
	DN	FHLB		07/22/19	2.425	50,000			
	TR	BILL		04/09/19	2.410	50,000			
	TR	BILL		04/09/19	2.410	50,000			
	YCD	BNP	2.400	04/26/19	2.400	50,000			
	YCD	BNP	2.400	04/26/19	2.400	50,000			
	YCD	SUMITOMO	2.440	05/03/19	2.440	50,000			
	YCD	SUMITOMO	2.440	05/03/19	2.440	50,000			
03/27/19	**REDEMPTIONS**								
	CD	CITIBANK	2.820	03/27/19	2.820	50,000	105	411,250.00	2.859
	CD	US BANK	2.690	03/27/19	2.690	50,000	112	418,444.44	2.727
	CD	US BANK	2.690	03/27/19	2.690	50,000	112	418,444.44	2.727
	CD	BOWEST	2.700	03/27/19	2.700	50,000	147	551,250.00	2.738
	CD	BOWEST	2.700	03/27/19	2.700	50,000	147	551,250.00	2.738
	CP	BNP NY		03/27/19	2.380	50,000	8	26,444.44	2.414
	CP	BNP NY		03/27/19	2.380	50,000	8	26,444.44	2.414
	CP	RABO NY		03/27/19	2.370	50,000	12	39,500.00	2.405
	CP	RABO NY		03/27/19	2.370	50,000	12	39,500.00	2.405
	CP	RABO NY		03/27/19	2.370	50,000	13	42,791.67	2.405
	CP	RABO NY		03/27/19	2.370	50,000	13	42,791.67	2.405
	CP	APPLE		03/27/19	2.440	50,000	43	145,722.22	2.481
	CP	SOC GEN NY		03/27/19	2.520	50,000	69	241,500.00	2.567
	CP	SOC GEN NY		03/27/19	2.520	50,000	69	241,500.00	2.567
	CP	LIBERTY		03/27/19	2.840	50,000	103	406,277.78	2.903
	CP	LIBERTY		03/27/19	2.840	50,000	103	406,277.78	2.903
	CP	TOYOTA		03/27/19	2.520	50,000	163	570,500.00	2.584
	CP	TOYOTA		03/27/19	2.520	50,000	163	570,500.00	2.584
	CP	TOYOTA		03/27/19	2.520	50,000	163	570,500.00	2.584
	DN	FHLB		03/27/19	2.370	50,000	71	233,708.33	2.414
	DN	FHLB		03/27/19	2.370	50,000	71	233,708.33	2.414
	DN	FNMA		03/27/19	2.380	50,000	76	251,222.22	2.425
	DN	FNMA		03/27/19	2.380	50,000	76	251,222.22	2.425
	DN	FNMA		03/27/19	2.380	50,000	76	251,222.22	2.425
	DN	FNMA		03/27/19	2.380	50,000	76	251,222.22	2.425

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/27/19	**REDEMPTIONS (Continued)**								
	DN	FHLB		03/27/19	2.400	50,000	96	320,000.00	2.449
	DN	FHLB		03/27/19	2.400	50,000	96	320,000.00	2.449
	DN	FHLB		03/27/19	2.400	50,000	96	320,000.00	2.449
	DN	FHLB		03/27/19	2.400	50,000	96	320,000.00	2.449
	DN	FHLB		03/27/19	2.270	50,000	175	551,736.11	2.327
	DN	FHLB		03/27/19	2.270	50,000	175	551,736.11	2.327
	DN	FHLB		03/27/19	2.220	50,000	191	588,916.67	2.278
	DN	FHLB		03/27/19	2.220	50,000	191	588,916.67	2.278
	YCD	SE BANKEN	2.700	03/27/19	2.700	50,000	83	311,250.00	2.738
	YCD	SE BANKEN	2.700	03/27/19	2.700	50,000	83	311,250.00	2.738
	YCD	MUFG BK	2.780	03/27/19	2.780	50,000	93	359,083.33	2.819
	YCD	MUFG BK	2.780	03/27/19	2.780	50,000	93	359,083.33	2.819
	YCD	SOC GEN	2.760	03/27/19	2.760	50,000	97	371,833.33	2.798
	YCD	SOC GEN	2.760	03/27/19	2.760	50,000	97	371,833.33	2.798
	YCD	BNP	2.710	03/27/19	2.710	50,000	104	391,444.44	2.748
	YCD	BNP	2.710	03/27/19	2.710	50,000	104	391,444.44	2.748
	YCD	BNP	2.710	03/27/19	2.710	50,000	104	391,444.44	2.748
	YCD	ANZ	2.500	03/27/19	2.500	50,000	182	631,944.44	2.535
03/27/19	**PURCHASES**								
	CP	CR AG NY		04/05/19	2.420	50,000			
	CP	CR AG NY		04/05/19	2.420	50,000			
	CP	MIZUHO NY		06/25/19	2.500	50,000			
	CP	MIZUHO NY		06/25/19	2.500	50,000			
	CP	THUNDER		06/25/19	2.510	50,000			
	DN	FNMA		05/15/19	2.395	50,000			
	DN	FNMA		05/15/19	2.395	50,000			
	DN	FNMA		05/15/19	2.395	50,000			
	DN	FNMA		05/15/19	2.395	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	DN	FHLB		05/24/19	2.400	50,000			
	DN	FHLMC		09/03/19	2.410	50,000			
	DN	FHLMC		09/03/19	2.410	50,000			
	TR	BILL		05/30/19	2.386	50,000			
	TR	BILL		05/30/19	2.386	50,000			
	TR	BILL		05/30/19	2.386	50,000			
	TR	NOTE	1.500	05/31/19	2.367	50,000			
	TR	NOTE	1.500	05/31/19	2.367	50,000			
	TR	NOTE	1.500	05/31/19	2.367	50,000			
	TR	NOTE	1.500	05/31/19	2.367	50,000			
	TR	NOTE	1.500	05/31/19	2.411	50,000			
	TR	NOTE	1.500	05/31/19	2.411	50,000			
	TR	NOTE	1.500	05/31/19	2.411	50,000			
	TR	NOTE	1.500	05/31/19	2.411	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/28/19	**REDEMPTIONS**								
	CP	SOC GEN NY		03/28/19	2.400	50,000	3	10,000.00	2.434
	CP	SOC GEN NY		03/28/19	2.400	50,000	3	10,000.00	2.434
	TR	BILL		03/28/19	2.030	50,000	349	983,986.11	2.100
	TR	BILL		03/28/19	2.030	50,000	349	983,986.11	2.100
	TR	BILL		03/28/19	2.020	50,000	350	981,944.44	2.089
	TR	BILL		03/28/19	2.020	50,000	350	981,944.44	2.089
	TR	BILL		03/28/19	2.020	50,000	350	981,944.44	2.089
	TR	BILL		03/28/19	2.020	50,000	350	981,944.44	2.089
	TR	BILL		03/28/19	2.026	50,000	360	1,013,000.00	2.097
	TR	BILL		03/28/19	2.026	50,000	360	1,013,000.00	2.097
	TR	BILL		03/28/19	2.026	50,000	360	1,013,000.00	2.097
	TR	BILL		03/28/19	2.026	50,000	360	1,013,000.00	2.097
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.035	50,000	364	1,028,805.56	2.107
	TR	BILL		03/28/19	2.040	50,000	364	1,031,333.33	2.112
	TR	BILL		03/28/19	2.040	50,000	364	1,031,333.33	2.112
	TR	BILL		03/28/19	2.043	50,000	364	1,032,597.22	2.115
	TR	BILL		03/28/19	2.043	50,000	364	1,032,597.22	2.115
	TR	BILL		03/28/19	2.048	50,000	364	1,035,125.00	2.120
	TR	BILL		03/28/19	2.048	50,000	364	1,035,125.00	2.120
03/28/19	**PURCHASES**								
	DN	FNMA		05/15/19	2.400	50,000			
	DN	FNMA		05/15/19	2.400	50,000			
	DN	FNMA		05/15/19	2.400	50,000			
	DN	FNMA		05/15/19	2.400	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	TR	BILL		09/26/19	2.375	50,000			
	YCD	SUMITOMO	2.370	04/05/19	2.370	50,000			
	YCD	SUMITOMO	2.370	04/05/19	2.370	50,000			
	YCD	SOC GEN	2.490	06/25/19	2.490	50,000			
	YCD	SOC GEN	2.490	06/25/19	2.490	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/29/19	REDEMPTIONS								
	CD	JPM CHASE	2.400	03/29/19	2.400	50,000	23	76,666.67	2.433
	CD	BOWEST	2.750	03/29/19	2.750	50,000	88	336,111.11	2.788
	CD	BOWEST	2.750	03/29/19	2.750	50,000	88	336,111.11	2.788
	CP	RABO NY		03/29/19	2.370	50,000	11	36,208.33	2.405
	CP	SOC GEN NY		03/29/19	2.410	50,000	16	53,555.56	2.446
	CP	SOC GEN NY		03/29/19	2.410	50,000	16	53,555.56	2.446
	CP	MUFG BK		03/29/19	2.440	50,000	21	71,166.67	2.477
	CP	MUFG BK		03/29/19	2.440	50,000	21	71,166.67	2.477
	CP	SOC GEN NY		03/29/19	2.500	50,000	65	225,694.44	2.546
	CP	SOC GEN NY		03/29/19	2.500	50,000	65	225,694.44	2.546
	CP	MUFG BK		03/29/19	2.770	50,000	106	407,805.56	2.832
	CP	MUFG BK		03/29/19	2.770	50,000	106	407,805.56	2.832
	CP	SCOTIA NY		03/29/19	2.460	50,000	225	768,750.00	2.533
	CP	SCOTIA NY		03/29/19	2.460	50,000	225	768,750.00	2.533
	CP	SCOTIA NY		03/29/19	2.460	50,000	225	768,750.00	2.533
	DN	FNMA		03/29/19	2.355	50,000	73	238,770.83	2.399
	DN	FNMA		03/29/19	2.355	50,000	73	238,770.83	2.399
	DN	FNMA		03/29/19	2.360	50,000	74	242,555.56	2.404
	DN	FNMA		03/29/19	2.360	50,000	74	242,555.56	2.404
	DN	FNMA		03/29/19	2.380	50,000	78	257,833.33	2.426
	DN	FNMA		03/29/19	2.380	50,000	78	257,833.33	2.426
	DN	IBRD		03/29/19	2.470	50,000	85	291,597.22	2.519
	DN	IBRD		03/29/19	2.470	50,000	85	291,597.22	2.519
	DN	FHLB		03/29/19	2.350	50,000	149	486,319.44	2.406
	DN	FHLB		03/29/19	2.350	50,000	149	486,319.44	2.406
	DN	FHLB		03/29/19	2.340	50,000	162	526,500.00	2.398
	DN	FHLB		03/29/19	2.340	50,000	162	526,500.00	2.398
	DN	FHLB		03/29/19	2.340	50,000	162	526,500.00	2.398
	DN	FHLB		03/29/19	2.340	50,000	162	526,500.00	2.398
	DN	FHLB		03/29/19	2.220	50,000	193	595,083.33	2.278
	DN	FHLB		03/29/19	2.220	50,000	193	595,083.33	2.278
	DN	FHLB		03/29/19	2.220	50,000	197	607,416.67	2.279
	DN	FHLB		03/29/19	2.220	50,000	197	607,416.67	2.279
	DN	FHLB		03/29/19	2.220	50,000	197	607,416.67	2.279
	DN	FHLB		03/29/19	2.220	50,000	197	607,416.67	2.279
	DN	FHLB		03/29/19	2.220	50,000	197	607,416.67	2.279
	YCD	SOC GEN	2.510	03/29/19	2.510	50,000	66	230,083.33	2.545
	YCD	SOC GEN	2.510	03/29/19	2.510	50,000	66	230,083.33	2.545
	YCD	NORDEA ABP	2.790	03/29/19	2.790	50,000	98	379,750.00	2.829
	YCD	NORDEA ABP	2.790	03/29/19	2.790	50,000	98	379,750.00	2.829
	YCD	DNB	2.770	03/29/19	2.770	50,000	99	380,875.00	2.808
	YCD	DNB	2.770	03/29/19	2.770	50,000	99	380,875.00	2.808
	YCD	SVENSKA	2.670	03/29/19	2.670	50,000	149	552,541.67	2.707
	YCD	SVENSKA	2.670	03/29/19	2.670	50,000	149	552,541.67	2.707
	YCD	NAT AUB	2.470	03/29/19	2.470	50,000	165	566,041.67	2.504
	YCD	NAT AUB	2.470	03/29/19	2.470	50,000	165	566,041.67	2.504

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/29/19	**REDEMPTIONS (Continued)**								
	YCD	SVENSKA	2.500	03/29/19	2.500	50,000	169	586,805.56	2.535
	YCD	SVENSKA	2.500	03/29/19	2.500	50,000	169	586,805.56	2.535
	YCD	FORTIS	2.510	03/29/19	2.510	50,000	170	592,638.89	2.545
	YCD	FORTIS	2.510	03/29/19	2.510	50,000	170	592,638.89	2.545
	YCD	FORTIS	2.510	03/29/19	2.510	50,000	177	617,041.67	2.545
	YCD	FORTIS	2.510	03/29/19	2.510	50,000	177	617,041.67	2.545
	YCD	SCOTIA	2.590	03/29/19	2.590	50,000	185	665,486.11	2.626
	YCD	SCOTIA	2.590	03/29/19	2.590	50,000	185	665,486.11	2.626
	YCD	RB CANADA	2.520	03/29/19	2.520	50,000	197	689,500.00	2.555
	YCD	RB CANADA	2.520	03/29/19	2.520	50,000	197	689,500.00	2.555
03/29/19	**PURCHASES**								
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000			
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000			
	CD	WELLS FGO	2.520	09/27/19	2.520	50,000			
	CP	MUFG BK		05/29/19	2.530	50,000			
	CP	MUFG BK		05/29/19	2.530	50,000			
	TR	BILL		09/26/19	2.365	50,000			
	TR	BILL		09/26/19	2.365	50,000			
	TR	BILL		09/26/19	2.368	50,000			
	TR	BILL		09/26/19	2.368	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				
Mission Bank	03/20/19	2.420	15,000,000.00	06/19/19
Strata Federal Credit Union	01/24/19	2.450	4,500,000.00	07/25/19
BREA				
American First Credit Union	01/04/19	2.430	23,000,000.00	04/05/19
American First Credit Union	03/13/19	2.430	27,000,000.00	06/12/19
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
Pacific Western Bank	03/13/19	2.480	40,000,000.00	09/11/19
BUENA PARK				
Uniti Bank	02/08/19	2.400	3,000,000.00	05/10/19
Uniti Bank	03/06/19	2.420	2,000,000.00	05/31/19
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	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	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
Banc of California, NA	03/14/19	2.450	100,000,000.00	06/13/19
Banc of California, NA	03/07/19	2.510	50,000,000.00	09/05/19
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
CommerceWest Bank	03/08/19	2.480	5,000,000.00	09/06/19
Commercial Bank of California	01/24/19	2.470	25,000,000.00	07/25/19
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
First Foundation Bank	03/13/19	2.440	22,000,000.00	06/12/19
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	02/27/19	2.440	90,000,000.00	05/29/19
Bank of Hope	03/08/19	2.460	75,000,000.00	06/07/19
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
Commonwealth Business Bank	03/14/19	2.420	12,000,000.00	06/13/19
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	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
Open Bank	03/07/19	2.430	10,000,000.00	06/06/19
Open Bank	03/13/19	2.410	10,000,000.00	06/12/19
Opus Bank	01/25/19	2.430	10,000,000.00	04/26/19
Pacific City Bank	02/06/19	2.370	40,000,000.00	05/08/19
Pacific City Bank	03/07/19	2.430	30,000,000.00	06/06/19
Pacific City Bank	03/20/19	2.420	20,000,000.00	06/19/19
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	01/11/19	2.470	25,000,000.00	04/12/19
Beneficial State Bank	03/14/19	2.450	45,000,000.00	06/13/19
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
California Bank of Commerce	03/08/19	2.500	10,000,000.00	09/06/19
California Bank of Commerce	03/21/19	2.490	5,000,000.00	09/19/19
Community Bank of the Bay	11/30/18	2.510	5,000,000.00	05/31/19
Metropolitan Bank	02/21/19	2.460	1,000,000.00	08/22/19
Metropolitan Bank	03/07/19	2.500	4,000,000.00	09/05/19
PALOS VERDES ESTATES				
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES (Continued)				
Malaga Bank	01/31/19	2.400	10,000,000.00	05/02/19
Malaga Bank	03/13/19	2.410	20,000,000.00	06/12/19
PASADENA				
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	03/01/19	2.420	4,500,000.00	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	03/20/19	2.400	30,000,000.00	06/19/19
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
Wescom Central Credit Union	03/14/19	2.450	50,000,000.00	06/13/19
PORTERVILLE				
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
Bank of the Sierra	03/06/19	2.430	20,000,000.00	06/05/19
Bank of the Sierra	03/14/19	2.440	20,000,000.00	06/13/19
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	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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	11/29/18	2.490	20,000,000.00	05/30/19
Provident Credit Union	03/08/19	2.440	20,000,000.00	06/07/19
Provident Credit Union	03/13/19	2.430	20,000,000.00	06/12/19
RICHMOND				
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	03/07/19	2.460	20,000,000.00	06/06/19
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	02/15/19	2.430	35,000,000.00	05/17/19
River City Bank	03/13/19	2.430	25,000,000.00	06/12/19
Schools Financial Credit Union	02/27/19	2.420	30,000,000.00	05/29/19
SAN DIEGO				
Axos Bank	01/23/19	2.380	25,000,000.00	04/24/19
Axos Bank	03/06/19	2.410	25,000,000.00	06/05/19
Axos Bank	03/13/19	2.410	75,000,000.00	06/12/19
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Bank of San Francisco	12/14/18	2.510	5,000,000.00	06/14/19
Beacon Business Bank	01/18/19	2.430	2,000,000.00	04/19/19
Beacon Business Bank	03/15/19	2.450	3,000,000.00	06/14/19
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
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				
Luther Burbank Savings	03/20/19	2.450	5,500,000.00	06/19/19
Poppy Bank	12/05/18	2.500	50,000,000.00	06/05/19
Poppy Bank	12/12/18	2.500	72,000,000.00	06/12/19
Poppy Bank	02/21/19	2.460	30,000,000.00	08/22/19
Poppy Bank	03/15/19	2.470	23,000,000.00	09/13/19
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
Summit State Bank	03/01/19	2.500	6,000,000.00	08/30/19
VACAVILLE				
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
Travis Credit Union	03/15/19	2.440	50,000,000.00	06/14/19
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 MARCH 2019			**4,712,240,000.00**	

BANK DEMAND DEPOSITS
MARCH 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 288,802	$ 3,655,402
2	288,802	3,655,402
3	288,802	3,655,402
4	286,149	2,796,246
5	368,031	3,020,455
6	471,569	4,435,440
7	381,715	3,191,377
8	261,047	3,650,035
9	261,047	3,650,035
10	261,047	3,650,035
11	30,914	3,332,139
12	298,961	2,276,376
13	324,922	3,474,307
14	291,010	2,328,424
15	330,984	3,305,675
16	330,984	3,313,111
17	330,984	3,313,111
18	338,005	3,036,480
19	248,996	2,220,574
20	240,055	3,554,064
21	322,310	3,205,807
22	278,499	3,822,454
23	278,499	3,921,357
24	278,499	3,921,357
25	371,767	3,555,430
26	301,241	2,221,110
27	268,713	3,694,403
28	320,899	3,292,499
29	344,736	2,805,434
30	344,736	2,805,434
31	344,736	2,806,101

AVERAGE DOLLAR DAYS $291,378 a/

a/ The prescribed bank balance for March was $348,286. This consisted of $262,538 in compensating balances for services, balances for uncollected funds of $87,347 and a deduction of $1,599 for March 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 March 20, 2019, has determined and designated the amount of money available for deposit and investment as of March 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: 262,500,00

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)	3/18/2019	3/22/2019	$ 1,632,200,000	$ (7,518,200,000)	$ 4,653,700,000	$ (2,864,500,00C
(2)	3/25/2019	3/29/2019	$ (3,569,400,000)	$ (11,087,600,000)	$ 4,653,700,000	$ (6,433,900,00C
(3)	4/1/2019	4/5/2019	$ (4,842,800,000)	$ (15,930,400,000)	$ 4,653,700,000	$ (11,276,700,00C
(4)	4/8/2019	4/12/2019	$ 2,199,100,000	$ (13,731,300,000)	$ 4,653,700,000	$ (9,077,600,00C
(5)	4/15/2019	4/19/2019	$ 7,297,600,000	$ (6,433,700,000)	$ 4,653,700,000	$ (1,780,000,00C

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 262,500,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: March 20, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 04/30/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
05/01/19	FEDERAL HOME LOAN MTG	110574	FHLMC 2.90 (CALLABLE)	2.900	05/01/24	100.000	$25,000,000.00	$25,000,000.00	0.00
05/01/19	FEDERAL HOME LOAN MTG	110575	FHLMC 2.77 (CALLABLE)	2.770	06/01/23	100.000	$25,000,000.00	$25,000,000.00	0.00
05/03/19	FEDERAL HOME LOAN MTG	110594	FHLMC 2.60 (CALLABLE)	2.600	05/03/24	100.000	$50,000,000.00	$50,000,000.00	0.00
05/07/19	FEDERAL HOME LOAN MTG	110670	FHLMC 2.44 (CALLABLE)	2.440	05/07/21	100.000	$25,000,000.00	$25,000,000.00	0.00
05/07/19	FEDERAL HOME LOAN MTG	110671	FHLMC 2.44 (CALLABLE)	2.440	05/07/21	100.000	$25,000,000.00	$25,000,000.00	0.00
05/13/19	FEDERAL HOME LOAN MTG	110672	FHLMC 2.65 (CALLABLE)	2.650	05/13/24	100.000	$25,000,000.00	$25,000,000.00	0.00
05/21/19	FEDERAL HOME LOAN MTG	110681	FHLMC 3.65 (CALLABLE)	3.650	05/21/24	100.000	$50,000,000.00	$50,000,000.00	0.00
						PSI Non-Trading Total	**$225,000,000.00**	**$225,000,000.00**	**$0.00**
						Totals	**$225,000,000.00**	**$225,000,000.00**	**0.00**