COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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

June 28, 2019

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of May 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 May 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 MAY 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 MAY 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 MAY 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 MAY 31, 2019

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 05/31/19		
At Cost	$ 32,777,031,175	$ 173,953,515
At Market	$ 32,712,609,249	$ 173,148,480
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	6.19%	14.37%
United States Government and Agency Obligations	64.56%	59.21%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.77%	0.00%
Municipal Obligations	0.17%	2.18%
Corporate and Deposit Notes	0.31%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	24.24%
1-60 days	40.99%	14.37%
61 days-1 year	11.53%	44.55%
Over 1 year	47.48%	41.08%
Weighted Average Days to Maturity	521	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	28.77%
Corporate and Deposit Notes	A-1+	P-1	F1	0.15%
	AA-	Aa3	A+	0.16%
Los Angeles County Securities	AA+	Aa1	AA	0.17%
Negotiable Certificates of Deposit	A-1	P-1	F1	6.19%
U.S. Agency Securities	AA+	Aaa	AAA	59.56%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	0.46%
U.S. Treasury Bills	AA+	Aaa	AAA	4.54%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	24.24%
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+	14.37%
U.S. Agency Securities	AA+	Aaa	AAA	38.90%
U.S. Treasury Securities:				
U.S. Treasury Bills	AA+	Aaa	AAA	20.31%
				100.00%

POOLED SURPLUS EARNINGS REPORT
MAY 31, 2019

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 05/31/19	$ 32,777,031,175
Market Value at 05/31/19	$ 32,712,609,249
Average Daily Balance	$ 33,203,252,902
Gains and Losses:	
For the Month	$ 42,224
For the Past 12 Months	$ 92,774
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 62,113,441
Earnings for the Past 12 Months	$ 632,151,225
Earnings Rate for the Month	2.19%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2019

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	52,005,241.51	
Bank of the West - Concentration	$	75,288,952.70	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	87,972,481.23	(B)
Union Bank- Concentration	$	2,047,512.38	
Wells Fargo - Concentration	$	322,235.02	
Total Ledger Balance for all Banks	$	217,636,422.84	

(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) $87.31 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 MAY 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 May 2019

Total Deposits	$ 4,021,344,023.79
Total Disbursements	$ 6,135,964,220.07
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2019	1.23

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 7,821,113,000.00	$ 4,134,700,000.00	$ 5,901,200,000.00	$ 6,054,613,000.00
July	$ 5,630,537,000.00	$ 3,567,400,000.00	$ 6,818,300,000.00	$ 8,434,250,000.00
August	$ 300,791,000.00	$ 3,198,500,000.00	$ 4,662,900,000.00	$ 7,270,641,000.00
September	$ 93,450,000.00	$ 3,941,800,000.00	$ 4,938,800,000.00	$ 6,367,091,000.00
October	$ 880,451,000.00	$ 4,676,300,000.00	$ 5,190,000,000.00	$ 6,733,842,000.00
November	$ 156,120,000.00	$ 7,065,000,000.00	$ 4,839,700,000.00	$ 9,115,262,000.00

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 May 2019, the Treasurer placed $211.99 million in the Bank of the West Money Market Plus Account and $246.38 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 $87.31 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 MAY 2019
COMPLIANCE REPORT

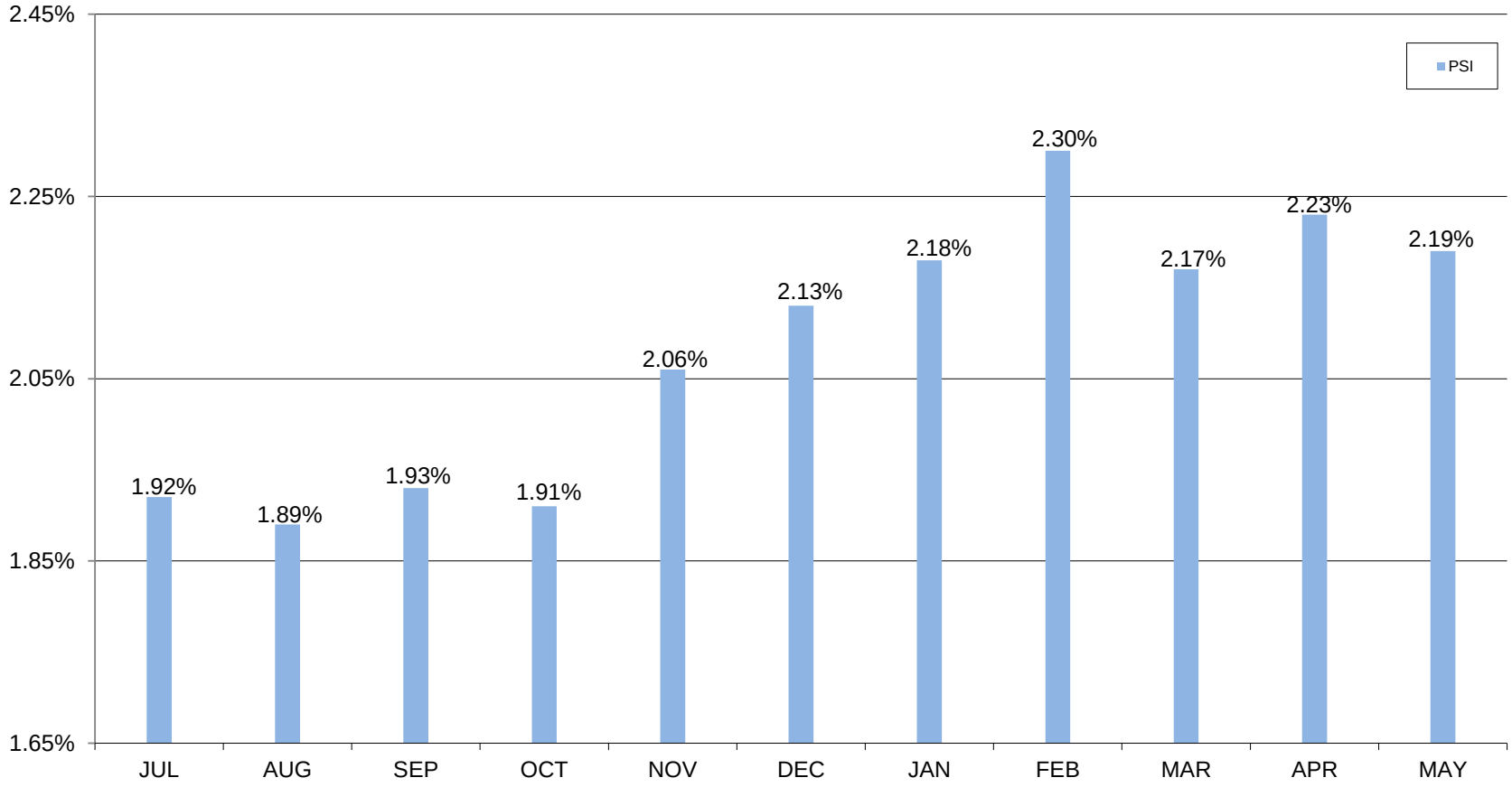
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2019

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 05/31/2019
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2019	$ 34,402,865,401.38	$ 173,876,719.90
5/2/2019	34,351,209,114.38	173,876,719.90
5/3/2019	33,783,539,623.78	173,876,719.90
5/4/2019	33,783,539,623.78	173,876,719.90
5/5/2019	33,783,539,623.78	173,876,719.90
5/6/2019	33,493,055,287.99	173,876,719.90
5/7/2019	33,331,743,063.82	173,876,719.90
5/8/2019	33,430,534,866.04	173,876,719.90
5/9/2019	33,336,856,248.79	173,876,719.90
5/10/2019	33,558,232,062.12	173,876,719.90
5/11/2019	33,558,232,062.12	173,876,719.90
5/12/2019	33,558,232,062.12	173,876,719.90
5/13/2019	33,736,260,137.39	173,876,719.90
5/14/2019	33,656,909,295.68	173,876,719.90
5/15/2019	33,463,693,178.20	173,876,719.90
5/16/2019	33,380,069,868.82	173,876,719.90
5/17/2019	33,386,737,038.12	173,876,719.90
5/18/2019	33,386,737,038.12	173,876,719.90
5/19/2019	33,386,737,038.12	173,876,719.90
5/20/2019	32,281,561,803.29	173,876,719.90
5/21/2019	32,249,422,583.73	173,876,719.90
5/22/2019	32,256,397,486.43	173,876,719.90
5/23/2019	32,321,972,263.16	173,876,719.90
5/24/2019	32,450,393,302.95	173,876,719.90
5/25/2019	32,450,393,302.95	173,876,719.90
5/26/2019	32,450,393,302.95	173,876,719.90
5/27/2019	32,450,393,302.95	173,876,719.90
5/28/2019	32,448,212,633.85	173,876,719.90
5/29/2019	33,338,465,795.43	173,876,719.90
5/30/2019	33,057,480,382.21	173,876,719.90
5/31/2019	32,777,031,175.15	173,953,515.48
	$ 33,203,252,902.25	**$ 173,879,197.18**

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 05/31/2019 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$34,667,245	$205,192
Gains (Losses) on Sales of Non-Trading Securities.	42,223	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	27,403,973	76,796
Prior Accrual Adjustment	-	-
Total Revenues	$62,113,441	$281,988
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,493
	-	$5,493
NET INCOME	$62,113,441	$276,495

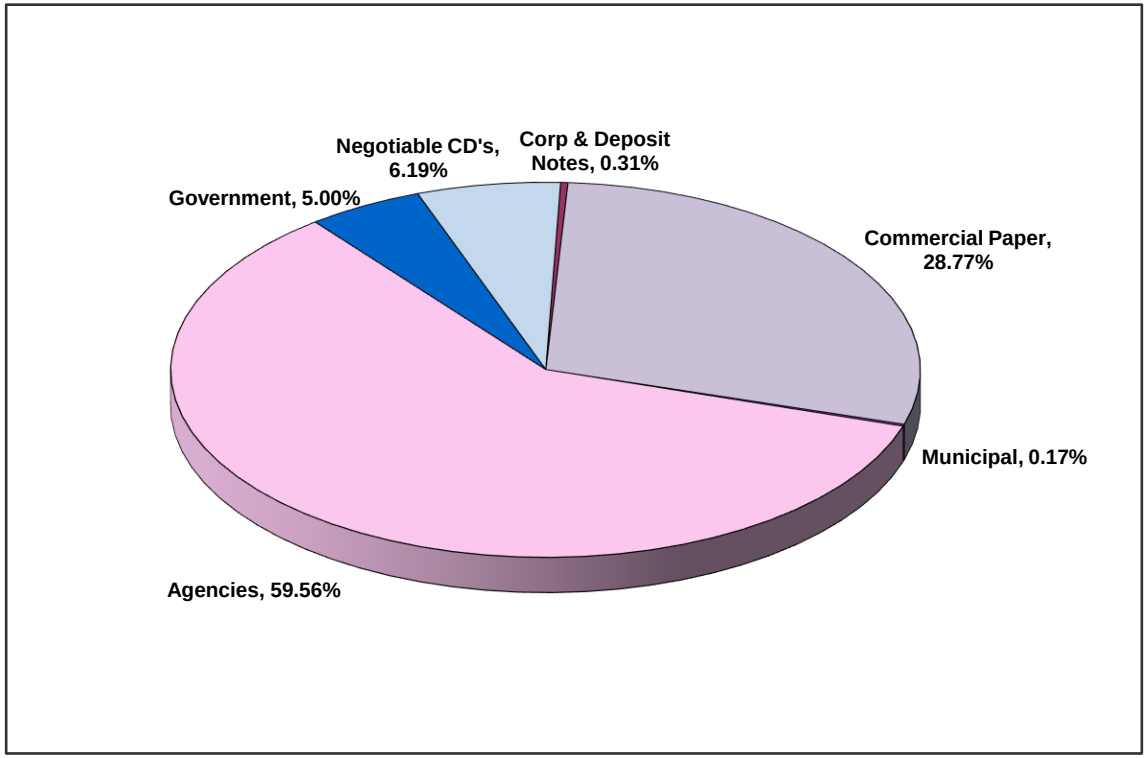
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.22%	
Los Angeles County and Related Entities	43.56%	
Consolidated Sanitation Districts		3.05%
Metropolitan Transportation Authority		1.01%
Miscellaneous Agencies Pooled Investments		1.40%
South Coast Air Quality Management District		2.34%
Miscellaneous		0.02%
Subtotal	91.78%	7.82%
County Bond Proceeds and Repayment Funds		0.40%
Grand Total	91.78%	8.22%

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



	In Thousands
Negotiable CD's	2,030,001
Corp & Deposit Notes	101,585
Bankers Acceptance	-
Commercial Paper	9,428,628
Municipal	55,000
Agencies	19,522,834
Other	-
Government	1,638,983
Total	$ 32,777,031

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

Account	Sec ID	Description	Settle Date	Maturity Date	Rate	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	110693	FFCB 2.66 (CALLABLE	05/08/19	05/08/23	2.66	25,000,000.00	25,000,000.00	0.00	CITIBANK	JEFFERIES & CO
NTRD	110704	FFCB 2.66 (CALLABLE	05/08/19	05/08/23	2.66	25,000,000.00	25,000,000.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110720	FFCB 2.66 (CALLABLE	05/08/19	05/08/23	2.66	30,490,000.00	30,467,132.50	0.00	CITIBANK	BNY MELLON CAP MKTS LLC
NTRD	110731	FFCB 2.31	05/13/19	05/13/24	2.31	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110757	FFCB 2.25	05/16/19	05/16/22	2.25	50,000,000.00	49,925,000.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110795	FFCB 2.30	05/17/19	05/15/23	2.30	50,000,000.00	50,113,950.00	6,388.89	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	110827	FFCB 2.20	05/23/19	11/23/22	2.20	24,700,000.00	24,695,801.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110842	FFCB 2.62 (CALLABLE	05/28/19	05/28/24	2.62	25,000,000.00	25,000,000.00	0.00	CITIBANK	MIZUHO SEC INC
NTRD	110861	FFCB 2.36 (CALLABLE	05/29/19	05/28/21	2.36	50,000,000.00	50,000,000.00	3,277.78	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110881	FFCB 2.32	05/29/19	08/28/24	2.32	50,000,000.00	50,286,500.00	3,222.22	CITIBANK	PIPER JAFFRAY & CO
NTRD	110882	FFCB 2.32	05/29/19	08/28/24	2.32	18,000,000.00	18,103,140.00	1,160.00	CITIBANK	PIPER JAFFRAY & CO
	FFCB TOTAL					**398,190,000.00**	**398,591,523.50**	**14,048.89**		
NTRD	110690	FHLB 2.375	05/02/19	03/12/21	2.38	50,000,000.00	50,076,000.00	164,930.56	CITIBANK	MFR SEC- INC
NTRD	110692	FHLB 2.55 (CALLABLE	05/06/19	05/06/22	2.55	26,000,000.00	26,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110694	FHLB 2.73 (CALLABLE	05/08/19	05/08/24	2.73	23,950,000.00	23,922,457.50	0.00	CITIBANK	KEYBANC CAP MKTS INC
NTRD	110719	FHLB 2.55 (CALLABLE	05/07/19	05/06/22	2.55	47,000,000.00	47,000,000.00	3,329.17	CITIBANK	PIPER JAFFRAY & CO
NTRD	110849	FHLB 2.25	05/23/19	06/11/21	2.25	45,000,000.00	44,986,500.00	455,625.00	CITIBANK	MFR SEC- INC
	FHLB TOTAL					**191,950,000.00**	**191,984,957.50**	**623,884.73**		
NTRD	110682	FHLB D-N	05/01/19	06/28/19	2.40	23,004,000.00	22,915,051.20	0.00	CITIBANK	MFR SEC- INC
NTRD	110706	FHLB D-N	05/03/19	06/17/19	2.38	40,344,000.00	40,223,976.60	0.00	CITIBANK	MFR SEC- INC
NTRD	110732	FHLB D-N	05/08/19	07/01/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110733	FHLB D-N	05/08/19	07/01/19	2.36	50,000,000.00	49,823,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110734	FHLB D-N	05/08/19	06/28/19	2.36	8,027,000.00	8,000,163.06	0.00	CITIBANK	MFR SEC- INC
NTRD	110753	FHLB D-N	05/10/19	07/05/19	2.38	50,000,000.00	49,814,888.89	0.00	CITIBANK	UBS SEC LLC
NTRD	110759	FHLB D-N	05/10/19	07/01/19	2.36	50,000,000.00	49,829,555.56	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110760	FHLB D-N	05/10/19	07/01/19	2.36	50,000,000.00	49,829,555.56	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110761	FHLB D-N	05/10/19	07/01/19	2.36	35,928,000.00	35,805,525.44	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110850	FHLB D-N	05/23/19	07/05/19	2.33	25,000,000.00	24,930,423.61	0.00	CITIBANK	J.P. MORGAN SEC LLC
	FHLB DISC TOTAL					**382,303,000.00**	**380,995,139.92**	**0.00**		
NTRD	110574	FHLMC 2.90 (CALLABL	05/01/19	05/01/24	2.90	25,000,000.00	25,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110575	FHLMC 2.77 (CALLABL	05/01/19	06/01/23	2.77	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110594	FHLMC 2.60 (CALLABL	05/03/19	05/03/24	2.60	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110670	FHLMC 2.44 (CALLABL	05/07/19	05/07/21	2.44	25,000,000.00	25,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO

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NTRD	110671	FHLMC 2.44 (CALLABL	05/07/19	05/07/21	2.44	25,000,000.00	25,000,000.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110672	FHLMC 2.65 (CALLABL	05/13/19	05/13/24	2.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	STIFEL- NICOLAUS & CO INC
NTRD	110712	FHLMC 2.675 (CALLAB	05/22/19	05/22/23	2.68	25,000,000.00	25,000,000.00	0.00	CITIBANK	DAIWA CAP MKTS AMERICA
NTRD	110713	FHLMC 2.65 (CALLABL	05/23/19	05/23/24	2.65	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110721	FHLMC 2.58 (CALLABL	05/22/19	05/20/22	2.58	25,000,000.00	25,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	110796	FHLMC 2.44 (CALLABL	05/28/19	05/28/24	2.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	MORGAN KEEGAN & CO
NTRD	110811	FHLMC 2.45 (CALLABL	05/31/19	05/24/24	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110837	FHLMC 2.45 (CALLABL	05/29/19	05/28/24	2.45	25,000,000.00	25,000,000.00	0.00	CITIBANK	THE WILLIAMS CAPITAL CORP., L.P.
	FHLMC TOTAL					**375,000,000.00**	**375,000,000.00**	**0.00**		
NTRD	110681	FHLMC 3.65 (CALLAB	05/21/19	05/21/24	3.65	50,000,000.00	50,000,000.00	0.00	CITIBANK	FTN FINANCIAL CAP MKTS
NTRD	110705	FHLMC 3.75 (CALLABL	05/21/19	05/21/24	3.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110711	FHLMC 3.90 (CALLABL	05/20/19	05/20/24	3.90	50,000,000.00	50,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110758	FHLMC 2.75 (CALLABL	05/28/19	05/28/24	2.75	50,000,000.00	50,000,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110785	FHLMC 3.00 (CALLABL	05/28/19	05/28/24	3.00	25,000,000.00	25,000,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
	MCSA TOTAL					**225,000,000.00**	**225,000,000.00**	**0.00**		
NTRD	110683	AUTOBAHN FUNDING CO	05/01/19	06/06/19	2.44	35,000,000.00	34,914,600.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110684	NATIXIS NY BRANCH C	05/01/19	05/03/19	2.40	50,000,000.00	49,993,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110685	NATIXIS NY BRANCH C	05/01/19	05/03/19	2.40	50,000,000.00	49,993,333.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110686	CRC FUNDING LLC CP	05/01/19	06/12/19	2.47	50,000,000.00	49,855,916.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110691	ATLANTIC ASSET SEC	05/02/19	07/02/19	2.47	50,000,000.00	49,790,736.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110695	ATLANTIC ASSET SEC	05/02/19	07/09/19	2.49	50,000,000.00	49,764,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110696	EXXON MOBIL CORP CP	05/02/19	06/28/19	2.44	50,000,000.00	49,806,833.33	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110697	ATLANTIC ASSET SEC	05/02/19	07/09/19	2.49	25,000,000.00	24,882,416.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110698	CAFCO LLC CP	05/02/19	07/01/19	2.48	23,000,000.00	22,904,933.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110699	TORONTO DOMINION BA	05/02/19	06/28/19	2.43	50,000,000.00	49,807,625.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110700	EXXON MOBIL CORP CP	05/02/19	06/26/19	2.44	50,000,000.00	49,813,611.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110701	AUTOBAHN FUNDING CO	05/02/19	06/10/19	2.45	25,000,000.00	24,933,645.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110702	CHARIOT FUNDING LLC	05/02/19	06/13/19	2.44	50,000,000.00	49,857,666.67	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110703	CREDIT AGRICOLE CIB	05/02/19	05/03/19	2.37	36,924,000.00	36,921,569.17	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110707	JUPITER SEC COMPANY	05/03/19	06/28/19	2.45	50,000,000.00	49,809,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110708	ATLANTIC ASSET SEC	05/03/19	06/14/19	2.47	20,000,000.00	19,942,366.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110709	AUTOBAHN FUNDING CO	05/03/19	06/17/19	2.43	30,000,000.00	29,908,875.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110710	JUPITER SEC COMPANY	05/03/19	06/17/19	2.44	50,000,000.00	49,847,500.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110714	CHARIOT FUNDING LLC	05/06/19	06/28/19	2.48	50,000,000.00	49,817,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC

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NTRD	110715	TORONTO DOMINION BA	05/06/19	06/20/19	2.45	50,000,000.00	49,846,875.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110716	AUTOBAHN FUNDING CO	05/06/19	06/21/19	2.44	40,000,000.00	39,875,288.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110717	SHEFFIELD RECEIVABL	05/06/19	06/11/19	2.45	50,000,000.00	49,877,500.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110718	CAFCO LLC CP	05/06/19	07/09/19	2.48	43,168,000.00	42,977,677.08	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110722	CRC FUNDING LLC CP	05/07/19	06/11/19	2.45	50,000,000.00	49,881,145.83	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110723	LA FAYETTE ASSET SE	05/07/19	06/28/19	2.47	25,000,000.00	24,910,805.56	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110724	SHEFFIELD RECEIVABL	05/07/19	06/28/19	2.45	50,000,000.00	49,823,055.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110725	TORONTO DOMINION BA	05/07/19	07/05/19	2.47	50,000,000.00	49,797,597.22	0.00	CITIBANK	MFR SEC- INC
NTRD	110726	ATLANTIC ASSET SEC	05/07/19	07/30/19	2.50	12,142,000.00	12,071,171.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110729	CANCARA ASSET SEC L	05/08/19	07/05/19	2.48	50,000,000.00	49,800,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110730	CANCARA ASSET SEC L	05/08/19	07/05/19	2.48	50,000,000.00	49,800,222.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110735	CIESCO LLC CP	05/08/19	07/03/19	2.47	50,000,000.00	49,807,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110736	JUPITER SEC COMPANY	05/08/19	07/05/19	2.51	50,000,000.00	49,797,805.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110737	EXXON MOBIL CORP CP	05/08/19	06/28/19	2.43	50,000,000.00	49,827,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110738	SHEFFIELD RECEIVABL	05/08/19	06/28/19	2.44	50,000,000.00	49,827,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110739	REGENCY MARKETS NO.	05/08/19	06/10/19	2.50	21,277,000.00	21,228,337.73	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110742	LA FAYETTE ASSET SE	05/09/19	07/08/19	2.48	25,000,000.00	24,896,666.67	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110743	LA FAYETTE ASSET SE	05/09/19	07/09/19	2.48	25,000,000.00	24,894,944.44	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110744	CIESCO LLC CP	05/09/19	07/10/19	2.47	50,000,000.00	49,787,305.56	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110745	NESTLE CAPITAL CORP	05/09/19	07/05/19	2.38	50,000,000.00	49,811,583.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110746	NESTLE CAPITAL CORP	05/09/19	07/05/19	2.44	50,000,000.00	49,806,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110747	JUPITER SEC COMPANY	05/09/19	07/08/19	2.51	50,000,000.00	49,790,833.33	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110748	CHEVRON CORP CP	05/09/19	07/01/19	2.39	32,243,000.00	32,129,549.42	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110754	TORONTO DOMINION BA	05/10/19	07/05/19	2.43	50,000,000.00	49,811,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110762	NATIXIS NY BRANCH C	05/10/19	07/01/19	2.49	50,000,000.00	49,820,166.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110763	CIESCO LLC CP	05/10/19	07/10/19	2.46	39,440,000.00	39,275,600.93	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110764	NATIXIS NY BRANCH C	05/10/19	07/01/19	2.48	20,000,000.00	19,928,355.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110765	CRC FUNDING LLC CP	05/10/19	07/08/19	2.46	50,000,000.00	49,798,416.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110773	OLD LINE FUNDING LL	05/13/19	07/01/19	2.43	18,200,000.00	18,139,803.50	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110774	THUNDER BAY FUNDING	05/13/19	07/01/19	2.44	25,000,000.00	24,916,972.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110775	CHARIOT FUNDING LLC	05/13/19	07/01/19	2.48	50,000,000.00	49,831,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110776	CHARIOT FUNDING LLC	05/13/19	07/01/19	2.48	50,000,000.00	49,831,222.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110777	CHEVRON CORP CP	05/13/19	07/03/19	2.40	50,000,000.00	49,830,000.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110778	CHEVRON CORP CP	05/13/19	07/03/19	2.40	48,500,000.00	48,335,100.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110780	SHEFFIELD RECEIVABL	05/13/19	07/08/19	2.46	25,000,000.00	24,904,333.33	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110781	SHEFFIELD RECEIVABL	05/13/19	06/20/19	2.43	50,000,000.00	49,871,750.00	0.00	CITIBANK	MFR SEC- INC

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NTRD	110782	THUNDER BAY FUNDING	05/13/19	07/16/19	2.45	26,520,000.00	26,404,490.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110783	JUPITER SEC COMPANY	05/14/19	07/03/19	2.47	50,000,000.00	49,828,472.22	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110784	JUPITER SEC COMPANY	05/14/19	07/01/19	2.47	50,000,000.00	49,835,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110787	CIESCO LLC CP	05/14/19	06/14/19	2.45	45,000,000.00	44,905,062.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110788	JUPITER SEC COMPANY	05/14/19	07/03/19	2.45	50,000,000.00	49,829,861.11	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110789	JUPITER SEC COMPANY	05/14/19	07/03/19	2.45	39,000,000.00	38,867,291.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110790	THUNDER BAY FUNDING	05/14/19	07/16/19	2.44	18,399,000.00	18,320,436.27	0.00	CITIBANK	MFR SEC- INC
NTRD	110791	OLD LINE FUNDING LL	05/14/19	07/03/19	2.46	6,027,000.00	6,006,407.75	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110793	CHARIOT FUNDING LLC	05/15/19	07/02/19	2.45	50,000,000.00	49,836,666.67	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110794	ATLANTIC ASSET SEC	05/15/19	06/19/19	2.45	50,000,000.00	49,880,902.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110797	REGENCY MARKETS NO.	05/15/19	06/17/19	2.50	50,000,000.00	49,885,416.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110798	CHARIOT FUNDING LLC	05/15/19	07/02/19	2.45	50,000,000.00	49,836,666.67	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110799	SHEFFIELD RECEIVABL	05/15/19	07/01/19	2.44	25,000,000.00	24,920,361.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110800	EXXON MOBIL CORP CP	05/15/19	06/14/19	2.42	50,000,000.00	49,899,166.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110801	SHEFFIELD RECEIVABL	05/15/19	06/18/19	2.44	50,000,000.00	49,884,777.78	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110802	SHEFFIELD RECEIVABL	05/15/19	06/19/19	2.43	50,000,000.00	49,881,875.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110803	CIESCO LLC CP	05/15/19	07/01/19	2.45	19,424,000.00	19,361,870.18	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110807	CIESCO LLC CP	05/16/19	07/01/19	2.45	50,000,000.00	49,843,472.22	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110810	THUNDER BAY FUNDING	05/17/19	07/02/19	2.44	50,000,000.00	49,844,111.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110812	REGENCY MARKETS NO.	05/16/19	06/14/19	2.48	50,000,000.00	49,900,111.11	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110813	AUTOBAHN FUNDING CO	05/16/19	06/19/19	2.41	50,000,000.00	49,886,194.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110814	CRC FUNDING LLC CP	05/16/19	07/15/19	2.45	50,000,000.00	49,795,833.33	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110815	CANCARA ASSET SEC L	05/16/19	07/03/19	2.48	50,000,000.00	49,834,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110816	AUTOBAHN FUNDING CO	05/16/19	06/20/19	2.42	40,000,000.00	39,905,888.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110817	SHEFFIELD RECEIVABL	05/16/19	07/15/19	2.45	50,000,000.00	49,795,833.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110818	MONT BLANC CAPITAL	05/16/19	08/16/19	2.52	28,562,000.00	28,378,060.72	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110819	CAFCO LLC CP	05/17/19	07/16/19	2.44	50,000,000.00	49,796,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110820	ATLANTIC ASSET SEC	05/17/19	06/13/19	2.43	50,000,000.00	49,908,875.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110821	SHEFFIELD RECEIVABL	05/17/19	06/25/19	2.43	50,000,000.00	49,868,375.00	0.00	CITIBANK	MFR SEC- INC
NTRD	110822	EXXON MOBIL CORP CP	05/17/19	06/25/19	2.41	50,000,000.00	49,869,458.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110823	CAFCO LLC CP	05/17/19	08/15/19	2.46	21,561,000.00	21,428,399.85	0.00	CITIBANK	MFR SEC- INC
NTRD	110825	ATLANTIC ASSET SEC	05/21/19	06/20/19	2.44	50,000,000.00	49,898,333.33	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110826	THUNDER BAY FUNDING	05/21/19	06/25/19	2.43	50,000,000.00	49,881,875.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110828	JUPITER SEC COMPANY	05/20/19	06/26/19	2.45	50,000,000.00	49,874,097.22	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110829	SHEFFIELD RECEIVABL	05/20/19	06/24/19	2.42	50,000,000.00	49,882,361.11	0.00	CITIBANK	MFR SEC- INC
NTRD	110830	CRC FUNDING LLC CP	05/20/19	08/14/19	2.46	19,600,000.00	19,484,817.33	0.00	CITIBANK	KEYBANC CAP MKTS INC

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NTRD	110831	CIESCO LLC CP	05/20/19	08/16/19	2.47	39,939,000.00	39,697,857.19	0.00	CITIBANK	MFR SEC- INC
NTRD	110832	SHEFFIELD RECEIVABL	05/21/19	06/26/19	2.43	50,000,000.00	49,878,500.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110833	SHEFFIELD RECEIVABL	05/21/19	07/19/19	2.44	50,000,000.00	49,800,055.56	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110834	LA FAYETTE ASSET SE	05/21/19	07/22/19	2.45	25,000,000.00	24,894,513.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110835	ATLANTIC ASSET SEC	05/22/19	06/24/19	2.45	50,000,000.00	49,887,708.33	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110836	OLD LINE FUNDING LL	05/22/19	07/10/19	2.45	50,000,000.00	49,833,263.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110838	ATLANTIC ASSET SEC	05/21/19	07/10/19	2.43	27,000,000.00	26,908,875.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110839	ATLANTIC ASSET SEC	05/21/19	07/12/19	2.43	25,000,000.00	24,912,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110840	ATLANTIC ASSET SEC	05/21/19	06/20/19	2.45	31,130,000.00	31,066,442.92	0.00	CITIBANK	MFR SEC- INC
NTRD	110841	ATLANTIC ASSET SEC	05/22/19	07/12/19	2.44	25,000,000.00	24,913,583.33	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110843	OLD LINE FUNDING LL	05/22/19	07/10/19	2.43	25,000,000.00	24,917,312.50	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110844	CAFCO LLC CP	05/22/19	07/09/19	2.44	25,000,000.00	24,918,666.67	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110845	CAFCO LLC CP	05/22/19	07/11/19	2.42	50,000,000.00	49,831,944.44	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110846	TORONTO DOMINION BA	05/22/19	07/08/19	2.41	50,000,000.00	49,842,680.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110847	SHEFFIELD RECEIVABL	05/22/19	07/08/19	2.42	50,000,000.00	49,842,027.78	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110848	ATLANTIC ASSET SEC	05/22/19	06/19/19	2.44	45,002,000.00	44,916,596.20	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110851	AUTOBAHN FUNDING CO	05/23/19	07/08/19	2.41	25,000,000.00	24,923,013.89	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110852	AUTOBAHN FUNDING CO	05/23/19	07/09/19	2.41	35,000,000.00	34,889,876.39	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110853	ATLANTIC ASSET SEC	05/23/19	07/12/19	2.45	50,000,000.00	49,829,861.11	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110854	EXXON MOBIL CORP CP	05/23/19	07/08/19	2.39	50,000,000.00	49,847,305.56	0.00	CITIBANK	MFR SEC- INC
NTRD	110855	ATLANTIC ASSET SEC	05/23/19	07/31/19	2.45	35,000,000.00	34,835,645.83	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110856	SHEFFIELD RECEIVABL	05/23/19	07/24/19	2.44	50,000,000.00	49,789,888.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110857	MONT BLANC CAPITAL	05/23/19	09/04/19	2.50	18,450,000.00	18,316,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110858	SHEFFIELD RECEIVABL	05/23/19	07/15/19	2.44	8,009,000.00	7,980,229.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110860	OLD LINE FUNDING LL	05/24/19	07/15/19	2.45	50,000,000.00	49,823,055.56	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110863	CAFCO LLC CP	05/24/19	07/16/19	2.43	50,000,000.00	49,821,125.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110864	CAFCO LLC CP	05/24/19	07/16/19	2.43	24,000,000.00	23,914,140.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110865	ATLANTIC ASSET SEC	05/24/19	07/31/19	2.45	50,000,000.00	49,768,611.11	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110866	EXXON MOBIL CORP CP	05/24/19	07/09/19	2.39	25,000,000.00	24,923,652.78	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110867	AUTOBAHN FUNDING CO	05/24/19	07/23/19	2.44	30,000,000.00	29,878,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110868	ATLANTIC ASSET SEC	05/24/19	08/06/19	2.48	16,129,000.00	16,046,777.94	0.00	CITIBANK	MFR SEC- INC
NTRD	110869	AUTOBAHN FUNDING CO	05/28/19	07/10/19	2.42	50,000,000.00	49,855,472.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110873	JUPITER SEC COMPANY	05/28/19	07/11/19	2.44	50,000,000.00	49,850,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110874	JUPITER SEC COMPANY	05/28/19	07/11/19	2.44	50,000,000.00	49,850,888.89	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110875	THUNDER BAY FUNDING	05/28/19	07/08/19	2.42	29,000,000.00	28,920,072.78	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110876	SHEFFIELD RECEIVABL	05/28/19	07/19/19	2.43	50,000,000.00	49,824,500.00	0.00	CITIBANK	MFR SEC- INC

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NTRD	110877	EXXON MOBIL CORP CP	05/28/19	07/11/19	2.39	50,000,000.00	49,853,944.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110878	EXXON MOBIL CORP CP	05/28/19	07/16/19	2.39	50,000,000.00	49,837,347.22	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110879	EXXON MOBIL CORP CP	05/28/19	07/12/19	2.38	50,000,000.00	49,851,250.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110880	ATLANTIC ASSET SEC	05/28/19	07/30/19	2.45	19,381,000.00	19,297,903.96	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110883	OLD LINE FUNDING LL	05/29/19	07/15/19	2.43	50,000,000.00	49,841,375.00	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110884	ATLANTIC ASSET SEC	05/29/19	07/10/19	2.42	50,000,000.00	49,858,833.33	0.00	CITIBANK	MORGAN STANLEY & CO INC
NTRD	110885	LA FAYETTE ASSET SE	05/29/19	07/12/19	2.41	50,000,000.00	49,852,722.22	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110886	THUNDER BAY FUNDING	05/29/19	07/09/19	2.42	50,000,000.00	49,862,194.44	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110890	AUTOBAHN FUNDING CO	05/29/19	07/12/19	2.40	25,000,000.00	24,926,666.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110891	CHARIOT FUNDING LLC	05/29/19	07/17/19	2.44	50,000,000.00	49,833,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110892	CHARIOT FUNDING LLC	05/29/19	07/17/19	2.44	50,000,000.00	49,833,944.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110893	CHEVRON CORP CP	05/29/19	07/15/19	2.39	40,000,000.00	39,875,450.00	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110894	NATIXIS NY BRANCH C	05/29/19	05/30/19	2.35	50,000,000.00	49,996,736.11	0.00	CITIBANK	RBC CAP MKTS LLC
NTRD	110895	ATLANTIC ASSET SEC	05/29/19	07/01/19	2.43	50,000,000.00	49,888,625.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110896	ATLANTIC ASSET SEC	05/29/19	07/30/19	2.45	25,503,000.00	25,395,391.51	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110899	JUPITER SEC COMPANY	05/30/19	07/25/19	2.45	50,000,000.00	49,809,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110900	THUNDER BAY FUNDING	05/31/19	07/15/19	2.40	30,000,000.00	29,910,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110901	SHEFFIELD RECEIVABL	05/30/19	07/15/19	2.40	50,000,000.00	49,846,666.67	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110902	CIESCO LLC CP	05/30/19	07/17/19	2.41	50,000,000.00	49,839,333.33	0.00	CITIBANK	MFR SEC- INC
NTRD	110903	ATLANTIC ASSET SEC	05/30/19	07/18/19	2.44	35,000,000.00	34,883,761.11	0.00	CITIBANK	BARCLAYS CAP INC
NTRD	110904	LA FAYETTE ASSET SE	05/30/19	06/21/19	2.45	25,000,000.00	24,962,569.44	0.00	CITIBANK	MFR SEC- INC
NTRD	110905	NATIXIS NY BRANCH C	05/30/19	06/10/19	2.37	40,000,000.00	39,971,033.33	0.00	CITIBANK	UBS SEC LLC
NTRD	110906	AUTOBAHN FUNDING CO	05/30/19	07/15/19	2.40	18,863,000.00	18,805,153.47	0.00	CITIBANK	MFR SEC- INC
NTRD	110907	CHARIOT FUNDING LLC	05/31/19	07/15/19	2.42	50,000,000.00	49,848,750.00	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110908	CIESCO LLC CP	05/31/19	07/17/19	2.42	50,000,000.00	49,842,027.78	0.00	CITIBANK	MFR SEC- INC
NTRD	110909	CHARIOT FUNDING LLC	05/31/19	07/16/19	2.41	25,000,000.00	24,923,013.89	0.00	CITIBANK	BLAYLOCK VAN- LLC
NTRD	110910	ATLANTIC ASSET SEC	05/31/19	06/18/19	2.40	25,000,000.00	24,970,000.00	0.00	CITIBANK	LOOP CAP MKTS LLC
NTRD	110911	NATIXIS NY BRANCH C	05/31/19	06/21/19	2.36	30,000,000.00	29,958,700.00	0.00	CITIBANK	GREAT PACIFIC SEC
NTRD	110912	CREDIT AGRICOLE CIB	05/31/19	07/16/19	2.36	24,865,000.00	24,790,018.21	0.00	CITIBANK	MFR SEC- INC
	CPD TOTAL					**6,361,258,000.00**	**6,340,910,304.08**	**0.00**		
NTRD	110755	UST BILL	05/10/19	07/05/19	2.35	50,000,000.00	49,817,222.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110756	UST BILL	05/10/19	07/05/19	2.35	50,000,000.00	49,817,222.22	0.00	CITIBANK	PIPER JAFFRAY & CO
NTRD	110766	UST BILL	05/10/19	07/11/19	2.35	50,000,000.00	49,797,638.89	0.00	CITIBANK	MFR SEC- INC

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NTRD	110767	UST BILL	05/10/19	07/11/19	2.35	50,000,000.00	49,797,638.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110768	UST BILL	05/10/19	07/05/19	2.36	50,000,000.00	49,816,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110769	UST BILL	05/10/19	07/05/19	2.36	50,000,000.00	49,816,444.44	0.00	CITIBANK	J.P. MORGAN SEC LLC
NTRD	110771	UST BILL	05/13/19	07/02/19	2.37	50,000,000.00	49,835,763.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110772	UST BILL	05/13/19	07/02/19	2.37	50,000,000.00	49,835,763.89	0.00	CITIBANK	MFR SEC- INC
NTRD	110887	UST BILL	05/29/19	07/23/19	2.31	50,000,000.00	49,823,541.67	0.00	CITIBANK	MFR SEC- INC
NTRD	110888	UST BILL	05/29/19	07/23/19	2.31	50,000,000.00	49,823,541.67	0.00	CITIBANK	MFR SEC- INC
	US TBILLS TOTAL					**500,000,000.00**	**498,181,222.22**	**0.00**		
NTRD	110786	LACCAL BANS	05/13/19	06/30/21	2.92	20,000,000.00	20,000,000.00	0.00	TY PACIFIC I	NONE
	LACCAL BANS TOTAL					**20,000,000.00**	**20,000,000.00**	**0.00**		
NTRD	110687	MUFG UNION BANK NA	05/01/19	07/08/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110688	MUFG UNION BANK NA	05/01/19	07/08/19	2.49	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110808	MUFG UNION BANK NA	05/16/19	07/15/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110809	MUFG UNION BANK NA	05/16/19	07/15/19	2.49	25,000,000.00	25,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110871	MUFG UNION BANK NA	05/29/19	07/22/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
NTRD	110872	MUFG UNION BANK NA	05/29/19	07/22/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	UNION BK OF CALIFORNIA
	NEG CDS TOTAL					**250,000,000.00**	**250,000,000.00**	**0.00**		
NTRD	110727	BANK OF MONTREAL CH	05/07/19	07/05/19	2.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110728	BANK OF MONTREAL CH	05/07/19	07/05/19	2.42	30,000,000.00	30,000,000.00	0.00	CITIBANK	SUN TRUST ROBINSON HUMPHREY
NTRD	110740	CREDIT SUISSE NY CD	05/08/19	06/28/19	2.49	50,000,000.00	50,000,000.00	0.00	CITIBANK	CREDIT SUISSE SEC (USA) LLC
NTRD	110741	TORONTO DOMINION BA	05/08/19	07/05/19	2.47	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110770	BANK OF MONTREAL CH	05/10/19	07/01/19	2.46	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110779	BANK OF MONTREAL CH	05/13/19	07/03/19	2.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	MISCHLER FINANCIAL
NTRD	110792	BANK OF MONTREAL CH	05/14/19	07/01/19	2.42	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110804	TORONTO DOMINION BA	05/15/19	07/02/19	2.45	50,000,000.00	50,000,664.50	0.00	CITIBANK	MFR SEC- INC
NTRD	110824	TORONTO DOMINION BA	05/17/19	06/20/19	2.44	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110859	DNB BANK ASA NY CD	05/23/19	07/25/19	2.43	50,000,000.00	50,000,000.00	0.00	CITIBANK	TULLETT PREBON FIN SVCS LLC
NTRD	110870	NORDEA BANK ABP NY	05/29/19	08/30/19	2.48	50,000,000.00	50,000,000.00	0.00	CITIBANK	UBS SEC LLC
NTRD	110897	TORONTO DOMINION BA	05/29/19	07/31/19	2.45	50,000,000.00	50,000,000.00	0.00	CITIBANK	PIPER JAFFRAY & CO

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NTRD	110898	DNB BANK ASA NY CD	05/29/19	07/12/19	2.39	50,000,000.00	50,000,000.00	0.00	CITIBANK	MFR SEC- INC
	YANK CDS TOTAL					**630,000,000.00**	**630,000,664.50**	**0.00**		
	NTRD-PSI NON-TRADING TOTAL					**9,333,701,000.00**	**9,310,663,811.72**	**637,933.62**		
	PSI TOTAL					**9,333,701,000.00**	**9,310,663,811.72**	**637,933.62**		

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05/07/19	NTRD	107900	FFCB 3.47 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/08/19	NTRD	109990	FFCB 3.05 (CALL	CALL	100.00	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
05/17/19	NTRD	107996	FFCB 3.00 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/17/19	NTRD	108027	FFCB 3.00 (CALL	CALL	100.00	14,490,000.00	14,490,000.00	0.00	14,490,000.00	0.00
05/22/19	NTRD	109928	FFCB 3.00 (CALL	CALL	100.00	25,000,000.00	24,970,529.85	218,750.00	25,218,750.00	29,470.15
05/22/19	NTRD	109968	FFCB 3.00 (CALL	CALL	100.00	12,330,000.00	12,321,357.60	107,887.50	12,437,887.50	8,642.40
05/24/19	NTRD	108071	FFCB 3.23 (CALL	CALL	100.00	17,890,000.00	17,890,000.00	0.00	17,890,000.00	0.00
05/29/19	NTRD	108113	FFCB 3.50 (CALL	CALL	100.00	17,225,000.00	17,225,000.00	0.00	17,225,000.00	0.00
			FFCB TOTAL			**156,935,000.00**	**156,896,887.45**	**326,637.50**	**157,261,637.50**	**38,112.55**
05/08/19	NTRD	109087	FHLB 3.55 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/21/19	NTRD	109198	FHLB 3.55 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/28/19	NTRD	109208	FHLB 3.60 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/28/19	NTRD	109209	FHLB 3.60 (CALL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/29/19	NTRD	109257	FHLB 3.20 (CALL	CALL	100.00	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			FHLB TOTAL			**150,000,000.00**	**150,000,000.00**	**0.00**	**150,000,000.00**	**0.00**
05/08/19	NTRD	109806	FHLMC 3.25 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	0.00
05/13/19	NTRD	109115	FHLMC 3.33 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/16/19	NTRD	109197	FHLMC 3.57 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/17/19	NTRD	107846	FHLMC 3.15 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/21/19	NTRD	109187	FHLMC 3.55 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/21/19	NTRD	109188	FHLMC 3.55 (CAL	CALL	100.00	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/24/19	NTRD	108450	FHLMC 3.20 (CAL	CALL	100.00	10,006,000.00	10,001,888.99	0.00	10,006,000.00	4,111.01
			FHLMC TOTAL			**160,006,000.00**	**160,001,888.99**	**203,125.00**	**160,209,125.00**	**4,111.01**
NTRD Total						**466,941,000.00**	**466,898,776.44**	**529,762.50**	**467,470,762.50**	**42,223.56**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,030,001,119.15	2,030,315,500.00	$314,380.85	25,000,000.00	24,991,500.00	($8,500.00)
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	9,428,628,339.65	9,427,898,925.58	($729,414.07)	0.00	0.00	$0.00
Governments	1,638,983,308.10	1,637,887,500.00	($1,095,808.10)	35,328,241.62	35,383,654.02	$55,412.40
Agencies	19,522,833,820.14	19,459,371,397.11	($63,462,423.03)	67,669,443.60	66,817,495.56	($851,948.04)
Municipals	55,000,000.00	55,000,000.00	$0.00	3,790,000.00	3,790,000.00	$0.00
Corp. & Deposit Notes	101,584,588.11	102,135,926.60	$551,338.49	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	$32,777,031,175.15	$32,712,609,249.29	($64,421,925.86)	$173,953,515.48	$173,148,479.84	($805,035.64)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.17% of the PSI Portfolio.

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

There were no Market Pricing Exceptions

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NTRD-PSI NON-TRADING						
99727	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	24,994,900.76	24,916,250.00
99781	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,916,250.00
99784	FFCB 1.36 (CALLABLE	1.3600	10/28/2019	25,000,000.00	25,000,000.00	24,916,250.00
100464	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,908,650.00
100465	FFCB 1.53 (CALLABLE	1.5300	01/27/2020	21,000,000.00	21,000,000.00	20,908,650.00
100512	FFCB 1.35	1.3500	01/28/2020	30,000,000.00	30,000,000.00	29,833,500.00
100627	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,856,750.00
100628	FFCB 1.4	1.4000	02/24/2020	25,000,000.00	25,000,000.00	24,856,750.00
100641	FFCB 1.4	1.4000	02/24/2020	27,000,000.00	27,000,000.00	26,845,290.00
100666	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	19,150,000.00	19,150,000.00	19,040,270.50
100680	FFCB 1.62 (CALLABLE	1.6200	02/17/2021	50,000,000.00	49,982,821.92	49,678,500.00
100686	FFCB 1.35 (CALLABLE	1.3500	11/18/2019	25,000,000.00	25,000,000.00	24,898,500.00
100725	FFCB 1.40 (CALLABLE	1.4000	02/24/2020	25,000,000.00	24,996,560.57	24,856,750.00
100817	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	12,390,000.00	12,387,832.07	12,315,040.50
100818	FFCB 1.65 (CALLABLE	1.6500	03/01/2021	19,410,000.00	19,406,603.79	19,292,569.50
100950	FFCB 1.59	1.5900	03/23/2020	25,000,000.00	25,000,000.00	24,845,750.00
101149	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	50,000,000.00	49,995,985.39	49,766,000.00
101151	FFCB 1.41 (CALLABLE	1.4100	01/07/2020	47,540,000.00	47,536,182.90	47,317,512.80
101152	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	50,000,000.00	50,000,000.00	49,655,000.00
101154	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,667,000.00
101156	FFCB 1.62 (CALLABLE	1.6200	04/12/2021	25,000,000.00	25,000,000.00	24,827,500.00
101159	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	49,994,678.32	49,667,000.00
101210	FFCB 1.40 (CALLABLE	1.4000	04/07/2020	50,000,000.00	50,000,000.00	49,667,000.00
101277	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	25,000,000.00	24,990,676.34	24,854,750.00
101295	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,794,000.00
101296	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	25,000,000.00	25,000,000.00	24,794,000.00
101300	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	50,000,000.00	50,000,000.00	49,588,000.00
101324	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	33,600,000.00	33,589,958.69	33,404,784.00
101325	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	35,500,000.00	35,483,423.25	35,293,745.00
101349	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	50,000,000.00	49,984,906.88	49,651,500.00
101354	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	25,000,000.00	24,990,566.81	24,825,750.00
101356	FFCB 1.68 (CALLABLE	1.6800	04/12/2021	26,440,000.00	26,430,106.77	26,286,383.60
101400	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	30,000,000.00	29,985,276.18	29,790,900.00
101408	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,827,750.00
101410	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	10,900,000.00	10,900,000.00	10,824,899.00
101411	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,827,750.00
101412	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,827,750.00
101413	FFCB 1.42 (CALLABLE	1.4200	04/27/2020	25,000,000.00	25,000,000.00	24,827,750.00
101424	FFCB 1.40 (CALLABLE	1.4000	04/13/2020	46,645,000.00	46,624,590.79	46,260,645.20
101448	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,990,388.83	24,860,500.00
101449	FFCB 1.70 (CALLABLE	1.7000	05/03/2021	25,000,000.00	24,990,388.83	24,860,500.00
101454	FFCB 1.62 (CALLABLE	1.6200	04/20/2021	20,710,000.00	20,690,334.65	20,565,651.30
101459	FFCB 1.68 (CALLABLE	1.6800	04/05/2021	25,000,000.00	24,983,140.64	24,855,750.00
101475	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	50,000,000.00	50,000,000.00	49,672,000.00
101476	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,836,000.00
101477	FFCB 1.47 (CALLABLE	1.4700	05/04/2020	25,000,000.00	25,000,000.00	24,836,000.00
101553	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	40,000,000.00	40,000,000.00	39,737,600.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
101567	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	27,000,000.00	26,996,886.44	26,822,880.00
101571	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	25,000,000.00	24,992,864.06	24,836,000.00
101573	FFCB 1.47 (CALLABLE	1.4700	08/17/2020	30,000,000.00	29,990,923.06	29,803,200.00
101582	FFCB 1.36 (CALLABLE	1.3600	02/18/2020	23,600,000.00	23,596,843.03	23,460,996.00
101597	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	45,650,000.00	45,641,040.18	45,159,262.50
101603	FFCB 1.55 (CALLABLE	1.5500	05/17/2021	25,000,000.00	24,985,295.76	24,731,250.00
101608	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,988,713.29	24,822,500.00
101609	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,990,332.98	24,822,500.00
101611	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	25,000,000.00	24,990,338.58	24,822,500.00
101618	FFCB 1.58 (CALLABLE	1.5800	02/17/2021	30,000,000.00	29,988,616.41	29,787,000.00
101750	FFCB 1.52 (CALLABLE	1.5200	06/08/2020	25,000,000.00	25,000,000.00	24,834,500.00
101829	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	49,000,000.00	48,994,827.97	48,695,220.00
101840	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	25,000,000.00	25,000,000.00	24,784,750.00
101847	FFCB 1.55 (CALLABLE	1.5500	12/21/2020	33,000,000.00	32,988,557.58	32,715,870.00
101858	FFCB 1.54 (CALLABLE	1.5400	12/14/2020	9,000,000.00	9,000,000.00	8,900,010.00
101891	FFCB 1.40 (CALLABLE	1.4000	03/16/2020	41,500,000.00	41,498,242.74	41,241,870.00
101922	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	50,000,000.00	50,000,000.00	49,705,500.00
101924	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,839,500.00
101927	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,839,500.00
101934	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	50,000,000.00	50,000,000.00	49,562,000.00
101935	FFCB 1.47 (CALLABLE	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,852,750.00
101937	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	17,730,000.00	17,730,000.00	17,616,173.40
101939	FFCB 1.42 (CALLABLE	1.4200	06/29/2020	25,000,000.00	25,000,000.00	24,839,500.00
102079	FFCB 1.24 (CALLABLE	1.2400	01/13/2020	35,500,000.00	35,496,487.19	35,293,035.00
102087	FFCB 1.19 (CALLABLE	1.1900	07/13/2020	27,800,000.00	27,788,354.82	27,545,630.00
102186	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	50,000,000.00	50,000,000.00	49,482,000.00
102187	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	25,000,000.00	25,000,000.00	24,741,000.00
102188	FFCB 1.50 (CALLABLE	1.5000	07/28/2021	35,000,000.00	35,000,000.00	34,637,400.00
102215	FFCB 1.68 (CALLABLE	1.6800	08/16/2021	28,075,000.00	28,074,386.29	27,886,336.00
102407	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,994,366.10	24,709,250.00
102416	FFCB 1.44 (CALLABLE	1.4400	08/16/2021	32,120,000.00	32,109,277.11	31,739,056.80
102431	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,988,136.32	24,709,250.00
102475	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,751,000.00
102476	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,751,000.00
102477	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,751,000.00
102479	FFCB 1.54 (CALLABLE	1.5400	09/08/2021	25,000,000.00	25,000,000.00	24,751,000.00
102514	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	25,000,000.00	24,988,663.91	24,709,250.00
102522	FFCB 1.46 (CALLABLE	1.4600	09/01/2021	11,175,000.00	11,164,843.17	11,045,034.75
102633	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	23,165,000.00	23,163,858.45	22,966,939.25
102653	FFCB 1.35 (CALLABLE	1.3500	09/21/2020	32,080,000.00	32,078,418.05	31,805,716.00
102666	FFCB 1.42 (CALLABLE	1.4200	10/04/2021	50,000,000.00	49,988,274.00	49,351,000.00
102708	FFCB 1.34 (CALLABLE	1.3400	10/13/2020	50,000,000.00	49,989,733.08	49,547,500.00
102756	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	43,000,000.00	42,969,464.13	42,555,380.00
102781	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	25,000,000.00	24,993,330.54	24,836,750.00
102782	FFCB 1.17 (CALLABLE	1.1700	01/13/2020	26,125,000.00	26,118,030.42	25,954,403.75
102806	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	50,000,000.00	49,456,500.00
102809	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	25,000,000.00	24,764,750.00
102814	FFCB 1.33 (CALLABLE	1.3300	10/26/2020	25,000,000.00	24,995,610.87	24,764,750.00
102831	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	50,000,000.00	49,995,194.47	49,456,500.00
102832	FFCB 1.52 (CALLABLE	1.5200	10/25/2021	22,765,000.00	22,762,812.05	22,517,544.45

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102850	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	50,000,000.00	50,000,000.00	49,483,000.00
102851	FFCB 1.54 (CALLABLE	1.5400	10/12/2021	2,275,000.00	2,275,000.00	2,251,476.50
102926	FFCB 1.35 (CALLABLE	1.3500	11/02/2020	25,000,000.00	24,982,203.98	24,769,250.00
103109	FFCB 1.62 (CALLABLE	1.6200	06/14/2021	39,040,000.00	38,930,575.02	38,698,009.60
103115	FFCB 1.66 (CALLABLE	1.6600	05/25/2021	25,000,000.00	24,948,317.26	24,794,250.00
103182	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	50,000,000.00	50,000,000.00	50,000,000.00
103222	FFCB 2.01	2.0100	12/08/2021	50,000,000.00	50,000,000.00	50,018,500.00
103228	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	50,000,000.00	49,992,817.91	49,735,500.00
103229	FFCB 1.65 (CALLABLE	1.6500	06/01/2020	16,000,000.00	15,997,701.70	15,915,360.00
103260	FFCB 2.00 (CALLABLE	2.0000	12/06/2021	15,000,000.00	15,000,000.00	15,000,000.00
103461	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,000,000.00	10,000,000.00	10,000,100.00
103462	FFCB 2.32 (CALLABLE	2.3200	12/29/2021	10,110,000.00	10,110,000.00	10,110,101.10
103482	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	50,000,000.00	49,849,503.69	50,000,000.00
103483	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	5,800,000.00	5,782,542.46	5,800,000.00
103485	FFCB 1.83 (CALLABLE	1.8300	12/14/2020	33,770,000.00	33,743,768.15	33,678,145.60
103496	FFCB 2.08 (CALLABLE	2.0800	12/20/2021	14,000,000.00	13,960,483.50	14,000,000.00
103559	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	25,000,000.00
103562	FFCB 2.21 (CALLABLE	2.2100	01/11/2022	25,000,000.00	25,000,000.00	25,000,000.00
103659	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,200.00
103660	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,200.00
103661	FFCB 2.08 (CALLABLE	2.0800	01/24/2022	20,000,000.00	20,000,000.00	20,000,200.00
103721	FFCB 1.55	1.5500	01/10/2020	41,980,000.00	41,978,700.99	41,813,339.40
103760	FFCB 1.67 (CALLABLE	1.6700	02/06/2020	18,000,000.00	18,000,000.00	17,935,920.00
103927	FFCB 1.71 (CALLABLE	1.7100	02/27/2020	25,000,000.00	25,000,000.00	24,911,000.00
104181	FFCB 2.27 (CALLABLE	2.2700	03/23/2022	30,000,000.00	30,000,000.00	30,000,000.00
104244	FFCB 2.18 (CALLABLE	2.1800	03/29/2022	40,000,000.00	40,000,000.00	40,000,400.00
104269	FFCB 2.25 (CALLABLE	2.2500	03/14/2022	22,955,000.00	22,955,000.00	22,955,229.55
104302	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	25,000,000.00	25,000,000.00	25,000,250.00
104303	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	20,000,000.00	20,000,000.00	20,000,200.00
104304	FFCB 2.20 (CALLABLE	2.2000	04/06/2022	15,000,000.00	15,000,000.00	15,000,150.00
104551	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	40,000,000.00	40,000,000.00	40,000,000.00
104629	FFCB 2.03 (CALLABLE	2.0300	07/19/2021	42,205,000.00	42,205,000.00	42,205,000.00
104648	FFCB 2.05 (CALLABLE	2.0500	01/24/2022	22,380,000.00	22,367,506.40	22,380,000.00
104762	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,968,250.00
104763	FFCB 1.93 (CALLABLE	1.9300	02/11/2021	25,000,000.00	25,000,000.00	24,968,250.00
104764	FFCB 1.97 (CALLABLE	1.9700	05/17/2021	40,000,000.00	39,977,456.51	39,979,200.00
104773	FFCB 1.74 (CALLABLE	1.7400	05/18/2020	30,000,000.00	30,000,000.00	29,871,900.00
104785	FFCB 1.99 (CALLABLE	1.9900	05/03/2021	23,650,000.00	23,632,872.45	23,646,216.00
105839	FFCB 1.81 (CALLABLE	1.8100	10/19/2020	20,000,000.00	20,000,000.00	19,943,800.00
106068	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	25,000,250.00
106071	FFCB 2.14 (CALLABLE	2.1400	11/01/2021	25,000,000.00	25,000,000.00	25,000,250.00
106132	FFCB 2.23 (CALLABLE	2.2300	11/01/2022	24,360,000.00	24,344,249.91	24,360,000.00

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
106196	FFCB 2.54 (CALLABLE	2.5400	11/27/2023	25,000,000.00	25,000,000.00	25,000,250.00
106215	FFCB 2.55 (CALLABLE	2.5500	11/08/2023	10,899,000.00	10,897,378.39	10,899,108.99
106232	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	25,000,000.00	25,000,000.00	25,000,250.00
106263	FFCB 2.32 (CALLABLE	2.3200	11/28/2022	21,350,000.00	21,350,000.00	21,350,213.50
106608	FFCB 2.39 (CALLABLE	2.3900	12/27/2022	28,865,000.00	28,823,741.71	28,865,577.30
106649	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,000,400.00
106650	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	20,000,000.00	20,000,000.00	20,000,400.00
106652	FFCB 2.47 (CALLABLE	2.4700	01/03/2023	10,000,000.00	10,000,000.00	10,000,200.00
106772	FFCB 2.68 (CALLABLE	2.6800	09/05/2023	10,000,000.00	9,992,460.04	10,000,200.00
106832	FFCB 2.77 (CALLABLE	2.7700	01/23/2024	25,000,000.00	25,000,000.00	25,000,500.00
107431	FFCB 2.625	2.6250	04/04/2022	34,000,000.00	34,000,000.00	34,610,640.00
108646	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,016,900.00
108647	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,016,900.00
108648	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,016,900.00
108649	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	10,000,000.00	10,000,000.00	10,016,900.00
108659	FFCB 3.24 (CALLABLE	3.2400	08/14/2023	9,625,000.00	9,625,000.00	9,641,266.25
109086	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	25,000,000.00	25,000,000.00	25,097,250.00
109104	FFCB 3.46 (CALLABLE	3.4600	10/24/2023	8,095,000.00	8,081,970.94	8,126,489.55
109206	FFCB 3.22 (CALLABL	3.2200	11/15/2021	25,000,000.00	25,000,000.00	25,113,500.00
109207	FFCB 3.22 (CALLABLE	3.2200	11/15/2021	27,000,000.00	27,000,000.00	27,122,580.00
109948	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,072,400.00
109949	FFCB 2.87 (CALLABLE	2.8700	02/13/2023	20,000,000.00	20,000,000.00	20,072,400.00
109966	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,047,500.00
109967	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	50,000,000.00	50,000,000.00	50,047,500.00
109992	FFCB 2.80 (CALLABLE	2.8000	08/15/2022	25,000,000.00	25,000,000.00	25,023,750.00
110003	FFCB 2.92 (CALLABLE	2.9200	02/20/2024	20,000,000.00	19,990,553.12	20,076,000.00
110153	FFCB 2.55	2.5500	03/11/2021	25,000,000.00	24,980,023.93	25,231,750.00
110182	FFCB 2.65 (CALLABLE	2.6500	03/18/2022	21,500,000.00	21,500,000.00	21,574,175.00
110253	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,046,500.00
110254	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,046,500.00
110255	FFCB 2.52 (CALLABLE	2.5200	03/26/2021	25,000,000.00	25,000,000.00	25,046,500.00
110400	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,015,000.00
110401	FFCB 2.69 (CALLABLE	2.6900	04/03/2023	50,000,000.00	50,000,000.00	50,015,000.00
110419	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	25,000,000.00	25,000,000.00	25,070,000.00
110462	FFCB 2.67 (CALLABLE	2.6700	04/17/2023	25,000,000.00	25,000,000.00	25,084,000.00
110490	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	50,000,000.00	49,988,406.30	50,140,000.00
110491	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	4,025,000.00	4,024,066.70	4,036,270.00
110630	FFCB 3.04 (CALLABLE	3.0400	07/23/2025	35,000,000.00	35,000,000.00	35,016,450.00
110652	FFCB 2.44 (CALLABLE	2.4400	04/09/2021	42,055,000.00	42,055,000.00	42,172,754.00
110653	FFCB 2.95 (CALLABLE	2.9500	07/23/2024	40,650,000.00	40,645,213.70	40,668,699.00
110693	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,002,250.00
110704	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	25,000,000.00	25,000,000.00	25,002,250.00
110720	FFCB 2.66 (CALLABLE	2.6600	05/08/2023	30,490,000.00	30,467,508.15	30,492,744.10

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110731	FFCB 2.31	2.3100	05/13/2024	50,000,000.00	50,000,000.00	50,664,000.00
110757	FFCB 2.25	2.2500	05/16/2022	50,000,000.00	49,926,094.89	50,369,000.00
110795	FFCB 2.30	2.3000	05/15/2023	50,000,000.00	50,112,778.48	50,583,500.00
110827	FFCB 2.20	2.2000	11/23/2022	24,700,000.00	24,695,830.52	24,876,358.00
110842	FFCB 2.62 (CALLABLE	2.6200	05/28/2024	25,000,000.00	25,000,000.00	25,052,500.00
110861	FFCB 2.36 (CALLABLE	2.3600	05/28/2021	50,000,000.00	50,000,000.00	50,059,500.00
110881	FFCB 2.32	2.3200	08/28/2024	50,000,000.00	50,286,051.88	50,770,500.00
110882	FFCB 2.32	2.3200	08/28/2024	18,000,000.00	18,102,978.68	18,277,380.00
FFCB TOTAL				**5,492,349,000.00**	**5,491,690,804.79**	**5,473,074,752.74**
99488	FHLB 1.45 (CALLABLE	1.4500	10/02/2019	25,000,000.00	25,000,000.00	24,923,500.00
99751	FHLB 1.57 (CALLABLE	1.5700	04/29/2020	25,000,000.00	25,000,000.00	24,850,500.00
100765	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	6,000,000.00	5,999,372.37	5,963,520.00
100766	FHLB 1.69 (CALLABLE	1.6900	02/26/2021	1,200,000.00	1,199,874.49	1,192,704.00
101232	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	34,500,000.00	34,494,747.53	34,283,685.00
101261	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	25,000,000.00	25,000,000.00	24,808,750.00
101316	FHLB 1.55 (CALLABLE	1.5500	10/26/2020	50,000,000.00	49,992,194.17	49,617,500.00
101329	FHLB 1.70 (CALLABLE	1.7000	04/26/2021	25,000,000.00	25,000,000.00	24,843,250.00
101892	FHLB 1.45 (CALLABLE	1.4500	06/15/2020	31,200,000.00	31,200,000.00	30,957,264.00
101994	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	25,000,000.00	25,000,000.00	24,645,500.00
102008	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	29,000,000.00	29,000,000.00	28,588,780.00
102013	FHLB 1.50 (CALLABLE	1.5000	06/30/2021	16,950,000.00	16,950,000.00	16,709,649.00
102039	FHLB 1.625 (CALLABL	1.6250	10/07/2021	50,000,000.00	50,000,000.00	49,529,000.00
102075	FHLB 1.44 (CALLABLE	1.4400	07/19/2021	29,695,000.00	29,691,832.90	29,346,380.70
102189	FHLB 1.50 (CALLABLE	1.5000	07/28/2021	24,000,000.00	24,000,000.00	23,740,320.00
102427	FHLB 1.55 (CALLABLE	1.5500	09/01/2021	25,000,000.00	24,988,732.20	24,748,250.00
102455	FHLB 1.56 (CALLABLE	1.5600	09/21/2021	25,000,000.00	25,000,000.00	24,748,750.00
102651	FHLB 1.47 (CALLABLE	1.4700	09/30/2021	41,500,000.00	41,500,000.00	40,996,190.00
102810	FHLB 1.55 (CALLABLE	1.5500	10/27/2021	50,000,000.00	50,000,000.00	49,463,500.00
102821	FHLB 1.55 (CALLABLE	1.5500	10/26/2021	17,500,000.00	17,500,000.00	17,245,200.00
102841	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,758,500.00
102843	FHLB 1.375 (CALLABL	1.3750	10/26/2020	25,000,000.00	25,000,000.00	24,758,500.00
103007	FHLB 1.625 (CALLABL	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,525,500.00
103047	FHLB 1.82 (CALLABLE	1.8200	11/24/2021	50,000,000.00	50,000,000.00	49,750,000.00
103099	FHLB 2.00 (CALLABLE	2.0000	12/09/2021	25,000,000.00	25,000,000.00	24,986,000.00
103116	FHLB 2.00 (CALLABLE	2.0000	12/06/2021	25,000,000.00	25,000,000.00	24,988,000.00
103117	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,946,250.00
103127	FHLB 2.02 (CALLABLE	2.0200	11/26/2021	25,000,000.00	25,000,000.00	24,946,250.00
103179	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	24,200,000.00	24,200,000.00	24,184,996.00
103189	FHLB 2.00 (CALLABLE	2.0000	12/02/2021	15,000,000.00	15,000,000.00	14,990,700.00
103221	FHLB 2.01 (CALLABLE	2.0100	12/15/2021	25,000,000.00	25,000,000.00	24,994,000.00
103223	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,887,503.30	49,879,000.00
103224	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,887,503.30	49,879,000.00

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103225	FHLB 1.875	1.8750	11/29/2021	25,000,000.00	24,943,751.64	24,939,500.00
103226	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,924,835.17	49,879,000.00
103227	FHLB 1.875	1.8750	11/29/2021	50,000,000.00	49,924,835.17	49,879,000.00
103406	FHLB 2.40 (CALLABLE	2.4000	12/22/2021	25,000,000.00	25,000,000.00	25,000,250.00
103424	FHLB 2.25 (CALLABLE	2.2500	12/27/2021	18,000,000.00	18,000,000.00	18,006,840.00
103738	FHLB 2.21 (CALLABLE	2.2100	02/15/2022	25,000,000.00	25,000,000.00	25,008,750.00
103961	FHLB 2.25 (CALLABLE	2.2500	02/28/2022	18,400,000.00	18,400,000.00	18,405,888.00
104027	FHLB 2.25 (CALLABLE	2.2500	02/01/2022	20,000,000.00	19,994,568.72	20,000,200.00
104052	FHLB 2.22 (CALLABLE	2.2200	03/08/2022	25,000,000.00	25,000,000.00	25,000,250.00
104233	FHLB 2.20 (CALLABLE	2.2000	03/29/2022	13,500,000.00	13,500,000.00	13,500,135.00
104693	FHLB 2.00 (CALLABLE	2.0000	05/17/2022	25,000,000.00	25,000,000.00	24,999,750.00
104772	FHLB 2.00 (CALLABLE	2.0000	05/17/2021	20,000,000.00	20,000,000.00	19,903,400.00
105795	FHLB 2.25 (CALLABLE	2.2500	10/24/2022	25,000,000.00	25,000,000.00	25,001,750.00
105796	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	25,000,000.00	25,000,000.00	25,003,250.00
105804	FHLB 2.20 (CALLABLE	2.2000	10/24/2022	10,000,000.00	10,000,000.00	10,001,300.00
105914	FHLB 2.25 (CALLABLE	2.2500	10/26/2022	25,000,000.00	25,000,000.00	25,004,250.00
106235	FHLB 2.20 (CALLABLE	2.2000	12/07/2021	25,000,000.00	25,000,000.00	25,000,250.00
106240	FHLB 2.22 (CALLABLE	2.2200	12/08/2021	25,000,000.00	25,000,000.00	25,000,250.00
106251	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,000,750.00
106252	FHLB 2.41 (CALLABLE	2.4100	12/12/2022	25,000,000.00	25,000,000.00	25,000,500.00
106314	FHLB 2.35 (CALLABLE	2.3500	12/19/2022	25,000,000.00	25,000,000.00	25,001,500.00
106352	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,002,500.00
106353	FHLB 2.42 (CALLABLE	2.4200	12/21/2022	25,000,000.00	25,000,000.00	25,002,250.00
106358	FHLB 2.43 (CALLABLE	2.4300	12/22/2022	25,000,000.00	25,000,000.00	25,002,500.00
106376	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
106377	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,006,000.00
106378	FHLB 2.42 (CALLABLE	2.4200	12/28/2022	25,000,000.00	25,000,000.00	25,003,250.00
106379	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
106380	FHLB 2.40 (CALLABLE	2.4000	12/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
106381	FHLB 2.45 (CALLABLE	2.4500	12/21/2022	25,000,000.00	25,000,000.00	25,002,250.00
106382	FHLB 2.45 (CALLABLE	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
106480	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,955,250.00
106481	FHLB 2.07 (CALLABLE	2.0700	12/21/2020	25,000,000.00	25,000,000.00	24,955,250.00
106489	FHLB 2.125 (CALLABL	2.1250	12/29/2020	25,000,000.00	25,000,000.00	24,970,750.00
106582	FHLB 2.41 (CALLABLE	2.4100	01/10/2023	25,000,000.00	25,000,000.00	25,008,250.00
106588	FHLB 2.42 (CALLABLE	2.4200	01/10/2023	25,000,000.00	25,000,000.00	25,008,250.00
106589	FHLB 2.48 (CALLABLE	2.4800	01/09/2023	25,000,000.00	25,000,000.00	25,008,000.00
106595	FHLB 2.43 (CALLABLE	2.4300	01/11/2023	25,000,000.00	25,000,000.00	25,009,000.00
106629	FHLB 2.45 (CALLABLE	2.4500	01/11/2023	25,000,000.00	25,000,000.00	25,008,750.00
106665	FHLB 2.28 (CALLABLE	2.2800	10/26/2022	40,975,000.00	40,830,346.40	40,978,278.00
106740	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,014,500.00
106747	FHLB 2.52 (CALLABLE	2.5200	01/26/2023	25,000,000.00	25,000,000.00	25,012,250.00
106750	FHLB 2.50 (CALLABLE	2.5000	01/30/2023	25,000,000.00	25,000,000.00	25,013,000.00

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106751	FHLB 2.53 (CALLABLE	2.5300	01/26/2023	25,000,000.00	25,000,000.00	25,012,250.00
106757	FHLB 2.20 (CALLABLE	2.2000	01/29/2021	25,000,000.00	25,000,000.00	25,001,000.00
106759	FHLB 2.35 (CALLABLE	2.3500	01/25/2022	25,000,000.00	25,000,000.00	25,013,250.00
106762	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	25,013,750.00
106768	FHLB 2.48 (CALLABLE	2.4800	01/25/2023	15,000,000.00	15,000,000.00	15,000,300.00
106770	FHLB 2.52 (CALLABLE	2.5200	01/30/2023	25,000,000.00	25,000,000.00	25,013,500.00
106867	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	25,000,000.00	25,000,000.00	25,024,000.00
106874	FHLB 2.70 (CALLABLE	2.7000	02/13/2023	6,950,000.00	6,950,000.00	6,956,672.00
107320	FHLB 2.875 (CALLABL	2.8750	03/28/2022	25,000,000.00	25,000,000.00	25,012,500.00
108994	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,098,000.00
108995	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,098,000.00
108998	FHLB 3.45 (CALLABLE	3.4500	10/30/2023	25,000,000.00	25,000,000.00	25,098,000.00
109006	FHLB 3.50 (CALLABLE	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,098,000.00
109080	FHLB 3.17 (CALLABLE	3.1700	10/25/2021	25,000,000.00	25,000,000.00	25,083,250.00
109179	FHLB 3.20 (CALLABLE	3.2000	11/15/2021	25,000,000.00	25,000,000.00	25,107,000.00
109574	FHLB 3.23 (CALLABLE	3.2300	12/27/2023	25,000,000.00	25,000,000.00	25,011,500.00
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	25,013,250.00
109791	FHLB 3.20 (CALLABLE	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,032,250.00
109792	FHLB 3.20 (CALLABLE	3.2000	02/01/2024	25,000,000.00	25,000,000.00	25,031,750.00
109804	FHLB 3.20 (CALLALBL	3.2000	01/30/2024	25,000,000.00	25,000,000.00	25,032,250.00
109805	FHLB 3.15 (CALLABLE	3.1500	02/05/2024	25,000,000.00	25,000,000.00	25,095,750.00
109833	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	10,000,000.00	10,000,000.00	10,096,400.00
109859	FHLB 2.94 (CALLABLE	2.9400	01/29/2024	15,000,000.00	14,989,507.80	15,144,600.00
109873	FHLB 3.10 (CALLABLE	3.1000	01/29/2024	10,100,000.00	10,100,000.00	10,136,663.00
110175	FHLB 2.375	2.3750	03/12/2021	25,000,000.00	24,933,310.53	25,154,500.00
110199	FHLB 2.65 (CALLABLE	2.6500	03/25/2022	25,000,000.00	25,000,000.00	25,098,750.00
110344	FHLB 2.625 (CALLABL	2.6250	04/15/2024	12,800,000.00	12,800,000.00	12,820,480.00
110690	FHLB 2.375	2.3750	03/12/2021	50,000,000.00	50,072,647.06	50,309,000.00
110692	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	26,000,000.00	26,000,000.00	26,076,700.00
110694	FHLB 2.73 (CALLABLE	2.7300	05/08/2024	23,950,000.00	23,922,819.31	23,972,034.00
110719	FHLB 2.55 (CALLABLE	2.5500	05/06/2022	47,000,000.00	47,000,000.00	47,138,650.00
110849	FHLB 2.25	2.2500	06/11/2021	45,000,000.00	44,986,662.00	45,247,950.00
FHLB TOTAL				**2,873,420,000.00**	**2,872,765,044.06**	**2,868,357,378.70**
110474	FHLB D-N	2.3800	06/05/2019	12,144,000.00	12,140,788.59	12,142,421.28
110492	FHLB D-N	2.3700	06/11/2019	26,450,000.00	26,432,587.08	26,436,246.00
110535	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,993,444.44	50,000,000.00
110536	FHLB D-N	2.3600	06/03/2019	48,953,000.00	48,946,581.72	48,953,000.00
110554	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,993,444.44	50,000,000.00
110555	FHLB D-N	2.3600	06/03/2019	50,000,000.00	49,993,444.44	50,000,000.00
110576	FHLB D-N	2.3750	06/06/2019	50,000,000.00	49,983,506.94	49,990,500.00
110584	FHLB D-N	2.3900	06/18/2019	50,000,000.00	49,943,569.45	49,951,500.00

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110585	FHLB D-N	2.3900	06/18/2019	45,471,000.00	45,419,680.92	45,426,893.13
110631	FHLB D-N	2.3950	06/24/2019	50,000,000.00	49,923,493.06	49,932,000.00
110640	FHLB D-N	2.3850	06/14/2019	50,000,000.00	49,956,937.50	49,964,500.00
110641	FHLB D-N	2.3850	06/14/2019	50,000,000.00	49,956,937.50	49,964,500.00
110654	FHLB D-N	2.3950	06/19/2019	50,000,000.00	49,940,125.00	49,948,000.00
110655	FHLB D-N	2.3900	06/07/2019	50,000,000.00	49,980,083.33	49,987,000.00
110656	FHLB D-N	2.3950	06/28/2019	32,028,000.00	31,970,469.71	31,976,114.64
110667	FHLB D-N	2.4000	06/14/2019	50,000,000.00	49,956,666.67	49,964,500.00
110668	FHLB D-N	2.4000	06/28/2019	50,000,000.00	49,910,000.00	49,919,000.00
110669	FHLB D-N	2.4000	06/28/2019	5,275,000.00	5,265,505.00	5,266,454.50
110673	FHLB D-N	2.4000	06/12/2019	50,000,000.00	49,963,333.33	49,971,000.00
110674	FHLB D-N	2.4000	06/10/2019	50,000,000.00	49,970,000.00	49,977,500.00
110675	FHLB D-N	2.4000	06/11/2019	50,000,000.00	49,966,666.67	49,974,000.00
110676	FHLB D-N	2.4000	06/28/2019	14,077,000.00	14,051,661.40	14,054,195.26
110682	FHLB D-N	2.4000	06/28/2019	23,004,000.00	22,962,592.80	22,966,733.52
110706	FHLB D-N	2.3800	06/17/2019	40,344,000.00	40,301,325.01	40,307,286.96
110732	FHLB D-N	2.3600	07/01/2019	50,000,000.00	49,901,666.67	49,909,000.00
110733	FHLB D-N	2.3600	07/01/2019	50,000,000.00	49,901,666.67	49,909,000.00
110734	FHLB D-N	2.3600	06/28/2019	8,027,000.00	8,012,792.21	8,013,996.26
110753	FHLB D-N	2.3800	07/05/2019	50,000,000.00	49,887,611.11	49,896,000.00
110759	FHLB D-N	2.3600	07/01/2019	50,000,000.00	49,901,666.67	49,909,000.00
110760	FHLB D-N	2.3600	07/01/2019	50,000,000.00	49,901,666.67	49,909,000.00
110761	FHLB D-N	2.3600	07/01/2019	35,928,000.00	35,857,341.60	35,862,611.04
110850	FHLB D-N	2.3300	07/05/2019	25,000,000.00	24,944,986.11	24,948,000.00
FHLD TOTAL				**1,316,701,000.00**	**1,315,232,242.71**	**1,315,429,952.59**
99533	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,982,028.57	49,819,000.00
99534	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,982,028.57	49,819,000.00
99543	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,988,665.53	49,819,000.00
99544	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,988,665.53	49,819,000.00
99758	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,991,782.88	49,819,000.00
99759	FHLMC 1.250	1.2500	10/02/2019	50,000,000.00	49,991,782.88	49,819,000.00
100130	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,978,126.04	49,911,500.00
100154	FHLMC 1.25 (CALLABL	1.2500	08/01/2019	50,000,000.00	49,978,126.04	49,911,500.00
100266	FHLMC 1.25	1.2500	10/02/2019	45,000,000.00	44,948,716.44	44,837,100.00
100383	FHLMC 1.25	1.2500	10/02/2019	50,000,000.00	49,946,260.41	49,819,000.00
100513	FHLMC 1.50 (CALLABL	1.5000	02/10/2020	25,000,000.00	25,000,000.00	24,857,750.00
100531	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,867,750.00
100532	FHLMC 1.52 (CALLABL	1.5200	01/27/2020	25,000,000.00	25,000,000.00	24,867,250.00
101088	FHLMC 1.375 (CALLAB	1.3750	06/28/2019	49,750,000.00	49,750,000.00	49,713,682.50
101157	FHLMC 1.55 (CALLABL	1.5500	10/13/2020	50,000,000.00	49,996,200.58	49,645,000.00
101176	FHLMC 1.40 (CALLABL	1.4000	04/06/2020	50,000,000.00	50,000,000.00	49,646,000.00
101229	FHLMC 1.525 (CALLAB	1.5250	10/07/2020	50,000,000.00	50,000,000.00	49,632,500.00

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101510	FHLMC 1.50 (CALLABL	1.5000	05/18/2020	25,000,000.00	25,000,000.00	24,834,000.00
101528	FHLMC 1.35 (CALLABL	1.3500	05/26/2020	18,000,000.00	18,000,000.00	17,843,220.00
101574	FHLMC 1.46 (CALLABL	1.4600	08/25/2020	25,000,000.00	24,997,893.18	24,813,750.00
101575	FHLMC 1.45 (CALLABL	1.4500	05/28/2020	25,000,000.00	25,000,000.00	24,817,000.00
101581	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,824,000.00
101586	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,819,750.00
101588	FHLMC 1.50 (CALLABL	1.5000	08/28/2020	10,000,000.00	10,000,000.00	9,929,600.00
101601	FHLMC 1.45 (CALLABL	1.4500	05/22/2020	25,000,000.00	25,000,000.00	24,821,000.00
101641	FHLMC 1.70 (CALLABL	1.7000	12/02/2020	25,000,000.00	25,000,000.00	24,859,000.00
101921	FHLMC 1.47 (CALLABL	1.4700	06/29/2020	25,000,000.00	25,000,000.00	24,842,500.00
102001	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,491,000.00
102002	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,491,000.00
102006	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	25,000,000.00	25,000,000.00	24,745,500.00
102007	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,491,000.00
102011	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,431,500.00
102012	FHLMC 1.28 (CALLABL	1.2800	09/30/2020	50,000,000.00	50,000,000.00	49,485,000.00
102014	FHLMC 1.32 (CALLABL	1.3200	09/30/2020	50,000,000.00	50,000,000.00	49,510,000.00
102015	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,491,000.00
102016	FHLMC 1.33 (CALLABL	1.3300	12/30/2020	50,000,000.00	50,000,000.00	49,491,000.00
102291	FHLMC 1.45 (CALLABL	1.4500	05/26/2021	50,000,000.00	50,000,000.00	49,446,000.00
102429	FHLMC 1.41 (CALLABL	1.4100	02/24/2021	50,000,000.00	50,000,000.00	49,473,500.00
102432	FHLMC 1.62 (CALLABL	1.6200	09/16/2021	25,000,000.00	25,000,000.00	24,771,750.00
102433	FHLMC 1.46 (CALLABL	1.4600	09/14/2020	25,000,000.00	25,000,000.00	24,804,250.00
102448	FHLMC 1.43 (CALLABL	1.4300	09/21/2020	25,000,000.00	25,000,000.00	24,794,250.00
102449	FHLMC 1.45 (CALLABL	1.4500	09/14/2020	25,000,000.00	25,000,000.00	24,801,750.00
102458	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,771,500.00
102474	FHLMC 1.625 (CALLAB	1.6250	09/23/2021	25,000,000.00	25,000,000.00	24,771,500.00
102625	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102627	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102628	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102629	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102630	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102631	FHLMC 1.50 (CALLABL	1.5000	09/28/2021	50,000,000.00	50,000,000.00	49,416,000.00
102700	FHLMC 1.56 (CALLABL	1.5600	10/21/2021	50,000,000.00	50,000,000.00	49,466,500.00
102706	FHLMC 1.60 (CALLABL	1.6000	10/27/2021	50,000,000.00	50,000,000.00	49,482,000.00
102711	FHLMC 1.61 (CALLABL	1.6100	10/27/2021	25,000,000.00	25,000,000.00	24,755,250.00
102860	FHLMC 1.56 (CALLABL	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,459,000.00
103009	FHLMC 1.625 (CALLAB	1.6250	11/26/2021	50,000,000.00	50,000,000.00	49,516,000.00
103041	FHLMC 1.95 (CALLABL	1.9500	12/06/2021	25,000,000.00	25,000,000.00	24,946,750.00
103043	FHLMC 1.93 (CALLABL	1.9300	12/02/2021	25,000,000.00	25,000,000.00	24,940,000.00
103045	FHLMC 1.82 (CALLABL	1.8200	12/01/2021	25,000,000.00	24,996,869.84	24,869,000.00
103053	FHLMC 1.95 (CALLABL	1.9500	12/02/2021	25,000,000.00	25,000,000.00	24,946,500.00
103372	FHLMC 2.20 (CALLABL	2.2000	12/28/2021	50,000,000.00	50,000,000.00	50,000,000.00

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103489	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	50,000,000.00	49,985,894.51	49,743,500.00
103490	FHLMC 1.55 (CALLABL	1.5500	12/23/2019	12,000,000.00	11,996,614.69	11,938,440.00
103598	FHLMC 2.20 (CALLABL	2.2000	01/26/2022	22,520,000.00	22,520,000.00	22,524,053.60
103665	FHLMC 2.15 (CALLABL	2.1500	01/26/2022	25,000,000.00	25,000,000.00	25,003,250.00
103736	FHLMC 2.21 (CALLABL	2.2100	02/14/2022	25,000,000.00	25,000,000.00	25,005,000.00
104050	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,002,000.00
104051	FHLMC 2.32 (CALLABL	2.3200	03/28/2022	25,000,000.00	25,000,000.00	25,002,000.00
104056	FHLMC 2.33 (CALLABL	2.3300	03/28/2022	25,000,000.00	25,000,000.00	25,002,500.00
104424	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	25,000,000.00	25,000,000.00	24,976,250.00
104426	FHLMC 2.01 (CALLABL	2.0100	04/13/2021	17,500,000.00	17,500,000.00	17,445,400.00
104447	FHLMC 2.06 (CALLABL	2.0600	07/27/2021	25,000,000.00	25,000,000.00	24,929,000.00
104480	FHLMC 2.00 (CALLABL	2.0000	04/26/2021	17,510,000.00	17,510,000.00	17,449,415.40
104485	FHLMC 2.00 (CALLABL	2.0000	04/27/2021	12,320,000.00	12,320,000.00	12,308,296.00
104595	FHLMC 1.75 (CALLABL	1.7500	10/26/2020	40,000,000.00	40,000,000.00	39,816,800.00
104635	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,000,500.00
104643	FHLMC 2.20 (CALLABL	2.2000	05/17/2022	25,000,000.00	25,000,000.00	25,007,250.00
104654	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,000,000.00
104655	FHLMC 2.00 (CALLABL	2.0000	10/26/2021	50,000,000.00	50,000,000.00	49,947,000.00
104660	FHLMC 2.22 (CALLABL	2.2200	05/16/2022	25,000,000.00	25,000,000.00	25,000,250.00
104786	FHLMC 2.25 (CALLABL	2.2500	05/27/2022	25,000,000.00	25,000,000.00	25,004,750.00
105782	FHLMC 2.25 (CALLABL	2.2500	10/19/2022	25,000,000.00	25,000,000.00	25,002,000.00
105797	FHLMC 2.25 (CALLABL	2.2500	10/20/2022	25,000,000.00	25,000,000.00	25,002,500.00
105798	FHLMC 2.25 (CALLABL	2.2500	10/18/2022	25,000,000.00	25,000,000.00	25,002,250.00
105808	FHLMC 2.26 (CALLABL	2.2600	10/26/2022	25,000,000.00	25,000,000.00	25,002,500.00
105819	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,004,750.00
105825	FHLMC 2.27 (CALLABL	2.2700	10/27/2022	25,000,000.00	25,000,000.00	25,003,750.00
105831	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,003,750.00
105832	FHLMC 2.30 (CALLABL	2.3000	10/27/2022	25,000,000.00	25,000,000.00	25,003,500.00
105903	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,014,750.00
105913	FHLMC 2.30 (CALLABL	2.3000	11/08/2022	25,000,000.00	25,000,000.00	25,005,500.00
105921	FHLMC 2.30 (CALLABL	2.3000	11/07/2022	25,000,000.00	25,000,000.00	25,005,500.00
105923	FHLMC 2.30 (CALLABL	2.3000	11/03/2022	25,000,000.00	25,000,000.00	25,005,750.00
105963	FHLMC 2.35 (CALLABL	2.3500	11/23/2022	25,000,000.00	25,000,000.00	25,008,500.00
106163	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,000,250.00
106166	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,000,500.00
106171	FHLMC 2.35 (CALLABL	2.3500	12/07/2022	25,000,000.00	25,000,000.00	25,000,250.00
106173	FHLMC 2.40 (CALLABL	2.4000	12/07/2022	25,000,000.00	25,000,000.00	25,000,250.00
106213	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,000,500.00
106226	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,000,250.00
106229	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,000,500.00
106231	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,000,500.00
106236	FHLMC 2.40 (CALLABL	2.4000	12/05/2022	25,000,000.00	25,000,000.00	25,000,250.00
106238	FHLMC 2.40 (CALLABL	2.4000	12/08/2022	25,000,000.00	25,000,000.00	25,000,500.00

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106332	FHLMC 2.45 (CALLALB	2.4500	12/20/2022	25,000,000.00	25,000,000.00	25,002,000.00
106393	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,003,500.00
106394	FHLMC 2.50 (CALLABL	2.5000	12/27/2022	25,000,000.00	25,000,000.00	25,003,500.00
106471	FHLMC 2.45 (CALLABL	2.4500	12/27/2022	25,000,000.00	25,000,000.00	25,003,000.00
106581	FHLMC 2.47 (CALLABL	2.4700	01/05/2023	25,000,000.00	25,000,000.00	25,007,250.00
106590	FHLMC 2.50 (CALLABL	2.5000	01/09/2023	25,000,000.00	25,000,000.00	25,007,500.00
106616	FHLMC 2.50 (CALLABL	2.5000	01/12/2023	25,000,000.00	25,000,000.00	25,009,250.00
106718	FHLMC 2.45 (CALLABL	2.4500	01/23/2023	25,000,000.00	25,000,000.00	25,011,000.00
107394	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,506,309.98	50,014,000.00
107411	FHLMC 2.55 (CALLABL	2.5500	01/30/2023	50,000,000.00	49,621,537.59	50,014,000.00
108791	FHLMC 3.25 (CALLABL	3.2500	08/28/2023	25,000,000.00	25,000,000.00	25,048,000.00
109359	FHLMC 3.30 (CALLABL	3.3000	06/17/2022	25,000,000.00	25,000,000.00	25,008,500.00
109821	FHLMC 3.20 (CALLABL	3.2000	02/07/2024	25,000,000.00	25,000,000.00	25,024,000.00
109846	FHLMC 3.00 (CALLABL	3.0000	02/14/2024	25,000,000.00	25,000,000.00	25,100,250.00
110046	FHLMC 2.875 (CALLAB	2.8750	02/28/2024	25,000,000.00	25,000,000.00	25,078,000.00
110047	FHLMC 2.94 (CALLABL	2.9400	02/28/2024	25,000,000.00	25,000,000.00	25,088,250.00
110048	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,028,500.00
110049	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,032,750.00
110058	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,028,250.00
110059	FHLMC 2.95 (CALLABL	2.9500	02/28/2024	25,000,000.00	25,000,000.00	25,028,250.00
110060	FHLMC 2.975 (CALLAB	2.9750	03/13/2024	25,000,000.00	25,000,000.00	25,035,250.00
110072	FHLMC 2.95 (CALLABL	2.9500	03/05/2024	25,000,000.00	25,000,000.00	25,030,500.00
110074	FHLMC 2.95 (CALLABL	2.9500	03/06/2024	25,000,000.00	25,000,000.00	25,031,000.00
110075	FHLMC 2.97 (CALLABL	2.9700	03/06/2024	25,000,000.00	25,000,000.00	25,030,750.00
110120	FHLMC 2.97 (CALLABL	2.9700	03/20/2024	25,000,000.00	25,000,000.00	25,042,000.00
110121	FHLMC 3.00 (CALLABL	3.0000	03/20/2024	25,000,000.00	25,000,000.00	25,043,000.00
110134	FHLMC 3.01 (CALLABL	3.0100	03/25/2024	25,000,000.00	25,000,000.00	25,044,750.00
110154	FHLMC 2.85 (CALLABL	2.8500	12/27/2022	25,000,000.00	25,000,000.00	25,030,000.00
110165	FHLMC 2.95 (CALLABL	2.9500	03/27/2024	25,000,000.00	25,000,000.00	25,095,250.00
110240	FHLMC 2.875 (CALLAB	2.8750	03/27/2024	25,000,000.00	25,000,000.00	25,034,750.00
110301	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,023,000.00
110302	FHLMC 2.55(CALLABLE	2.5500	04/14/2022	25,000,000.00	25,000,000.00	25,023,750.00
110343	FHLMC 2.64 (CALLABL	2.6400	09/27/2023	25,000,000.00	25,000,000.00	25,016,250.00
110357	FHLMC 2.70 (CALLABL	2.7000	04/01/2024	25,000,000.00	25,000,000.00	25,052,000.00
110358	FHLMC 2.80 (CALLABL	2.8000	04/11/2024	25,000,000.00	25,000,000.00	25,028,250.00
110359	FHLMC 2.65 (CALLABL	2.6500	04/15/2024	25,000,000.00	25,000,000.00	25,064,500.00
110360	FHLMC 2.80 (CALLABL	2.8000	04/16/2024	25,000,000.00	25,000,000.00	25,029,000.00
110361	FHLMC 2.60 (CALLABL	2.6000	10/17/2022	14,105,000.00	14,105,000.00	14,117,553.45
110362	FHLMC 2.65 (CALLABL	2.6500	04/17/2024	25,000,000.00	25,000,000.00	25,069,250.00
110363	FHLMC 2.74 (CALLABL	2.7400	04/17/2024	25,000,000.00	25,000,000.00	25,021,500.00
110364	FHLMC 2.625 (CALLAB	2.6250	10/17/2022	50,000,000.00	50,000,000.00	50,073,000.00
110365	FHLMC 2.80 (CALLABL	2.8000	04/18/2024	25,000,000.00	25,000,000.00	25,023,000.00
110376	FHLMC 2.75 (CALLABL	2.7500	04/10/2024	25,000,000.00	25,000,000.00	25,069,000.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110396	FHLMC 2.85 (CALLABL	2.8500	04/11/2024	25,000,000.00	25,000,000.00	25,028,250.00
110397	FHLMC 2.75 (CALLABL	2.7500	04/15/2024	25,000,000.00	25,000,000.00	25,086,000.00
110399	FHLMC 2.83 (CALLABL	2.8300	04/03/2024	50,000,000.00	50,000,000.00	50,065,000.00
110420	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	24,985,000.00	24,985,000.00	25,016,730.95
110443	FHLMC 2.78 (CALLABL	2.7800	04/10/2024	25,000,000.00	25,000,000.00	25,072,500.00
110444	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,033,750.00
110445	FHLMC 2.75 (CALLABL	2.7500	04/22/2024	25,000,000.00	25,000,000.00	25,073,000.00
110461	FHLMC 2.70 (CALLABL	2.7000	04/08/2022	25,000,000.00	25,000,000.00	25,034,500.00
110473	FHLMC 2.75 (CALLABL	2.7500	04/24/2024	25,000,000.00	25,000,000.00	25,035,750.00
110489	FHLMC 2.70 (CALLABL	2.7000	10/11/2022	25,000,000.00	25,000,000.00	25,033,750.00
110532	FHLMC 2.65 (CALLABL	2.6500	04/18/2022	25,000,000.00	25,000,000.00	25,037,500.00
110533	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,037,500.00
110534	FHLMC 2.70 (CALLABL	2.7000	10/25/2022	25,000,000.00	25,000,000.00	25,037,500.00
110544	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	25,000,000.00	25,000,000.00	25,076,500.00
110545	FHLMC 2.88 (CALLABL	2.8800	04/25/2024	25,000,000.00	25,000,000.00	25,037,500.00
110546	FHLMC 2.85 (CALLABL	2.8500	04/29/2024	25,000,000.00	25,000,000.00	25,038,500.00
110574	FHLMC 2.90 (CALLABL	2.9000	05/01/2024	25,000,000.00	25,000,000.00	25,042,750.00
110575	FHLMC 2.77 (CALLABL	2.7700	06/01/2023	25,000,000.00	25,000,000.00	25,016,000.00
110593	FHLMC 2.80 (CALLABL	2.8000	04/24/2024	20,000,000.00	20,000,000.00	20,061,200.00
110594	FHLMC 2.60 (CALLABL	2.6000	05/03/2024	50,000,000.00	50,000,000.00	50,365,000.00
110670	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,038,500.00
110671	FHLMC 2.44 (CALLABL	2.4400	05/07/2021	25,000,000.00	25,000,000.00	25,038,500.00
110672	FHLMC 2.65 (CALLABL	2.6500	05/13/2024	25,000,000.00	25,000,000.00	25,038,250.00
110712	FHLMC 2.675 (CALLAB	2.6750	05/22/2023	25,000,000.00	25,000,000.00	25,082,750.00
110713	FHLMC 2.65 (CALLABL	2.6500	05/23/2024	25,000,000.00	25,000,000.00	25,111,000.00
110721	FHLMC 2.58 (CALLABL	2.5800	05/20/2022	25,000,000.00	25,000,000.00	25,035,000.00
110796	FHLMC 2.44 (CALLABL	2.4400	05/28/2024	50,000,000.00	50,000,000.00	50,199,000.00
110811	FHLMC 2.45 (CALLABL	2.4500	05/24/2024	50,000,000.00	50,000,000.00	50,156,000.00
110837	FHLMC 2.45 (CALLABL	2.4500	05/28/2024	25,000,000.00	25,000,000.00	25,244,250.00
FHLMC TOTAL				**5,403,690,000.00**	**5,402,567,503.26**	**5,389,079,241.90**
99598	FNMA 1.35 (CALLABLE	1.3500	10/28/2019	25,000,000.00	25,000,000.00	24,900,250.00
100654	FNMA 1.50 (CALLABLE	1.5000	08/17/2020	25,000,000.00	25,000,000.00	24,851,000.00
100670	FNMA 1.40 (CALLABLE	1.4000	05/22/2020	25,000,000.00	25,000,000.00	24,809,500.00
100746	FNMA 1.73	1.7300	03/15/2021	25,000,000.00	25,000,000.00	24,677,000.00
100770	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	25,000,000.00	25,000,000.00	24,888,250.00
100824	FNMA 1.40 (CALLABLE	1.4000	11/26/2019	31,120,000.00	31,118,985.48	30,980,893.60
101336	FNMA 1.45 (CALLABLE	1.4500	04/27/2020	50,000,000.00	50,000,000.00	49,662,500.00
101538	FNMA 1.30 (CALLABLE	1.3000	11/25/2019	25,000,000.00	25,000,000.00	24,865,000.00
101584	FNMA 1.50 (CALLABLE	1.5000	08/28/2020	25,000,000.00	25,000,000.00	24,847,750.00
101587	FNMA 1.65 (CALLABLE	1.6500	04/28/2021	25,000,000.00	24,998,072.45	24,780,750.00
101612	FNMA 1.51 (CALLABLE	1.5100	06/08/2020	25,000,000.00	25,000,000.00	24,826,250.00
101620	FNMA 1.71 (CALLABLE	1.7100	06/02/2021	25,000,000.00	25,000,000.00	24,663,000.00

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101633	FNMA 1.625 (CALLABL	1.6250	09/02/2020	25,000,000.00	25,000,000.00	24,886,250.00
101686	FNMA 1.70 (CALLABLE	1.7000	12/07/2020	25,000,000.00	25,000,000.00	24,886,750.00
101928	FNMA 1.45 (CALLABLE	1.4500	06/30/2020	50,000,000.00	50,000,000.00	49,700,000.00
101942	FNMA 1.46 (CALLABLE	1.4600	09/30/2020	25,000,000.00	25,000,000.00	24,827,500.00
101952	FNMA 1.53 (CALLABLE	1.5300	12/29/2020	50,000,000.00	50,000,000.00	49,653,000.00
101953	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,856,500.00
101954	FNMA 1.48 (CALLABLE	1.4800	06/29/2020	25,000,000.00	25,000,000.00	24,856,500.00
101956	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	50,000,000.00	50,000,000.00	49,679,000.00
101959	FNMA 1.50 (CALLABLE	1.5000	09/29/2020	25,000,000.00	25,000,000.00	24,839,500.00
101970	FNMA 1.625 (CALLABL	1.6250	06/30/2021	5,000,000.00	5,000,000.00	4,969,350.00
102082	FNMA 1.50 (CALLABLE	1.5000	07/27/2021	50,000,000.00	50,000,000.00	49,546,000.00
102101	FNMA 1.45 (CALLABLE	1.4500	01/27/2021	25,000,000.00	25,000,000.00	24,785,000.00
102104	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,788,250.00
102105	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,779,750.00
102106	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	50,000,000.00	50,000,000.00	49,577,500.00
102110	FNMA 1.53 (CALLABLE	1.5300	07/27/2021	25,000,000.00	25,000,000.00	24,788,250.00
102111	FNMA 1.48 (CALLABLE	1.4800	04/27/2021	25,000,000.00	25,000,000.00	24,779,500.00
102112	FNMA 1.50 (CALLABLE	1.5000	04/27/2021	25,000,000.00	25,000,000.00	24,788,250.00
102126	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,798,000.00
102135	FNMA 1.58 (CALLABLE	1.5800	07/27/2021	25,000,000.00	25,000,000.00	24,812,750.00
102141	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,823,500.00
102146	FNMA 1.57 (CALLABLE	1.5700	07/27/2021	25,000,000.00	25,000,000.00	24,808,000.00
102178	FNMA 1.625 (CALLABL	1.6250	07/27/2021	25,000,000.00	25,000,000.00	24,836,500.00
102190	FNMA 1.40 (CALLABLE	1.4000	05/08/2020	25,000,000.00	25,000,000.00	24,816,000.00
102197	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	25,000,000.00	24,798,000.00
102198	FNMA 1.55 (CALLABLE	1.5500	07/27/2021	25,000,000.00	24,995,690.01	24,798,000.00
102200	FNMA 1.55 (CALLABLE	1.5500	07/28/2021	25,000,000.00	25,000,000.00	24,797,750.00
102202	FNMA 1.60 (CALLABLE	1.6000	07/27/2021	25,000,000.00	25,000,000.00	24,823,500.00
102282	FNMA 1.50 (CALLABLE	1.5000	08/25/2021	50,000,000.00	50,000,000.00	49,517,000.00
102292	FNMA 1.55 (CALLABLE	1.5500	08/17/2021	46,212,000.00	46,206,887.84	45,827,978.28
102333	FNMA 1.60 (CALLABLE	1.6000	08/24/2021	25,000,000.00	25,000,000.00	24,811,000.00
102537	FNMA 1.625 (CALLABL	1.6250	09/30/2021	25,000,000.00	25,000,000.00	24,803,250.00
102573	FNMA 1.45 (CALLABLE	1.4500	09/15/2020	25,000,000.00	25,000,000.00	24,796,500.00
102603	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	25,000,000.00	25,000,000.00	24,763,000.00
102604	FNMA 1.55 (CALLABLE	1.5500	09/28/2021	50,000,000.00	50,000,000.00	49,526,000.00
102626	FNMA 1.50 (CALLABLE	1.5000	09/29/2021	50,000,000.00	50,000,000.00	49,464,000.00
102648	FNMA 1.50 (CALLABLE	1.5000	09/30/2021	35,000,000.00	34,998,366.92	34,637,050.00
102650	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,478,500.00
102652	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	50,000,000.00	49,478,500.00
102664	FNMA 1.125 (CALLABL	1.1250	09/09/2019	50,000,000.00	49,997,397.76	49,842,500.00
102669	FNMA 1.52 (CALLABLE	1.5200	10/12/2021	25,000,000.00	25,000,000.00	24,750,000.00
102847	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,316.82	49,478,500.00
102848	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	50,000,000.00	49,994,316.82	49,478,500.00

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102849	FNMA 1.51 (CALLABLE	1.5100	09/30/2021	14,070,000.00	14,068,400.78	13,923,249.90
102854	FNMA 1.53 (CALLABLE	1.5300	10/27/2021	50,000,000.00	49,995,186.18	49,499,000.00
102856	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,531,000.00
102857	FNMA 1.56 (CALLABLE	1.5600	10/27/2021	50,000,000.00	50,000,000.00	49,531,000.00
103027	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	50,000,000.00	50,000,000.00	49,857,000.00
103029	FNMA 1.85 (CALLABLE	1.8500	11/26/2021	25,000,000.00	25,000,000.00	24,928,500.00
103040	FNMA 1.95 (CALLABLE	1.9500	12/01/2021	25,000,000.00	25,000,000.00	24,983,250.00
103230	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,948,547.78	49,757,500.00
103231	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	50,000,000.00	49,948,547.78	49,757,500.00
103232	FNMA 1.20 (CALLABLE	1.2000	10/28/2019	10,451,000.00	10,440,245.45	10,400,312.65
103242	FNMA 1.50	1.5000	11/30/2020	50,000,000.00	49,856,978.02	49,584,000.00
103247	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,952,484.20	49,602,500.00
103248	FNMA 1.50	1.5000	06/22/2020	50,000,000.00	49,952,484.20	49,602,500.00
103249	FNMA 1.50	1.5000	06/22/2020	25,000,000.00	24,976,242.10	24,801,250.00
103255	FNMA 1.375	1.3750	02/26/2021	50,000,000.00	49,657,284.94	49,453,500.00
103757	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,987,945.23	49,785,000.00
103758	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	50,000,000.00	49,987,945.23	49,785,000.00
103759	FNMA 1.70 (CALLABLE	1.7000	01/27/2020	17,000,000.00	16,995,901.38	16,926,900.00
104341	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,943,750.00
104343	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,943,750.00
104350	FNMA 2.25 (CALLABLE	2.2500	04/27/2022	25,000,000.00	25,000,000.00	24,943,750.00
106668	FNMA 2.20 (CALLABLE	2.2000	10/13/2022	32,735,000.00	32,533,334.83	32,736,636.75
FNMA TOTAL				**2,566,588,000.00**	**2,565,605,562.20**	**2,547,780,121.18**
93335	FHLB 6.00 (CALLABLE	1.0000	06/27/2019	50,000,000.00	50,000,000.00	49,953,000.00
96500	FHLB 7.125 (CALLABL	1.3000	08/28/2019	25,000,000.00	25,000,000.00	24,928,250.00
96727	FHLB 7.35 (CALLABLE	1.2300	09/26/2019	25,000,000.00	25,000,000.00	24,906,500.00
97963	FHLB 7.75 (CALLABLE	1.2500	03/18/2020	25,000,000.00	25,000,000.00	24,806,250.00
98031	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,799,250.00
98032	FHLB 6.50 (CALLABLE	1.2500	03/30/2020	25,000,000.00	25,000,000.00	24,799,250.00
98069	FHLB 7.50 (CALLABLE	1.2500	04/02/2020	25,000,000.00	25,000,000.00	24,797,250.00
98561	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,765,500.00
98562	FHLB 6.00 (CALLABLE	1.2500	05/27/2020	25,000,000.00	25,000,000.00	24,765,500.00
98775	FHLB 8.50 (CALLABLE	1.2500	06/30/2020	25,000,000.00	25,000,000.00	24,783,000.00
98776	FHLB 7.50 (CALLABLE	1.3000	06/25/2020	25,000,000.00	25,000,000.00	24,798,250.00
101960	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	50,000,000.00	50,000,000.00	48,865,000.00
101961	FHLMC 2.75 (CALLABL	1.2750	06/29/2021	10,000,000.00	10,000,000.00	9,773,000.00
102145	FHLMC 2.35 (CALLABL	1.2500	07/27/2021	25,000,000.00	25,000,000.00	24,472,000.00
103048	FHLMC 3.20 (CALLABL	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,470,500.00
103060	FHLMC 3.50 (CALLABL	1.3000	12/02/2021	25,000,000.00	24,993,736.31	24,659,750.00
104057	FHLMC 4.125 (CALLAB	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,906,500.00
104739	FHLMC 4.25 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,749,000.00
104788	FHLMC 4.65 (CALLABL	1.5000	05/24/2022	25,000,000.00	25,000,000.00	24,706,500.00

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105672	FHLB 4.50 (CALLABLE	1.6250	10/06/2022	25,000,000.00	25,000,000.00	24,750,250.00
105677	FHLB 4.50 (CALLABLE	1.6250	10/12/2022	25,000,000.00	25,000,000.00	24,679,500.00
105697	FHLMC 4.75 (CALLABL	1.7500	10/11/2022	25,000,000.00	25,000,000.00	24,776,000.00
105794	FHLB 5.00 (CALLABLE	1.7500	10/18/2022	25,000,000.00	25,000,000.00	24,690,750.00
106261	FHLB 5.75 (CALLABLE	1.8750	12/13/2022	25,000,000.00	25,000,000.00	24,786,250.00
106900	FHLB 6.00 (CALLABLE	2.2500	02/15/2023	15,000,000.00	15,000,000.00	15,013,200.00
107615	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,039,500.00
107618	FHLMC 6.50 (CALLABL	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,039,500.00
107620	FHLB 6.50 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,040,000.00
107632	FHLB 6.75 (CALLABLE	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,024,500.00
107642	FHLMC 6.75 (CALLABL	2.5000	05/01/2023	25,000,000.00	25,000,000.00	25,024,500.00
107695	FHLB 7.25 (CALLABLE	2.5000	05/02/2023	50,000,000.00	50,000,000.00	50,049,000.00
107725	FHLB 7.25 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	50,045,000.00
107800	FHLMC 7.75 (CALLABL	2.5500	04/26/2023	50,000,000.00	50,000,000.00	50,049,500.00
107911	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	50,000,000.00	50,000,000.00	50,060,500.00
107977	FHLMC 8.00 (CALLABL	2.5000	05/23/2023	25,000,000.00	25,000,000.00	25,032,500.00
108563	FHLMC 6.00 (CALLABL	3.0000	04/26/2023	25,000,000.00	25,000,000.00	25,037,250.00
108824	FHLB 9.00 (CALLABLE	3.2500	09/27/2023	25,000,000.00	25,000,000.00	25,021,000.00
109032	FHLB 10.00 (CALLABL	3.5000	10/30/2023	25,000,000.00	25,000,000.00	25,066,250.00
MCPN TOTAL				**1,150,000,000.00**	**1,149,993,736.31**	**1,143,929,200.00**
101320	FHLB 2.25 (CALLABLE	1.2000	04/28/2021	50,000,000.00	50,000,000.00	49,274,000.00
102917	FHLB 2.125 (CALLABL	1.2500	11/10/2021	25,000,000.00	25,000,000.00	24,517,500.00
103056	FHLB 3.00 (CALLABLE	1.2500	12/02/2021	25,000,000.00	25,000,000.00	24,553,250.00
103061	FHLB 1.50 (CALLABLE	2.0000	11/26/2021	25,000,000.00	25,000,000.00	25,000,250.00
103325	FHLB 3.25 (CALLABLE	1.7500	12/30/2021	50,000,000.00	50,000,000.00	49,509,000.00
103327	FHLB 2.875 (CALLABL	1.8000	12/28/2021	50,000,000.00	50,000,000.00	49,091,000.00
103587	FHLMC 3.50 (CALLABL	1.5000	01/27/2022	50,000,000.00	50,000,000.00	49,109,000.00
104067	FHLMC 4.25 (CALLABL	1.6000	03/28/2022	25,000,000.00	25,000,000.00	24,845,250.00
104258	FHLMC 4.25 (CALLABL	1.5000	04/18/2022	25,000,000.00	25,000,000.00	24,735,250.00
104305	FHLMC 4.30 (CALLABL	1.5500	04/19/2022	25,000,000.00	25,000,000.00	24,748,250.00
104658	FHLMC 4.25 (CALLABL	1.5000	05/16/2022	25,000,000.00	25,000,000.00	24,693,000.00
105968	FHLMC 2.00 (CALLABL	2.2500	11/22/2022	25,000,000.00	25,000,000.00	25,020,000.00
107574	FHLB 6.00 (CALLABLE	2.5000	04/26/2023	50,000,000.00	50,000,000.00	49,769,500.00
110472	FHLB 2.45 (CALLABLE	2.4500	04/15/2024	25,000,000.00	25,000,000.00	25,047,000.00
110681	FHLMC 3.65 (CALLAB	3.6500	05/21/2024	50,000,000.00	50,000,000.00	50,355,000.00
110705	FHLMC 3.75 (CALLABL	3.7500	05/21/2024	50,000,000.00	50,000,000.00	50,391,000.00
110711	FHLMC 3.90 (CALLABL	3.9000	05/20/2024	50,000,000.00	50,000,000.00	50,413,500.00
110758	FHLMC 2.75 (CALLABL	2.7500	05/28/2024	50,000,000.00	50,000,000.00	50,477,000.00
110785	FHLMC 3.00 (CALLABL	3.0000	05/28/2024	25,000,000.00	25,000,000.00	25,188,750.00
MCSA TOTAL				**700,000,000.00**	**700,000,000.00**	**696,737,500.00**
110129	CRC FUNDING LLC CP	2.5300	06/07/2019	11,666,000.00	11,661,080.84	11,660,400.32

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110148	LA FAYETTE ASSET SE	2.5500	06/05/2019	6,637,000.00	6,635,119.52	6,634,743.42
110158	CHARIOT FUNDING LLC	2.5300	06/04/2019	25,000,000.00	24,994,729.17	24,993,000.00
110159	CRC FUNDING LLC CP	2.5300	06/07/2019	32,730,000.00	32,716,198.85	32,714,289.60
110160	LA FAYETTE ASSET SE	2.5600	06/19/2019	9,250,000.00	9,238,160.00	9,237,975.00
110171	JUPITER SEC COMPANY	2.5100	06/05/2019	35,000,000.00	34,990,238.89	34,988,100.00
110172	CHARIOT FUNDING LLC	2.5100	06/05/2019	30,656,000.00	30,647,450.38	30,645,576.96
110181	LA FAYETTE ASSET SE	2.5300	06/07/2019	9,416,000.00	9,412,029.59	9,411,480.32
110187	LA FAYETTE ASSET SE	2.5400	06/07/2019	25,000,000.00	24,989,416.67	24,988,000.00
110196	CAFCO LLC CP	2.5100	06/19/2019	22,641,000.00	22,612,585.55	22,611,566.70
110217	CAFCO LLC CP	2.5000	06/19/2019	5,829,000.00	5,821,713.75	5,821,422.30
110227	LA FAYETTE ASSET SE	2.5400	06/12/2019	8,979,000.00	8,972,031.30	8,971,637.22
110248	CAFCO LLC CP	2.5300	06/21/2019	31,494,000.00	31,449,733.44	31,448,963.58
110277	LA FAYETTE ASSET SE	2.5600	06/14/2019	25,000,000.00	24,976,888.89	24,976,000.00
110300	CRC FUNDING LLC CP	2.5200	06/07/2019	34,500,000.00	34,485,510.00	34,483,440.00
110337	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,993,055.56	49,989,500.00
110338	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,993,055.56	49,989,500.00
110342	CANCARA ASSET SEC L	2.5500	06/10/2019	21,250,000.00	21,236,453.12	21,235,550.00
110351	JUPITER SEC COMPANY	2.5000	06/03/2019	50,000,000.00	49,993,055.56	49,989,500.00
110388	CANCARA ASSET SEC L	2.5100	06/03/2019	50,000,000.00	49,993,027.78	49,989,500.00
110389	CANCARA ASSET SEC L	2.5100	06/03/2019	35,000,000.00	34,995,119.44	34,992,650.00
110466	SHEFFIELD RECEIVABL	2.5000	06/03/2019	25,000,000.00	24,996,527.78	24,994,750.00
110475	MONT BLANC CAPITAL	2.5500	06/04/2019	37,554,000.00	37,546,019.78	37,543,484.88
110487	CANCARA ASSET SEC L	2.5000	06/06/2019	50,000,000.00	49,982,638.89	49,979,500.00
110488	OLD LINE FUNDING LL	2.4700	06/03/2019	50,000,000.00	49,993,138.89	49,989,500.00
110493	MONT BLANC CAPITAL	2.5400	06/14/2019	20,392,000.00	20,373,296.00	20,372,423.68
110497	OLD LINE FUNDING LL	2.4500	06/04/2019	50,000,000.00	49,989,791.67	49,986,000.00
110506	OLD LINE FUNDING LL	2.4700	06/05/2019	50,000,000.00	49,986,277.78	49,983,000.00
110512	OLD LINE FUNDING LL	2.4700	06/07/2019	50,000,000.00	49,979,416.67	49,976,000.00
110522	CANCARA ASSET SEC L	2.5000	06/12/2019	50,000,000.00	49,961,805.55	49,959,000.00
110526	TORONTO DOMINION BA	2.4400	06/03/2019	50,000,000.00	49,993,222.22	49,989,500.00
110530	LA FAYETTE ASSET SE	2.5500	06/20/2019	9,168,000.00	9,155,661.40	9,155,531.52
110538	THUNDER BAY FUNDING	2.4500	06/04/2019	25,000,000.00	24,994,895.83	24,993,000.00
110539	OLD LINE FUNDING LL	2.4700	06/11/2019	37,100,000.00	37,074,545.28	37,072,175.00
110556	OLD LINE FUNDING LL	2.4700	06/12/2019	50,000,000.00	49,962,263.89	49,959,000.00
110566	SHEFFIELD RECEIVABL	2.4800	06/04/2019	50,000,000.00	49,989,666.67	49,986,500.00
110570	ATLANTIC ASSET SEC	2.4800	06/04/2019	26,899,000.00	26,893,440.87	26,891,737.27
110572	AUTOBAHN FUNDING CO	2.4400	06/03/2019	25,000,000.00	24,996,611.11	24,994,750.00
110578	EMERSON ELECTRIC CO	2.4300	06/12/2019	32,362,000.00	32,337,971.22	32,335,463.16
110579	SHEFFIELD RECEIVABL	2.4800	06/06/2019	50,000,000.00	49,982,777.78	49,979,500.00
110580	CANCARA ASSET SEC L	2.5100	06/17/2019	20,000,000.00	19,977,688.89	19,976,800.00
110581	CANCARA ASSET SEC L	2.5500	07/15/2019	41,900,000.00	41,769,411.67	41,770,529.00
110582	SHEFFIELD RECEIVABL	2.4800	06/05/2019	50,000,000.00	49,986,222.22	49,983,000.00
110586	AUTOBAHN FUNDING CO	2.4500	06/03/2019	25,000,000.00	24,996,597.22	24,994,750.00

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110587	TORONTO DOMINION BA	2.4400	06/07/2019	50,000,000.00	49,979,666.67	49,976,500.00
110589	CHARIOT FUNDING LLC	2.4500	06/06/2019	50,000,000.00	49,982,986.11	49,979,500.00
110591	AUTOBAHN FUNDING CO	2.4500	06/03/2019	25,000,000.00	24,996,597.22	24,994,750.00
110598	CRC FUNDING LLC CP	2.5100	06/13/2019	27,000,000.00	26,977,410.00	26,975,970.00
110599	SHEFFIELD RECEIVABL	2.4800	06/03/2019	50,000,000.00	49,993,111.11	49,989,500.00
110600	CRC FUNDING LLC CP	2.4500	06/03/2019	50,000,000.00	49,993,194.44	49,989,500.00
110601	CRC FUNDING LLC CP	2.4500	06/03/2019	50,000,000.00	49,993,194.44	49,989,500.00
110602	CAFCO LLC CP	2.5000	06/28/2019	50,000,000.00	49,906,250.00	49,904,500.00
110603	CAFCO LLC CP	2.5100	06/24/2019	50,000,000.00	49,919,819.44	49,918,000.00
110604	CHARIOT FUNDING LLC	2.4400	06/06/2019	50,000,000.00	49,983,055.56	49,979,500.00
110606	AUTOBAHN FUNDING CO	2.4400	06/03/2019	25,000,000.00	24,996,611.11	24,994,750.00
110607	CHARIOT FUNDING LLC	2.4500	06/07/2019	50,000,000.00	49,979,583.33	49,976,000.00
110610	CRC FUNDING LLC CP	2.4500	06/05/2019	50,000,000.00	49,986,388.89	49,983,000.00
110614	TORONTO DOMINION BA	2.4800	06/05/2019	50,000,000.00	49,986,222.22	49,983,000.00
110615	THUNDER BAY FUNDING	2.4600	06/06/2019	28,087,000.00	28,077,403.61	28,075,484.33
110616	LA FAYETTE ASSET SE	2.4400	06/05/2019	50,000,000.00	49,986,444.44	49,983,000.00
110617	NATIXIS NY BRANCH C	2.4200	06/03/2019	50,000,000.00	49,993,277.78	49,990,000.00
110618	LA FAYETTE ASSET SE	2.5100	07/02/2019	22,972,000.00	22,922,348.58	22,921,691.32
110619	AUTOBAHN FUNDING CO	2.4400	06/03/2019	50,000,000.00	49,993,222.22	49,989,500.00
110620	EXXON MOBIL CORP CP	2.4300	06/03/2019	50,000,000.00	49,993,250.00	49,990,000.00
110623	SHEFFIELD RECEIVABL	2.4700	06/06/2019	50,000,000.00	49,982,847.22	49,979,500.00
110624	CHARIOT FUNDING LLC	2.4500	06/05/2019	25,000,000.00	24,993,194.44	24,991,500.00
110625	MONT BLANC CAPITAL	2.4900	06/06/2019	9,571,000.00	9,567,690.03	9,567,075.89
110629	TOYOTA MOTOR CREDIT	2.4300	06/10/2019	50,000,000.00	49,969,625.00	49,967,000.00
110632	OLD LINE FUNDING LL	2.4500	06/13/2019	50,000,000.00	49,959,166.67	49,955,500.00
110633	MONT BLANC CAPITAL	2.4800	06/06/2019	50,000,000.00	49,982,777.78	49,979,500.00
110634	SHEFFIELD RECEIVABL	2.4700	06/10/2019	50,000,000.00	49,969,125.00	49,966,000.00
110637	NATIXIS NY BRANCH C	2.4200	06/07/2019	50,000,000.00	49,979,833.33	49,976,500.00
110638	LA FAYETTE ASSET SE	2.5200	07/11/2019	22,053,000.00	21,991,251.60	21,991,031.07
110643	TORONTO DOMINION BA	2.4500	06/13/2019	50,000,000.00	49,959,166.67	49,956,000.00
110646	NESTLE CAPITAL CORP	2.4200	06/05/2019	50,000,000.00	49,986,555.56	49,983,000.00
110657	EXXON MOBIL CORP CP	2.4200	06/04/2019	50,000,000.00	49,989,916.67	49,986,500.00
110658	SHEFFIELD RECEIVABL	2.4700	06/17/2019	50,000,000.00	49,945,111.11	49,942,000.00
110659	EXXON MOBIL CORP CP	2.4300	06/12/2019	50,000,000.00	49,962,875.00	49,959,500.00
110660	NATIXIS NY BRANCH C	2.4100	06/06/2019	50,000,000.00	49,983,263.89	49,980,000.00
110662	CHARIOT FUNDING LLC	2.4500	06/07/2019	50,000,000.00	49,979,583.33	49,976,000.00
110663	CAFCO LLC CP	2.4800	06/19/2019	20,000,000.00	19,975,200.00	19,974,000.00
110664	CHARIOT FUNDING LLC	2.4500	06/14/2019	50,000,000.00	49,955,763.89	49,952,000.00
110665	EXXON MOBIL CORP CP	2.4400	06/17/2019	50,000,000.00	49,945,777.78	49,943,000.00
110666	NESTLE CAPITAL CORP	2.4100	06/28/2019	50,000,000.00	49,909,625.00	49,906,500.00
110677	AUTOBAHN FUNDING CO	2.4400	06/07/2019	50,000,000.00	49,979,666.67	49,976,000.00
110678	ATLANTIC ASSET SEC	2.4800	06/14/2019	20,000,000.00	19,982,088.89	19,980,800.00

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110683	AUTOBAHN FUNDING CO	2.4400	06/06/2019	35,000,000.00	34,988,138.89	34,985,650.00
110686	CRC FUNDING LLC CP	2.4700	06/12/2019	50,000,000.00	49,962,263.89	49,959,000.00
110691	ATLANTIC ASSET SEC	2.4700	07/02/2019	50,000,000.00	49,893,652.78	49,889,500.00
110695	ATLANTIC ASSET SEC	2.4900	07/09/2019	50,000,000.00	49,868,583.33	49,865,000.00
110696	EXXON MOBIL CORP CP	2.4400	06/28/2019	50,000,000.00	49,908,500.00	49,907,000.00
110697	ATLANTIC ASSET SEC	2.4900	07/09/2019	25,000,000.00	24,934,291.67	24,932,500.00
110698	CAFCO LLC CP	2.4800	07/01/2019	23,000,000.00	22,952,466.67	22,951,240.00
110699	TORONTO DOMINION BA	2.4300	06/28/2019	50,000,000.00	49,908,875.00	49,905,000.00
110700	EXXON MOBIL CORP CP	2.4400	06/26/2019	50,000,000.00	49,915,277.78	49,913,000.00
110701	AUTOBAHN FUNDING CO	2.4500	06/10/2019	25,000,000.00	24,984,687.50	24,983,000.00
110702	CHARIOT FUNDING LLC	2.4400	06/13/2019	50,000,000.00	49,959,333.33	49,955,500.00
110707	JUPITER SEC COMPANY	2.4500	06/28/2019	50,000,000.00	49,908,125.00	49,904,500.00
110708	ATLANTIC ASSET SEC	2.4700	06/14/2019	20,000,000.00	19,982,161.11	19,980,800.00
110709	AUTOBAHN FUNDING CO	2.4300	06/17/2019	30,000,000.00	29,967,600.00	29,965,200.00
110710	JUPITER SEC COMPANY	2.4400	06/17/2019	50,000,000.00	49,945,777.78	49,942,000.00
110714	CHARIOT FUNDING LLC	2.4800	06/28/2019	50,000,000.00	49,907,000.00	49,904,500.00
110715	TORONTO DOMINION BA	2.4500	06/20/2019	50,000,000.00	49,935,347.22	49,932,000.00
110716	AUTOBAHN FUNDING CO	2.4400	06/21/2019	40,000,000.00	39,945,777.78	39,942,800.00
110717	SHEFFIELD RECEIVABL	2.4500	06/11/2019	50,000,000.00	49,965,972.22	49,962,500.00
110718	CAFCO LLC CP	2.4800	07/09/2019	43,168,000.00	43,054,995.77	43,052,741.44
110722	CRC FUNDING LLC CP	2.4450	06/11/2019	50,000,000.00	49,966,041.67	49,962,500.00
110723	LA FAYETTE ASSET SE	2.4700	06/28/2019	25,000,000.00	24,953,687.50	24,952,250.00
110724	SHEFFIELD RECEIVABL	2.4500	06/28/2019	50,000,000.00	49,908,125.00	49,905,000.00
110725	TORONTO DOMINION BA	2.4700	07/05/2019	50,000,000.00	49,883,361.11	49,881,000.00
110726	ATLANTIC ASSET SEC	2.5000	07/30/2019	12,142,000.00	12,092,251.53	12,091,489.28
110729	CANCARA ASSET SEC L	2.4800	07/05/2019	50,000,000.00	49,882,888.89	49,880,500.00
110730	CANCARA ASSET SEC L	2.4800	07/05/2019	50,000,000.00	49,882,888.89	49,880,500.00
110735	CIESCO LLC CP	2.4700	07/03/2019	50,000,000.00	49,890,222.22	49,887,000.00
110736	JUPITER SEC COMPANY	2.5100	07/05/2019	50,000,000.00	49,881,472.22	49,880,500.00
110737	EXXON MOBIL CORP CP	2.4300	06/28/2019	50,000,000.00	49,908,875.00	49,907,000.00
110738	SHEFFIELD RECEIVABL	2.4400	06/28/2019	50,000,000.00	49,908,500.00	49,905,000.00
110739	REGENCY MARKETS NO.	2.4950	06/10/2019	21,277,000.00	21,263,728.47	21,262,531.64
110742	LA FAYETTE ASSET SE	2.4800	07/08/2019	25,000,000.00	24,936,277.78	24,935,000.00
110743	LA FAYETTE ASSET SE	2.4800	07/09/2019	25,000,000.00	24,934,555.55	24,933,250.00
110744	CIESCO LLC CP	2.4700	07/10/2019	50,000,000.00	49,866,208.34	49,863,000.00
110745	NESTLE CAPITAL CORP	2.3800	07/05/2019	50,000,000.00	49,887,611.11	49,882,500.00
110746	NESTLE CAPITAL CORP	2.4400	07/05/2019	50,000,000.00	49,884,777.78	49,882,500.00
110747	JUPITER SEC COMPANY	2.5100	07/08/2019	50,000,000.00	49,871,013.89	49,870,000.00
110748	CHEVRON CORP CP	2.3900	07/01/2019	32,243,000.00	32,178,782.69	32,176,579.42
110754	TORONTO DOMINION BA	2.4300	07/05/2019	50,000,000.00	49,885,250.00	49,881,000.00
110762	NATIXIS NY BRANCH C	2.4900	07/01/2019	50,000,000.00	49,896,250.00	49,897,000.00
110763	CIESCO LLC CP	2.4600	07/10/2019	39,440,000.00	39,334,892.40	39,331,934.40
110764	NATIXIS NY BRANCH C	2.4800	07/01/2019	20,000,000.00	19,958,666.67	19,958,800.00

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Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
110765	CRC FUNDING LLC CP	2.4600	07/08/2019	50,000,000.00	49,873,583.34	49,870,000.00
110773	OLD LINE FUNDING LL	2.4300	07/01/2019	18,200,000.00	18,163,145.00	18,161,416.00
110774	THUNDER BAY FUNDING	2.4400	07/01/2019	25,000,000.00	24,949,166.67	24,947,000.00
110775	CHARIOT FUNDING LLC	2.4800	07/01/2019	50,000,000.00	49,896,666.67	49,894,000.00
110776	CHARIOT FUNDING LLC	2.4800	07/01/2019	50,000,000.00	49,896,666.67	49,894,000.00
110777	CHEVRON CORP CP	2.4000	07/03/2019	50,000,000.00	49,893,333.33	49,890,500.00
110778	CHEVRON CORP CP	2.4000	07/03/2019	48,500,000.00	48,396,533.33	48,393,785.00
110780	SHEFFIELD RECEIVABL	2.4600	07/08/2019	25,000,000.00	24,936,791.66	24,935,500.00
110781	SHEFFIELD RECEIVABL	2.4300	06/20/2019	50,000,000.00	49,935,875.00	49,931,500.00
110782	THUNDER BAY FUNDING	2.4500	07/16/2019	26,520,000.00	26,438,782.50	26,436,196.80
110783	JUPITER SEC COMPANY	2.4700	07/03/2019	50,000,000.00	49,890,222.22	49,887,000.00
110784	JUPITER SEC COMPANY	2.4700	07/01/2019	50,000,000.00	49,897,083.33	49,894,000.00
110787	CIESCO LLC CP	2.4500	06/14/2019	45,000,000.00	44,960,187.50	44,956,800.00
110788	JUPITER SEC COMPANY	2.4500	07/03/2019	50,000,000.00	49,891,111.11	49,887,000.00
110789	JUPITER SEC COMPANY	2.4500	07/03/2019	39,000,000.00	38,915,066.67	38,911,860.00
110790	THUNDER BAY FUNDING	2.4400	07/16/2019	18,399,000.00	18,342,883.05	18,340,859.16
110791	OLD LINE FUNDING LL	2.4600	07/03/2019	6,027,000.00	6,013,820.96	6,013,378.98
110793	CHARIOT FUNDING LLC	2.4500	07/02/2019	50,000,000.00	49,894,513.89	49,890,500.00
110794	ATLANTIC ASSET SEC	2.4500	06/19/2019	50,000,000.00	49,938,750.00	49,935,000.00
110797	REGENCY MARKETS NO.	2.5000	06/17/2019	50,000,000.00	49,944,444.45	49,942,000.00
110798	CHARIOT FUNDING LLC	2.4500	07/02/2019	50,000,000.00	49,894,513.89	49,890,500.00
110799	SHEFFIELD RECEIVABL	2.4400	07/01/2019	25,000,000.00	24,949,166.67	24,947,500.00
110800	EXXON MOBIL CORP CP	2.4200	06/14/2019	50,000,000.00	49,956,305.56	49,953,000.00
110801	SHEFFIELD RECEIVABL	2.4400	06/18/2019	50,000,000.00	49,942,388.89	49,938,500.00
110802	SHEFFIELD RECEIVABL	2.4300	06/19/2019	50,000,000.00	49,939,250.00	49,935,000.00
110803	CIESCO LLC CP	2.4500	07/01/2019	19,424,000.00	19,384,342.67	19,382,821.12
110807	CIESCO LLC CP	2.4500	07/01/2019	50,000,000.00	49,897,916.67	49,894,000.00
110810	THUNDER BAY FUNDING	2.4400	07/02/2019	50,000,000.00	49,894,944.44	49,890,500.00
110812	REGENCY MARKETS NO.	2.4800	06/14/2019	50,000,000.00	49,955,222.22	49,952,000.00
110813	AUTOBAHN FUNDING CO	2.4100	06/19/2019	50,000,000.00	49,939,750.00	49,935,000.00
110814	CRC FUNDING LLC CP	2.4500	07/15/2019	50,000,000.00	49,850,277.78	49,845,500.00
110815	CANCARA ASSET SEC L	2.4800	07/03/2019	50,000,000.00	49,889,777.78	49,887,000.00
110816	AUTOBAHN FUNDING CO	2.4200	06/20/2019	40,000,000.00	39,948,911.11	39,945,600.00
110817	SHEFFIELD RECEIVABL	2.4500	07/15/2019	50,000,000.00	49,850,277.78	49,847,500.00
110818	MONT BLANC CAPITAL	2.5200	08/16/2019	28,562,000.00	28,410,050.16	28,408,907.68
110819	CAFCO LLC CP	2.4400	07/16/2019	50,000,000.00	49,847,500.00	49,842,000.00
110820	ATLANTIC ASSET SEC	2.4300	06/13/2019	50,000,000.00	49,959,500.00	49,955,500.00
110821	SHEFFIELD RECEIVABL	2.4300	06/25/2019	50,000,000.00	49,919,000.00	49,915,000.00
110822	EXXON MOBIL CORP CP	2.4100	06/25/2019	50,000,000.00	49,919,666.66	49,916,500.00
110823	CAFCO LLC CP	2.4600	08/15/2019	21,561,000.00	21,450,499.88	21,446,942.31
110825	ATLANTIC ASSET SEC	2.4400	06/20/2019	50,000,000.00	49,935,611.11	49,931,500.00
110826	THUNDER BAY FUNDING	2.4300	06/25/2019	50,000,000.00	49,919,000.00	49,914,500.00
110828	JUPITER SEC COMPANY	2.4500	06/26/2019	50,000,000.00	49,914,930.55	49,911,000.00

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110829	SHEFFIELD RECEIVABL	2.4200	06/24/2019	50,000,000.00	49,922,694.44	49,918,500.00
110830	CRC FUNDING LLC CP	2.4600	08/14/2019	19,600,000.00	19,500,889.33	19,498,472.00
110831	CIESCO LLC CP	2.4700	08/16/2019	39,939,000.00	39,730,740.30	39,724,926.96
110832	SHEFFIELD RECEIVABL	2.4300	06/26/2019	50,000,000.00	49,915,625.00	49,911,500.00
110833	SHEFFIELD RECEIVABL	2.4400	07/19/2019	50,000,000.00	49,837,333.34	49,833,000.00
110834	LA FAYETTE ASSET SE	2.4500	07/22/2019	25,000,000.00	24,913,229.17	24,910,750.00
110835	ATLANTIC ASSET SEC	2.4500	06/24/2019	50,000,000.00	49,921,736.11	49,917,500.00
110836	OLD LINE FUNDING LL	2.4500	07/10/2019	50,000,000.00	49,867,291.67	49,863,000.00
110838	ATLANTIC ASSET SEC	2.4300	07/10/2019	27,000,000.00	26,928,922.50	26,925,210.00
110839	ATLANTIC ASSET SEC	2.4300	07/12/2019	25,000,000.00	24,930,812.50	24,927,500.00
110840	ATLANTIC ASSET SEC	2.4500	06/20/2019	31,130,000.00	31,089,747.18	31,087,351.90
110841	ATLANTIC ASSET SEC	2.4400	07/12/2019	25,000,000.00	24,930,527.78	24,927,500.00
110843	OLD LINE FUNDING LL	2.4300	07/10/2019	25,000,000.00	24,934,187.50	24,931,500.00
110844	CAFCO LLC CP	2.4400	07/09/2019	25,000,000.00	24,935,611.11	24,933,250.00
110845	CAFCO LLC CP	2.4200	07/11/2019	50,000,000.00	49,865,555.55	49,859,500.00
110846	TORONTO DOMINION BA	2.4100	07/08/2019	50,000,000.00	49,876,152.78	49,870,500.00
110847	SHEFFIELD RECEIVABL	2.4200	07/08/2019	50,000,000.00	49,875,638.89	49,871,000.00
110848	ATLANTIC ASSET SEC	2.4400	06/19/2019	45,002,000.00	44,947,097.56	44,943,497.40
110851	AUTOBAHN FUNDING CO	2.4100	07/08/2019	25,000,000.00	24,938,076.39	24,935,000.00
110852	AUTOBAHN FUNDING CO	2.4100	07/09/2019	35,000,000.00	34,910,963.89	34,906,550.00
110853	ATLANTIC ASSET SEC	2.4500	07/12/2019	50,000,000.00	49,860,486.11	49,855,000.00
110854	EXXON MOBIL CORP CP	2.3900	07/08/2019	50,000,000.00	49,877,180.56	49,873,500.00
110855	ATLANTIC ASSET SEC	2.4500	07/31/2019	35,000,000.00	34,857,083.33	34,851,950.00
110856	SHEFFIELD RECEIVABL	2.4400	07/24/2019	50,000,000.00	49,820,388.89	49,814,500.00
110857	MONT BLANC CAPITAL	2.5000	09/04/2019	18,450,000.00	18,328,281.25	18,325,462.50
110858	SHEFFIELD RECEIVABL	2.4400	07/15/2019	8,009,000.00	7,985,115.38	7,984,572.55
110860	OLD LINE FUNDING LL	2.4500	07/15/2019	50,000,000.00	49,850,277.78	49,845,500.00
110863	CAFCO LLC CP	2.4300	07/16/2019	50,000,000.00	49,848,125.00	49,842,000.00
110864	CAFCO LLC CP	2.4300	07/16/2019	24,000,000.00	23,927,100.00	23,924,160.00
110865	ATLANTIC ASSET SEC	2.4500	07/31/2019	50,000,000.00	49,795,833.33	49,788,500.00
110866	EXXON MOBIL CORP CP	2.3900	07/09/2019	25,000,000.00	24,936,930.56	24,935,000.00
110867	AUTOBAHN FUNDING CO	2.4400	07/23/2019	30,000,000.00	29,894,266.67	29,890,800.00
110868	ATLANTIC ASSET SEC	2.4800	08/06/2019	16,129,000.00	16,055,666.81	16,053,838.86
110869	AUTOBAHN FUNDING CO	2.4200	07/10/2019	50,000,000.00	49,868,916.66	49,863,000.00
110873	JUPITER SEC COMPANY	2.4400	07/11/2019	50,000,000.00	49,864,444.45	49,859,500.00
110874	JUPITER SEC COMPANY	2.4400	07/11/2019	50,000,000.00	49,864,444.45	49,859,500.00
110875	THUNDER BAY FUNDING	2.4200	07/08/2019	29,000,000.00	28,927,870.56	28,924,600.00
110876	SHEFFIELD RECEIVABL	2.4300	07/19/2019	50,000,000.00	49,838,000.00	49,833,000.00
110877	EXXON MOBIL CORP CP	2.3900	07/11/2019	50,000,000.00	49,867,222.22	49,863,500.00
110878	EXXON MOBIL CORP CP	2.3900	07/16/2019	50,000,000.00	49,850,625.00	49,846,500.00
110879	EXXON MOBIL CORP CP	2.3800	07/12/2019	50,000,000.00	49,864,472.22	49,860,000.00
110880	ATLANTIC ASSET SEC	2.4500	07/30/2019	19,381,000.00	19,303,179.90	19,300,375.04
110883	OLD LINE FUNDING LL	2.4300	07/15/2019	50,000,000.00	49,851,500.00	49,845,500.00

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110884	ATLANTIC ASSET SEC	2.4200	07/10/2019	50,000,000.00	49,868,916.66	49,861,500.00
110885	LA FAYETTE ASSET SE	2.4100	07/12/2019	50,000,000.00	49,862,763.89	49,856,000.00
110886	THUNDER BAY FUNDING	2.4200	07/09/2019	50,000,000.00	49,872,277.77	49,866,500.00
110890	AUTOBAHN FUNDING CO	2.4000	07/12/2019	25,000,000.00	24,931,666.67	24,928,000.00
110891	CHARIOT FUNDING LLC	2.4400	07/17/2019	50,000,000.00	49,844,111.11	49,839,000.00
110892	CHARIOT FUNDING LLC	2.4400	07/17/2019	50,000,000.00	49,844,111.11	49,839,000.00
110893	CHEVRON CORP CP	2.3850	07/15/2019	40,000,000.00	39,883,400.00	39,880,000.00
110895	ATLANTIC ASSET SEC	2.4300	07/01/2019	50,000,000.00	49,898,750.00	49,893,000.00
110896	ATLANTIC ASSET SEC	2.4500	07/30/2019	25,503,000.00	25,400,598.37	25,396,907.52
110899	JUPITER SEC COMPANY	2.4500	07/25/2019	50,000,000.00	49,816,250.00	49,811,000.00
110900	THUNDER BAY FUNDING	2.4000	07/15/2019	30,000,000.00	29,912,000.00	29,907,300.00
110901	SHEFFIELD RECEIVABL	2.4000	07/15/2019	50,000,000.00	49,853,333.34	49,847,500.00
110902	CIESCO LLC CP	2.4100	07/17/2019	50,000,000.00	49,846,027.77	49,839,000.00
110903	ATLANTIC ASSET SEC	2.4400	07/18/2019	35,000,000.00	34,888,505.55	34,883,800.00
110904	LA FAYETTE ASSET SE	2.4500	06/21/2019	25,000,000.00	24,965,972.22	24,964,250.00
110905	NATIXIS NY BRANCH C	2.3700	06/10/2019	40,000,000.00	39,976,300.00	39,973,200.00
110906	AUTOBAHN FUNDING CO	2.4000	07/15/2019	18,863,000.00	18,807,668.54	18,804,713.33
110907	CHARIOT FUNDING LLC	2.4200	07/15/2019	50,000,000.00	49,852,111.11	49,845,500.00
110908	CIESCO LLC CP	2.4200	07/17/2019	50,000,000.00	49,845,388.89	49,839,000.00
110909	CHARIOT FUNDING LLC	2.4100	07/16/2019	25,000,000.00	24,924,687.50	24,921,000.00
110910	ATLANTIC ASSET SEC	2.4000	06/18/2019	25,000,000.00	24,971,666.67	24,969,250.00
110911	NATIXIS NY BRANCH C	2.3600	06/21/2019	30,000,000.00	29,960,666.67	29,958,000.00
110912	CREDIT AGRICOLE CIB	2.3600	07/16/2019	24,865,000.00	24,791,648.25	24,789,161.75
CPD TOTAL				**9,444,440,000.00**	**9,428,628,339.65**	**9,427,898,925.58**
103684	US BANK NA MTN	2.0000	01/24/2020	25,000,000.00	24,988,582.88	24,915,250.00
108158	AU & NZ BANKING GRP	2.2500	11/09/2020	19,660,000.00	19,421,316.52	19,620,876.60
BNOT3 TOTAL				**44,660,000.00**	**44,409,899.40**	**44,536,126.60**
109674	TOYOTA MOTOR CREDIT	3.0500	01/08/2021	10,000,000.00	9,995,181.95	10,093,200.00
110109	JOHNSON & JOHNSON C	2.2500	03/03/2022	22,500,000.00	22,246,984.11	22,555,350.00
110162	TOYOTA MOTOR CREDIT	2.2000	01/10/2020	25,000,000.00	24,932,522.65	24,951,250.00
CNFX TOTAL				**57,500,000.00**	**57,174,688.71**	**57,599,800.00**
108372	UST BILL	2.2430	06/20/2019	50,000,000.00	49,940,822.92	49,946,500.00
108373	UST BILL	2.2430	06/20/2019	50,000,000.00	49,940,822.92	49,946,500.00
109174	UST BILL	2.5420	10/10/2019	50,000,000.00	49,537,497.22	49,589,000.00
109234	UST BILL	2.6350	11/07/2019	50,000,000.00	49,418,104.17	49,498,000.00
109590	UST BILL	2.4580	06/20/2019	50,000,000.00	49,935,149.31	49,946,500.00
109612	UST BILL	2.4600	06/27/2019	50,000,000.00	49,911,166.67	49,925,500.00
109613	UST BILL	2.4600	06/27/2019	50,000,000.00	49,911,166.67	49,925,500.00
109614	UST BILL	2.5130	12/05/2019	50,000,000.00	49,347,447.91	49,422,000.00
109615	UST BILL	2.5130	12/05/2019	50,000,000.00	49,347,447.91	49,422,000.00

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110105	UST BILL	2.4580	02/27/2020	50,000,000.00	49,075,024.30	49,165,000.00
110106	UST BILL	2.4580	02/27/2020	50,000,000.00	49,075,024.30	49,165,000.00
110291	UST BILL	2.3500	02/27/2020	50,000,000.00	49,115,486.12	49,165,000.00
110292	UST BILL	2.3500	02/27/2020	50,000,000.00	49,115,486.12	49,165,000.00
110458	UST BILL	2.3200	03/26/2020	50,000,000.00	49,036,555.56	49,087,500.00
110502	UST BILL	2.3600	06/04/2019	50,000,000.00	49,990,166.67	49,997,000.00
110503	UST BILL	2.3600	06/04/2019	50,000,000.00	49,990,166.67	49,997,000.00
110635	UST BILL	2.3720	10/24/2019	50,000,000.00	49,522,305.56	49,543,000.00
110636	UST BILL	2.3720	10/24/2019	50,000,000.00	49,522,305.56	49,543,000.00
110650	UST BILL	2.3600	10/03/2019	50,000,000.00	49,593,555.56	49,607,000.00
110651	UST BILL	2.3600	10/03/2019	50,000,000.00	49,593,555.56	49,607,000.00
110755	UST BILL	2.3500	07/05/2019	50,000,000.00	49,889,027.78	49,897,500.00
110756	UST BILL	2.3500	07/05/2019	50,000,000.00	49,889,027.78	49,897,500.00
110766	UST BILL	2.3500	07/11/2019	50,000,000.00	49,869,444.45	49,879,000.00
110767	UST BILL	2.3500	07/11/2019	50,000,000.00	49,869,444.45	49,879,000.00
110768	UST BILL	2.3600	07/05/2019	50,000,000.00	49,888,555.55	49,897,500.00
110769	UST BILL	2.3600	07/05/2019	50,000,000.00	49,888,555.55	49,897,500.00
110771	UST BILL	2.3650	07/02/2019	50,000,000.00	49,898,173.61	49,907,500.00
110772	UST BILL	2.3650	07/02/2019	50,000,000.00	49,898,173.61	49,907,500.00
110887	UST BILL	2.3100	07/23/2019	50,000,000.00	49,833,166.67	49,840,500.00
110888	UST BILL	2.3100	07/23/2019	50,000,000.00	49,833,166.67	49,840,500.00
US TBILLS TOTAL				**1,500,000,000.00**	**1,489,675,993.80**	**1,490,507,000.00**
104946	LACCAL BANS	5.5000	06/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
105895	LACCAL BANS	5.5000	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
107432	LACCAL BANS	3.0140	06/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
109917	LACCAL BANS	2.9600	06/30/2021	10,000,000.00	10,000,000.00	10,000,000.00
110786	LACCAL BANS	2.9170	06/30/2021	20,000,000.00	20,000,000.00	20,000,000.00
LACCAL BANS TOTAL				**55,000,000.00**	**55,000,000.00**	**55,000,000.00**
107421	NORDEA BANK AB NY F	3.0088	03/27/2020	50,000,000.00	50,000,000.00	50,128,000.00
107422	NORDEA BANK AB NY F	3.0088	03/27/2020	50,000,000.00	50,000,000.00	50,128,000.00
CDS-FR TOTAL				**100,000,000.00**	**100,000,000.00**	**100,256,000.00**
110392	MUFG UNION BANK NA	2.5000	06/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
110583	MUFG UNION BANK NA	2.4900	06/10/2019	50,000,000.00	50,000,000.00	50,002,000.00
110639	MUFG UNION BANK NA	2.4900	06/28/2019	50,000,000.00	50,000,000.00	50,004,000.00
110687	MUFG UNION BANK NA	2.4900	07/08/2019	50,000,000.00	50,000,000.00	50,004,000.00
110688	MUFG UNION BANK NA	2.4900	07/08/2019	25,000,000.00	25,000,000.00	25,002,000.00
110808	MUFG UNION BANK NA	2.4900	07/15/2019	50,000,000.00	50,000,000.00	50,003,000.00
110809	MUFG UNION BANK NA	2.4900	07/15/2019	25,000,000.00	25,000,000.00	25,001,500.00
110871	MUFG UNION BANK NA	2.4900	07/22/2019	50,000,000.00	50,000,000.00	50,001,500.00
110872	MUFG UNION BANK NA	2.4900	07/22/2019	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: May 1, 2019 to May 31, 2019
Fund : Pooled Surpus Investments
Attachment X

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
NEG CDS TOTAL				**400,000,000.00**	**400,000,000.00**	**400,020,000.00**
109645	ROYAL BANK OF CANAD	2.7900	06/28/2019	50,000,000.00	50,000,000.00	50,008,000.00
110229	NORDEA BANK ABP NY	2.5400	06/14/2019	50,000,000.00	50,000,000.00	50,003,000.00
110279	CREDIT AGRICOLE CIB	2.5300	06/24/2019	50,000,000.00	50,000,317.34	50,004,000.00
110354	DNB BANK ASA NY CD	2.5000	06/28/2019	50,000,000.00	50,000,000.00	50,004,000.00
110369	SVENSKA HANDELSBANK	2.5100	06/28/2019	50,000,000.00	50,000,372.65	50,002,500.00
110379	BARCLAYS BANK PLC N	2.5200	06/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
110441	NORDEA BANK ABP NY	2.5000	06/28/2019	50,000,000.00	50,000,000.00	50,004,500.00
110459	DNB BANK ASA NY CD	2.4600	06/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
110468	TORONTO DOMINION BA	2.5200	06/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110485	BARCLAYS BANK PLC N	2.5000	06/07/2019	50,000,000.00	50,000,000.00	50,000,500.00
110486	BANK OF MONTREAL CH	2.4600	06/06/2019	50,000,000.00	50,000,000.00	50,000,500.00
110504	DNB BANK ASA NY CD	2.4600	06/10/2019	50,000,000.00	50,000,000.00	50,001,000.00
110541	NORDEA BANK ABP NY	2.4300	06/14/2019	50,000,000.00	50,000,000.00	50,001,000.00
110543	BARCLAYS BANK PLC N	2.5000	06/14/2019	50,000,000.00	50,000,000.00	50,001,000.00
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	50,001,000.00
110627	TORONTO DOMINION BA	2.5100	06/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110661	DNB BANK ASA NY CD	2.4600	06/28/2019	50,000,000.00	50,000,000.00	50,002,500.00
110727	BANK OF MONTREAL CH	2.4200	07/05/2019	50,000,000.00	50,000,000.00	50,000,000.00
110728	BANK OF MONTREAL CH	2.4200	07/05/2019	30,000,000.00	30,000,000.00	30,000,000.00
110740	CREDIT SUISSE NY CD	2.4900	06/28/2019	50,000,000.00	50,000,000.00	50,000,500.00
110741	TORONTO DOMINION BA	2.4700	07/05/2019	50,000,000.00	50,000,000.00	50,000,500.00
110770	BANK OF MONTREAL CH	2.4600	07/01/2019	50,000,000.00	50,000,000.00	50,002,000.00
110779	BANK OF MONTREAL CH	2.4200	07/03/2019	50,000,000.00	50,000,000.00	50,000,500.00
110792	BANK OF MONTREAL CH	2.4200	07/01/2019	50,000,000.00	50,000,000.00	50,000,500.00
110804	TORONTO DOMINION BA	2.4500	07/02/2019	50,000,000.00	50,000,429.16	50,000,000.00
110824	TORONTO DOMINION BA	2.4400	06/20/2019	50,000,000.00	50,000,000.00	50,000,000.00
110859	DNB BANK ASA NY CD	2.4300	07/25/2019	50,000,000.00	50,000,000.00	50,001,500.00
110870	NORDEA BANK ABP NY	2.4800	08/30/2019	50,000,000.00	50,000,000.00	50,000,000.00
110897	TORONTO DOMINION BA	2.4500	07/31/2019	50,000,000.00	50,000,000.00	49,999,000.00
110898	DNB BANK ASA NY CD	2.3900	07/12/2019	50,000,000.00	50,000,000.00	49,999,500.00
YANKEE CDS TOTAL				**1,530,000,000.00**	**1,530,001,119.15**	**1,530,039,500.00**
NTRD TOTAL				**32,634,348,000.00**	**32,602,744,934.04**	**32,540,245,499.29**
	NTRD HISTORICAL				**32,566,434,088.01**	
TRADE-PSI TRADING						
107256	TENNESEE VALLEY AUT	2.2500	03/15/2020	25,000,000.00	24,978,926.81	24,983,250.00
GOV'T SPONSORED ENTERPRISES TOTAL				**25,000,000.00**	**24,978,926.81**	**24,983,250.00**

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
102351	USTN 1.125	1.1250	07/31/2021	50,000,000.00	49,970,963.31	49,138,500.00
103017	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,702,612.92	49,121,000.00
103018	USTN 1.125	1.1250	09/30/2021	50,000,000.00	49,633,738.07	49,121,000.00
UST NOTE TOTAL				**150,000,000.00**	**149,307,314.30**	**147,380,500.00**
TRADE TOTAL				**175,000,000.00**	**174,286,241.11**	**172,363,750.00**
	TRADE HISTORICAL				**173,490,921.88**	
PSI TOTAL				**32,809,348,000.00**	**32,777,031,175.15**	**32,712,609,249.29**
	PSI HISTORICAL TOTAL				**32,739,925,009.89**	

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

Sec ID	Description	Face Rate	Maturity Date	Par	Amortized Cost	Market Value
AVCCD-ANTELOPE VALLEY CCD						
105587	FHLB 2.00	2.0000	09/14/2022	15,000,000.00	15,000,000.00	14,997,600.00
FHLB TOTAL				**15,000,000.00**	**15,000,000.00**	**14,997,600.00**
AVCCD TOTAL				**15,000,000.00**	**15,000,000.00**	**14,997,600.00**
EL SEGUNDO UNIFIED SCHOOL DIST.						
106613	FFCB 3.27	3.2700	12/26/2041	7,000,000.00	7,000,000.00	7,217,350.00
106615	FFCB 3.25	3.2500	12/27/2039	9,000,000.00	9,000,000.00	9,336,420.00
FFCB TOTAL				**16,000,000.00**	**16,000,000.00**	**16,553,770.00**
ESUSD TOTAL				**16,000,000.00**	**16,000,000.00**	**16,553,770.00**
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	4,986,250.00
101632	FFCB 3.00 (CALLABLE	3.0000	04/21/2033	500,000.00	500,000.00	497,310.00
102153	FFCB 2.70 (CALLABLE	2.7000	07/21/2036	1,500,000.00	1,493,572.92	1,353,750.00
FFCB TOTAL				**7,000,000.00**	**6,993,572.92**	**6,837,310.00**
101370	FHLB 3.125 (CALLABL	3.1250	04/28/2036	5,000,000.00	5,000,000.00	4,888,250.00
101841	FHLB 3.00 (CALLABLE	3.0000	06/16/2036	4,000,000.00	4,000,000.00	3,805,320.00
102043	FHLB 2.875 (CALLABL	2.8750	07/21/2036	10,000,000.00	10,000,000.00	9,434,300.00
102496	FHLB 2.82 (CALLABLE	2.8200	09/13/2041	2,200,000.00	2,200,000.00	1,988,316.00
FHLB TOTAL				**21,200,000.00**	**21,200,000.00**	**20,116,186.00**
102369	FHLMC 2.75 (CALLABL	2.7500	09/08/2036	3,976,000.00	3,976,000.00	3,852,982.56
FHLMC TOTAL				**3,976,000.00**	**3,976,000.00**	**3,852,982.56**
PHHPA TOTAL				**32,176,000.00**	**32,169,572.92**	**30,806,478.56**
SANIT-SANITATION DISTRICT						
102192	FHLB 1.50 (CALLABLE	1.5000	07/27/2021	600,000.00	599,870.68	593,538.00
FHLB TOTAL				**600,000.00**	**599,870.68**	**593,538.00**
102191	FNMA 1.52 (CALLABLE	1.5200	07/28/2021	3,900,000.00	3,900,000.00	3,866,109.00
FNMA TOTAL				**3,900,000.00**	**3,900,000.00**	**3,866,109.00**
SANITATION DISTRICT TOTAL				**4,500,000.00**	**4,499,870.68**	**4,459,647.00**
SCP61-SCAQMD-GENERAL FUND						
109894	UST BILL	2.5000	01/02/2020	10,239,600.00	10,086,717.08	10,103,413.32
US TBILLS TOTAL				**10,239,600.00**	**10,086,717.08**	**10,103,413.32**
105099	RABOBANK NEDERLAND	1.7700	06/24/2019	5,000,000.00	5,000,000.00	4,998,300.00
YANKEE CDS TOTAL				**5,000,000.00**	**5,000,000.00**	**4,998,300.00**
SCP61-SCAQMD TOTAL				**15,239,600.00**	**15,086,717.08**	**15,101,713.32**

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: May 1, 2019 to May 31, 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	9,996,600.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,996,600.00**
SCP66-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,996,600.00**
SCP6F-SCAQMD-MOBILE SOURCE AIR						
109747	UST BILL	2.4800	01/02/2020	10,248,400.00	10,096,609.82	10,112,096.28
US TBILLS TOTAL		2.4800		**10,248,400.00**	**10,096,609.82**	**10,112,096.28**
SCP6F-SCAQMD TOTAL				**10,248,400.00**	**10,096,609.82**	**10,112,096.28**
SCP6G-SCAQMD - INVESTMENT						
109749	UST BILL	2.4800	01/02/2020	10,248,400.00	10,096,609.82	10,112,096.28
US TBILLS TOTAL		2.4800		**10,248,400.00**	**10,096,609.82**	**10,112,096.28**
SCP6G-SCAQMD TOTAL				**10,248,400.00**	**10,096,609.82**	**10,112,096.28**
SCP6U-SCAQMD MITIGATION FE						
109748	UST BILL	2.4800	01/02/2020	5,124,200.00	5,048,304.90	5,056,048.14
US TBILLS TOTAL		2.4800		**5,124,200.00**	**5,048,304.90**	**5,056,048.14**
SCP6U-SCAQMD TOTAL				**5,124,200.00**	**5,048,304.90**	**5,056,048.14**
SCU5F-SCAQMD-CLEAN FUEL PROGRAM						
105100	RABOBANK NEDERLAND	1.7700	06/24/2019	10,000,000.00	10,000,000.00	9,996,600.00
YANKEE CDS TOTAL				**10,000,000.00**	**10,000,000.00**	**9,996,600.00**
SCU5F-SCAQMD TOTAL				**10,000,000.00**	**10,000,000.00**	**9,996,600.00**
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**	**173,953,515.48**	**173,148,479.84**
	SPI HISTORICAL TOTAL				**173,623,714.40**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2019
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2019
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	55,495,765.86
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	201,197.67
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$56,008,083.73

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2019
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
04/05/19	COMMERCIAL PAPER 2019	2,113,815.45
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	8,165,925.91
07/26/18	2018 LEASE REVENUE BONDS SERIES A & B	297,572,266.99
02/09/93	DISNEY PROJECT 1993	7,732,169.97
03/21/12	DISNEY PROJECT, 2012	4,198,490.52
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	54,617,672.76
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,076,359.42
	U.S. BANK - TRUSTEE TOTAL	$397,486,793.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2019
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	16,850,988.33
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,320,135.41
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	2,717,043.38
	ZIONS BANK - TRUSTEE TOTAL	$34,888,167.12

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2019
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,461.65
	TREASURER TOTAL	$300,461.65

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 05/31/19
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
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			**100,000,000.00**	**100,000,000.00**	
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	
110786	LACCAL BANS	2.92	06/30/21	20,000,000.00	20,000,000.00	
BAN TOTAL				**55,000,000.00**	**55,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**55,000,000.00**	**55,000,000.00**	
NTRD - PSI NON-TRADING Total				**155,000,000.00**	**155,000,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/2019
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	06/01/17	$ 5,000,000.00	5.500%
105895	LACCAL	10/16/17	10,000,000.00	5.500%
107432	LACCAL	03/28/18	10,000,000.00	3.014%
109917	LACCAL	02/01/19	10,000,000.00	2.960%
110786	LACCAL	05/13/19	20,000,000.00	2.917%
			$ 55,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 05/31/19
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,030,001,119.15	41.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	9,428,628,339.65	26.00	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,489,675,993.80	103.00	DAYS	149,307,314.30	833.00	DAYS
AGENCIES	19,497,854,893.33	840.00	DAYS	24,978,926.81	289.00	DAYS
MUNICIPALS	55,000,000.00	562.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	101,584,588.11	493.00	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	$32,602,744,934.04	520.00	DAYS	$174,286,241.11	755.00	DAYS

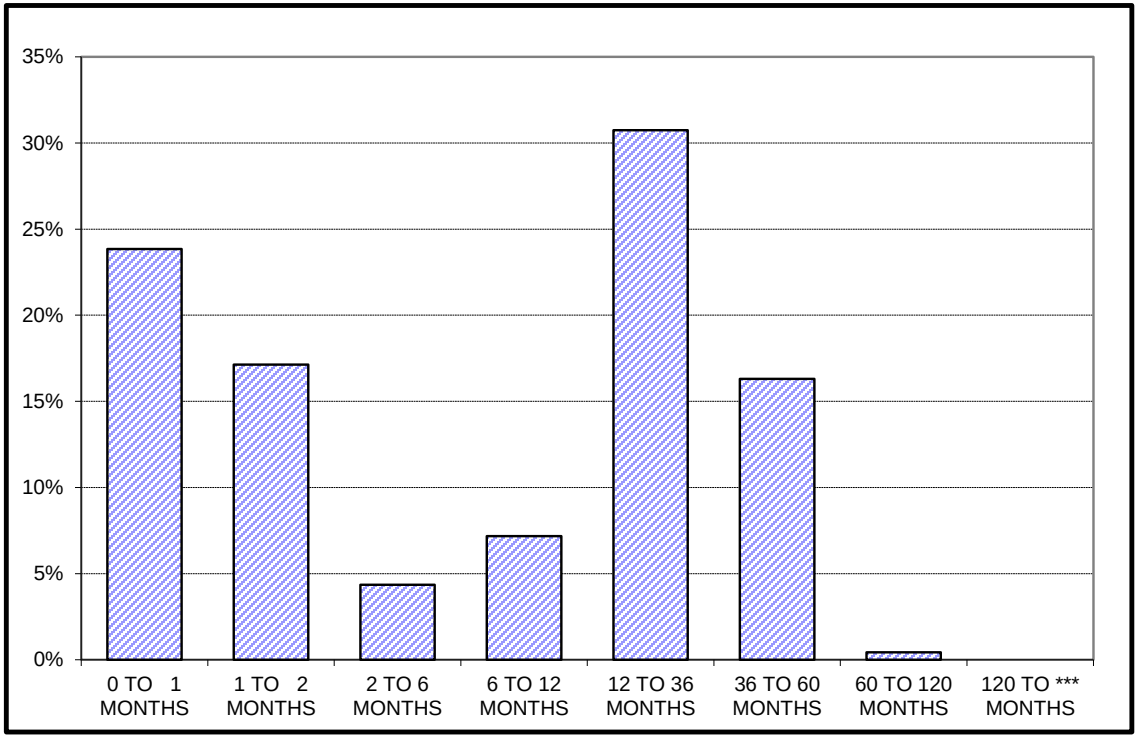
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 05/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
PSI - NTRD/TRD			
0 TO 1 MONTHS	06/01/19-06/30/19	$7,815,733,557.06	23.85
1 TO 2 MONTHS	07/01/19-07/31/19	$5,617,778,214.67	17.14
2 TO 3 MONTHS	08/01/19-08/31/19	$300,104,098.56	0.92
3 TO 4 MONTHS	09/01/19-09/30/19	$93,325,679.01	0.28
4 TO 5 MONTHS	10/01/19-10/31/19	$877,921,392.04	2.68
5 TO 6 MONTHS	11/01/19-11/30/19	$155,537,089.65	0.47
6 TO 12 MONTHS	12/01/19-05/31/20	$2,354,841,266.45	7.18
12 TO 24 MONTHS	06/01/20-05/31/21	$4,086,534,888.44	12.47
24 TO 36 MONTHS	06/01/21-05/31/22	$5,987,495,417.84	18.27
36 TO 48 MONTHS	06/01/22-05/31/23	$3,203,325,637.57	9.77
48 TO 60 MONTHS	06/01/23-05/31/24	$2,140,399,689.60	6.53
60 TO 120 MONTHS	06/01/24-05/31/29	$144,034,244.26	0.44
120 TO *** MONTHS	06/01/29-	$0.00	0.00
Portfolio Total:		**$32,777,031,175.15**	**100.00**
AVCCD			
36 TO 48 MONTHS	06/01/22-05/31/23	$15,000,000.00	100.00
Portfolio Total:		**$15,000,000.00**	
ESUSD			
120 TO *** MONTHS	06/01/29-	$16,000,000.00	100.00
Portfolio Total:		**$16,000,000.00**	
GF			
60 TO 120 MONTHS	06/01/24-05/31/29	$3,790,000.00	100.00
Portfolio Total:		**$3,790,000.00**	
PHHPA			
120 TO *** MONTHS	06/01/29-	$32,169,572.92	100.00
Portfolio Total:		**$32,169,572.92**	
SANIT			
24 TO 36 MONTHS	06/01/21-05/31/22	$4,499,870.68	100.00
Portfolio Total:		**$4,499,870.68**	
SCP61			
0 TO 1 MONTHS	06/01/19-06/30/19	$5,000,000.00	33.14
6 TO 12 MONTHS	12/01/19-05/31/20	$10,086,717.08	66.86
Portfolio Total:		**$15,086,717.08**	**100.00**

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 05/31/19
Attachment XV

Maturity Range	Date Range	Amortized Cost	%
SCP66			
0 TO 1 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCP6F			
6 TO 12 MONTHS	12/01/19-05/31/20	$10,096,609.82	100.00
Portfolio Total:		**$10,096,609.82**	
SCP6G			
6 TO 12 MONTHS	12/01/19-05/31/20	$10,096,609.82	100.00
Portfolio Total:		**$10,096,609.82**	
SCP6U			
6 TO 12 MONTHS	12/01/19-05/31/20	$5,048,304.90	100.00
Portfolio Total:		**$5,048,304.90**	
SCU5F			
0 TO 1 MONTHS	06/01/19-06/30/19	$10,000,000.00	100.00
Portfolio Total:		**$10,000,000.00**	
SCAQM			
6 TO 12 MONTHS	12/01/19-05/31/20	$38,807,480.33	100.00
Portfolio Total:		**$38,807,480.33**	
SLIM			
6 TO 12 MONTHS	12/01/19-05/31/20	$3,318,263.74	100.00
Portfolio Total:		**$3,318,263.74**	
WASIA			
6 TO 12 MONTHS	12/01/19-05/31/20	$40,086.19	100.00
Portfolio Total:		**$40,086.19**	

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



L.A.C. INVESTMENT POOL

	In Thousands	%
0 TO 1 MONTHS	$ 7,815,734	23.85%
1 TO 2 MONTHS	5,617,778	17.14%
2 TO 6 MONTHS	1,426,888	4.35%
6 TO 12 MONTHS	2,354,841	7.18%
12 TO 36 MONTHS	10,074,030	30.74%
36 TO 60 MONTHS	5,343,725	16.30%
60 TO 120 MONTHS	144,034	0.44%
120 TO *** MONTHS	-	0.00%
	$ 32,777,031	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 05/31/19
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 April 2019 with April 2018
(Dollars In Thousands)

	April 2019	April 2018	Change
Average Daily Portfolio ($)	92,688,351	79,221,595	+13,466,756
Accrued Earnings ($)	186,230	108,126	+78,104
Effective Yield (%)	2.445	1.661	+0.784
Average Life-Month End (In Days)	179	184	-5
Total Security Transactions			
Amount ($)	42,317,023	32,845,043	+9,471,980
Number	850	660	+190
Total Time Deposit Transactions			
Amount ($)	2,923,000	3,466,500	-543,500
Number	104	122	-18
Average Workday Investment Activity ($)	2,154,287	1,729,121	+425,166
Prescribed Demand Account Balances For Services ($)	271,800	340,900	-69,100

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

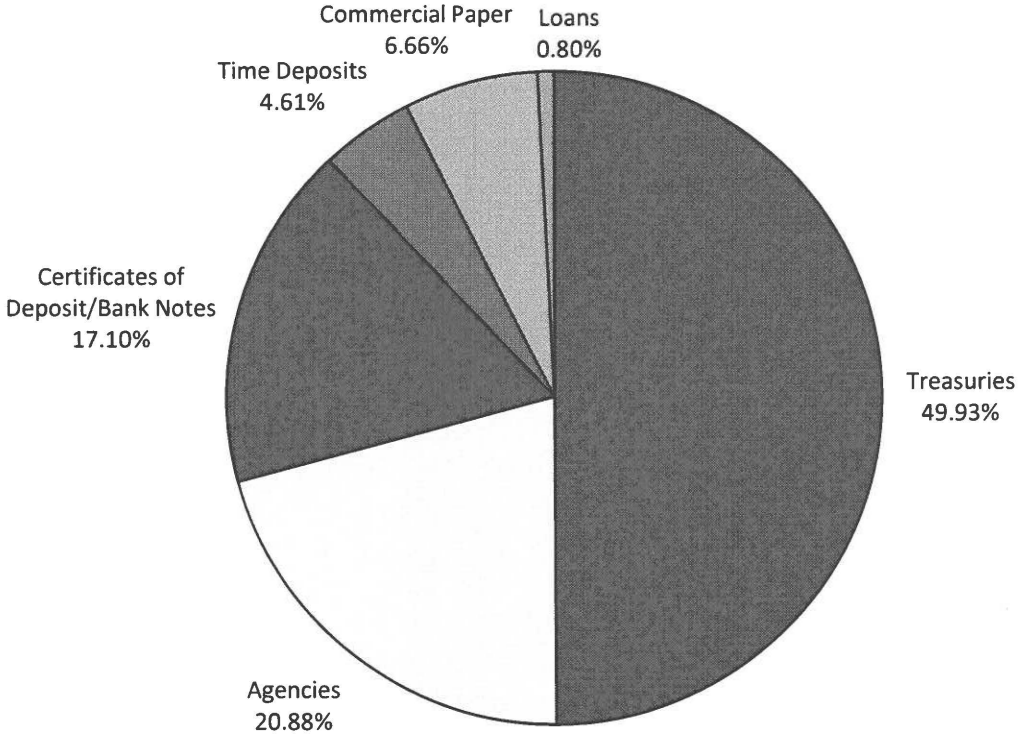
(Dollars In Thousands)

April 30, 2019

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	22,215,317	21.62	+0.59
Bonds	0	0.00	0
Notes	29,085,893	28.31	-1.22
Strips	0	0.00	0
Total Government	51,301,210	49.93	-0.63
Agency Debentures	3,759,696	3.67	-0.45
Certificates of Deposit	16,975,000	16.52	+1.24
Bank Notes	600,000	0.58	-0.34
Repurchases	0	0.00	0
Agency Discount Notes	17,482,578	17.02	+0.75
Time Deposits	4,737,240	4.61	-0.81
GNMAs	0	0.00	0
Commercial Paper	6,843,753	6.66	+0.44
Remics	22,840	0.02	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	821,284	0.80	-0.15
GF Loans	0	0.00	0
Other	200,000	0.19	-0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	102,743,601	100.00	

INVESTMENT ACTIVITY	April 2019		March 2019	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	850	42,317,023	687	34,169,726
Other	9	1,429,896	17	430,849
Time Deposits	104	2,923,000	70	1,765,500
Total	963	46,669,919	774	36,366,075
PMIA Monthly Average Effective Yield (%)		2.445	2.436	
Year to Date Yield Last Day of Month (%)		2.227	2.201	

Pooled Money Investment Account
Portfolio Composition
$102.7 billion
04/30/19



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 (%)
04/02/19	REDEMPTIONS								
	BN	BOFA	2.590	04/02/19	2.590	50,000	182	654,694.44	2.626
	BN	BOFA	2.590	04/02/19	2.590	50,000	182	654,694.44	2.626
	BN	BOFA	2.530	04/02/19	2.530	50,000	216	759,000.00	2.565
	BN	BOFA	2.530	04/02/19	2.530	50,000	216	759,000.00	2.565
	CD	BOWEST	2.590	04/02/19	2.590	50,000	181	651,097.22	2.626
	CD	BOWEST	2.590	04/02/19	2.590	50,000	181	651,097.22	2.626
	CD	US BANK	2.400	04/02/19	2.400	50,000	313	1,043,333.33	2.433
	CD	US BANK	2.400	04/02/19	2.400	50,000	313	1,043,333.33	2.433
	CP	CRC		04/02/19	2.830	50,000	112	440,222.22	2.895
	CP	CRC		04/02/19	2.830	50,000	112	440,222.22	2.895
	CP	TOYOTA		04/02/19	2.760	50,000	118	452,333.33	2.824
	CP	TOYOTA		04/02/19	2.760	50,000	118	452,333.33	2.824
	DN	FHLB		04/02/19	2.360	50,000	75	245,833.33	2.405
	DN	FHLB		04/02/19	2.360	50,000	75	245,833.33	2.405
	DN	FHLB		04/02/19	2.360	50,000	75	245,833.33	2.405
	DN	FHLB		04/02/19	2.360	50,000	75	245,833.33	2.405
	DN	FNMA		04/02/19	2.350	50,000	76	248,055.56	2.395
	DN	FNMA		04/02/19	2.350	50,000	76	248,055.56	2.395
	DN	FHLB		04/02/19	2.370	50,000	82	269,916.67	2.416
	DN	FHLB		04/02/19	2.370	50,000	82	269,916.67	2.416
	DN	FHLB		04/02/19	2.400	50,000	125	416,666.67	2.454
	DN	FHLB		04/02/19	2.400	50,000	125	416,666.67	2.454
	DN	FHLMC		04/02/19	2.200	50,000	231	705,833.33	2.262
	DN	FHLMC		04/02/19	2.200	50,000	231	705,833.33	2.262
	DN	FHLMC		04/02/19	2.200	50,000	232	708,888.89	2.263
	DN	FHLMC		04/02/19	2.200	50,000	232	708,888.89	2.263
	DN	FHLB		04/02/19	2.130	50,000	249	736,625.00	2.192
	DN	FHLB		04/02/19	2.130	50,000	249	736,625.00	2.192
	DN	FHLB		04/02/19	2.130	50,000	249	736,625.00	2.192
	DN	FHLMC		04/02/19	2.150	50,000	250	746,527.78	2.213
	DN	FHLMC		04/02/19	2.150	50,000	250	746,527.78	2.213
	DN	FHLMC		04/02/19	2.150	50,000	251	749,513.89	2.213
	DN	FHLMC		04/02/19	2.150	50,000	251	749,513.89	2.213
	DN	FHLMC		04/02/19	2.130	50,000	257	760,291.67	2.193
	DN	FHLMC		04/02/19	2.130	50,000	257	760,291.67	2.193
	DN	FHLMC		04/02/19	2.130	50,000	257	760,291.67	2.193
	DN	FHLMC		04/02/19	2.130	50,000	257	760,291.67	2.193
	DN	FHLB		04/02/19	2.100	50,000	277	807,916.67	2.164
	DN	FHLB		04/02/19	2.100	50,000	277	807,916.67	2.164
	DN	FHLB		04/02/19	2.100	50,000	279	813,750.00	2.164
	DN	FHLB		04/02/19	2.100	50,000	279	813,750.00	2.164
	YCD	DNB	2.380	04/02/19	2.380	50,000	8	26,444.44	2.413
	YCD	DNB	2.380	04/02/19	2.380	50,000	8	26,444.44	2.413
	YCD	BARCLAYS	2.800	04/02/19	2.800	50,000	89	346,111.11	2.839
	YCD	BARCLAYS	2.800	04/02/19	2.800	50,000	89	346,111.11	2.839
	YCD	ANZ	2.480	04/02/19	2.480	50,000	201	692,333.33	2.514
	YCD	ANZ	2.480	04/02/19	2.480	50,000	201	692,333.33	2.514

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/19	**REDEMPTIONS (Continued)**								
	YCD	RABOBANK	2.500	04/02/19	2.500	50,000	209	725,694.44	2.535
	YCD	RABOBANK	2.500	04/02/19	2.500	50,000	209	725,694.44	2.535
	YCD	SE BANKEN	2.490	04/02/19	2.490	50,000	288	996,000.00	2.525
	YCD	SE BANKEN	2.490	04/02/19	2.490	50,000	288	996,000.00	2.525
	YCD	CIBC	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	CIBC	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	NB CANADA	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	NB CANADA	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	SCOTIA	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	SCOTIA	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	TORONTO	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	TORONTO	2.600	04/02/19	2.600	50,000	292	1,054,444.44	2.636
	YCD	RB CANADA	2.650	04/02/19	2.650	50,000	341	1,255,069.44	2.687
	YCD	RB CANADA	2.650	04/02/19	2.650	50,000	341	1,255,069.44	2.687
	YCD	SE BANKEN	2.520	04/02/19	2.520	50,000	357	1,249,500.00	2.555
	YCD	SE BANKEN	2.520	04/02/19	2.520	50,000	357	1,249,500.00	2.555
04/02/19	**PURCHASES**								
	CP	RABO NY		04/08/19	2.370	50,000			
	CP	RABO NY		04/08/19	2.370	50,000			
04/03/19	**NO REDEMPTIONS**								
04/03/19	**PURCHASES**								
	BN	BOFA	2.570	10/01/19	2.570	50,000			
	BN	BOFA	2.570	10/01/19	2.570	50,000			
	BN	BOFA	2.570	10/01/19	2.570	50,000			
	CP	CR AG NY		04/08/19	2.390	50,000			
	CP	CR AG NY		04/08/19	2.390	50,000			
	CP	CR AG NY		04/08/19	2.390	50,000			
	CP	CR AG NY		04/08/19	2.390	50,000			
	CP	RABO NY		04/09/19	2.370	50,000			
	CP	RABO NY		04/09/19	2.370	50,000			
	CP	MUFG BK		04/22/19	2.440	50,000			
	CP	MUFG BK		04/22/19	2.440	50,000			
	CP	LIBERTY		07/01/19	2.540	50,000			
	CP	LIBERTY		07/01/19	2.540	50,000			
	CP	JPM LLC		10/01/19	2.510	50,000			
	CP	JPM LLC		10/01/19	2.510	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	2.365	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	2.365	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/03/19	**PURCHASES (Continued)**								
	YCD	NORINCHUK	2.400	04/11/19	2.400	50,000			
	YCD	NORINCHUK	2.400	04/11/19	2.400	50,000			
	YCD	MONTREAL	2.480	07/01/19	2.480	50,000			
	YCD	MONTREAL	2.480	07/01/19	2.480	50,000			
	YCD	SOC GEN	2.490	07/01/19	2.490	50,000			
	YCD	SOC GEN	2.490	07/01/19	2.490	50,000			
	YCD	FORTIS	2.520	07/01/19	2.520	50,000			
	YCD	FORTIS	2.520	07/01/19	2.520	50,000			
	YCD	FORTIS	2.520	07/01/19	2.520	50,000			
	YCD	FORTIS	2.520	07/01/19	2.520	50,000			
	YCD	NB CANADA	2.560	09/23/19	2.560	50,000			
	YCD	NB CANADA	2.560	09/23/19	2.560	50,000			
	YCD	SCOTIA	2.570	10/01/19	2.570	50,000			
	YCD	SCOTIA	2.570	10/01/19	2.570	50,000			
	YCD	SCOTIA	2.570	10/01/19	2.570	50,000			
	YCD	SCOTIA	2.570	10/01/19	2.570	50,000			
04/04/19	**NO REDEMPTIONS**								
04/04/19	**PURCHASES**								
	CD	MUFG UNION	2.490	06/28/19	2.490	50,000			
	CP	RABO NY		04/22/19	2.380	50,000			
	CP	RABO NY		04/22/19	2.380	50,000			
	CP	CR AG NY		04/26/19	2.390	50,000			
	CP	CR AG NY		04/26/19	2.390	50,000			
	CP	CR AG NY		04/26/19	2.390	50,000			
	CP	CR AG NY		04/26/19	2.390	50,000			
	CP	SOC GEN NY		04/26/19	2.440	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	FHLB		07/09/19	2.390	50,000			
	DN	IBRD		07/22/19	2.430	50,000			
	DN	IBRD		07/22/19	2.430	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	DN	IBRD		10/01/19	2.400	50,000			
	TR	BILL		10/03/19	2.380	50,000			
	TR	BILL		10/03/19	2.380	50,000			
	TR	BILL		10/03/19	2.380	50,000			
	TR	BILL		10/03/19	2.380	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/04/19	**PURCHASES (Continued)**								
	TR	BILL		10/03/19	2.380	50,000			
	TR	BILL		10/03/19	2.380	50,000			
	YCD	NORINCHUK	2.450	05/03/19	2.450	50,000			
	YCD	DNB	2.500	07/01/19	2.500	50,000			
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000			
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000			
	YCD	MIZUHO	2.500	07/02/19	2.500	50,000			
	YCD	RB CANADA	2.550	10/01/19	2.550	50,000			
04/05/19	**REDEMPTIONS**								
	CP	CR AG NY		04/05/19	2.420	50,000	9	30,250.00	2.455
	CP	CR AG NY		04/05/19	2.420	50,000	9	30,250.00	2.455
	CP	CR AG NY		04/05/19	2.400	50,000	17	56,666.67	2.436
	CP	BNP NY		04/05/19	2.390	50,000	18	59,750.00	2.426
	CP	BNP NY		04/05/19	2.390	50,000	18	59,750.00	2.426
	YCD	SUMITOMO	2.370	04/05/19	2.370	50,000	8	26,333.33	2.403
	YCD	SUMITOMO	2.370	04/05/19	2.370	50,000	8	26,333.33	2.403
	YCD	MONTREAL	2.430	04/05/19	2.430	50,000	11	37,125.00	2.464
	YCD	MONTREAL	2.430	04/05/19	2.430	50,000	11	37,125.00	2.464
04/05/19	**PURCHASES**								
	TR	BILL		10/03/19	2.388	50,000			
	TR	BILL		10/03/19	2.388	50,000			
	YCD	NAT AUB	2.480	10/01/19	2.480	50,000			
	YCD	NAT AUB	2.480	10/01/19	2.480	50,000			
	YCD	CIBC	2.560	10/01/19	2.560	50,000			
	YCD	CIBC	2.560	10/01/19	2.560	50,000			
	YCD	FORTIS	2.570	10/01/19	2.570	50,000			
	YCD	FORTIS	2.570	10/01/19	2.570	50,000			
04/08/19	**REDEMPTIONS**								
	CD	FIRST REP	2.430	04/08/19	2.430	50,000	25	84,375.00	2.464
	CD	FIRST REP	2.430	04/08/19	2.430	50,000	25	84,375.00	2.464
	CD	FIRST REP	2.440	04/08/19	2.440	50,000	33	111,833.33	2.474
	CD	FIRST REP	2.440	04/08/19	2.440	50,000	33	111,833.33	2.474
	CP	CR AG NY		04/08/19	2.390	50,000	5	16,597.22	2.424
	CP	CR AG NY		04/08/19	2.390	50,000	5	16,597.22	2.424
	CP	CR AG NY		04/08/19	2.390	50,000	5	16,597.22	2.424
	CP	CR AG NY		04/08/19	2.390	50,000	5	16,597.22	2.424
	CP	RABO NY		04/08/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/08/19	2.370	50,000	6	19,750.00	2.404
	CP	MUFG BK		04/08/19	2.430	50,000	21	70,875.00	2.467
	CP	MUFG BK		04/08/19	2.430	50,000	21	70,875.00	2.467

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/08/19	**REDEMPTIONS (Continued)**								
	CP	SOC GEN NY		04/08/19	2.390	50,000	24	79,666.67	2.427
	CP	SOC GEN NY		04/08/19	2.390	50,000	24	79,666.67	2.427
	CP	BNP NY		04/08/19	2.400	50,000	28	93,333.33	2.438
	CP	BNP NY		04/08/19	2.400	50,000	28	93,333.33	2.438
	CP	BNP NY		04/08/19	2.400	50,000	31	103,333.33	2.438
	CP	BNP NY		04/08/19	2.400	50,000	31	103,333.33	2.438
	CP	MUFG BK		04/08/19	2.470	50,000	33	113,208.33	2.510
	DN	IBRD		04/08/19	2.320	50,000	34	109,555.56	2.357
	DN	IBRD		04/08/19	2.320	50,000	34	109,555.56	2.357
	DN	FHLB		04/08/19	2.350	50,000	34	110,972.22	2.388
	DN	FHLB		04/08/19	2.350	50,000	34	110,972.22	2.388
	DN	FHLB		04/08/19	2.350	50,000	34	110,972.22	2.388
	DN	FHLB		04/08/19	2.350	50,000	34	110,972.22	2.388
	DN	FHLB		04/08/19	2.380	50,000	39	128,916.67	2.419
	DN	FHLB		04/08/19	2.380	50,000	39	128,916.67	2.419
	YCD	SWEDBANK	2.380	04/08/19	2.380	50,000	21	69,416.67	2.413
	YCD	SWEDBANK	2.380	04/08/19	2.380	50,000	21	69,416.67	2.413
	YCD	NORDEA ABP	2.390	04/08/19	2.390	50,000	26	86,305.56	2.423
	YCD	NORDEA ABP	2.390	04/08/19	2.390	50,000	26	86,305.56	2.423
	YCD	NORINCHUK	2.450	04/08/19	2.450	50,000	26	88,472.22	2.484
	YCD	NORINCHUK	2.450	04/08/19	2.450	50,000	26	88,472.22	2.484
	YCD	CR AG CIB	2.390	04/08/19	2.390	50,000	27	89,625.00	2.423
	YCD	CR AG CIB	2.390	04/08/19	2.390	50,000	27	89,625.00	2.423
	YCD	KBC	2.400	04/08/19	2.400	50,000	28	93,333.33	2.433
	YCD	KBC	2.400	04/08/19	2.400	50,000	28	93,333.33	2.433
	YCD	MUFG BK	2.420	04/08/19	2.420	50,000	28	94,111.11	2.454
	YCD	MUFG BK	2.420	04/08/19	2.420	50,000	28	94,111.11	2.454
	YCD	SUMITOMO	2.430	04/08/19	2.430	50,000	28	94,500.00	2.464
	YCD	SUMITOMO	2.430	04/08/19	2.430	50,000	28	94,500.00	2.464
	YCD	CIBC	2.400	04/08/19	2.400	50,000	31	103,333.33	2.433
	YCD	CIBC	2.400	04/08/19	2.400	50,000	31	103,333.33	2.433
	YCD	KBC	2.420	04/08/19	2.420	50,000	31	104,194.44	2.454
	YCD	KBC	2.420	04/08/19	2.420	50,000	31	104,194.44	2.454
	YCD	DNB	2.410	04/08/19	2.410	50,000	32	107,111.11	2.443
	YCD	DNB	2.410	04/08/19	2.410	50,000	32	107,111.11	2.443
	YCD	KBC	2.420	04/08/19	2.420	50,000	33	110,916.67	2.454
	YCD	KBC	2.420	04/08/19	2.420	50,000	33	110,916.67	2.454
04/08/19	**PURCHASES**								
	YCD	KBC	2.400	04/22/19	2.400	50,000			
	YCD	KBC	2.400	04/22/19	2.400	50,000			
	YCD	KBC	2.400	04/22/19	2.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/09/19	**SALES**								
	TR	NOTE	1.250	04/30/19		50,000	683	1,169,585.48	1.251
	TR	NOTE	1.250	04/30/19		50,000	683	1,169,585.48	1.251
	TR	NOTE	1.250	04/30/19		50,000	683	1,169,585.48	1.251
	TR	NOTE	1.250	04/30/19		50,000	683	1,169,585.48	1.251
	TR	NOTE	1.250	04/30/19		50,000	700	1,245,332.76	1.300
	TR	NOTE	1.250	04/30/19		50,000	700	1,245,332.76	1.300
	TR	NOTE	1.250	04/30/19		50,000	704	1,242,360.61	1.289
	TR	NOTE	1.250	04/30/19		50,000	704	1,242,360.61	1.289
04/09/19	**REDEMPTIONS**								
	BN	BOFA	2.650	04/09/19	2.650	50,000	174	640,416.67	2.687
	BN	BOFA	2.650	04/09/19	2.650	50,000	174	640,416.67	2.687
	BN	BOFA	2.630	04/09/19	2.630	50,000	175	639,236.11	2.667
	CD	MUFG UNION	2.380	04/09/19	2.380	50,000	26	85,944.44	2.413
	CD	MUFG UNION	2.380	04/09/19	2.380	50,000	26	85,944.44	2.413
	CD	FIRST REP	2.430	04/09/19	2.430	50,000	26	87,750.00	2.464
	CD	FIRST REP	2.430	04/09/19	2.430	50,000	26	87,750.00	2.464
	CP	RABO NY		04/09/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/09/19	2.370	50,000	6	19,750.00	2.404
	CP	MUFG BK		04/09/19	2.420	50,000	14	47,055.56	2.456
	CP	MUFG BK		04/09/19	2.420	50,000	14	47,055.56	2.456
	TR	BILL		04/09/19	2.410	50,000	14	46,861.11	2.446
	TR	BILL		04/09/19	2.410	50,000	14	46,861.11	2.446
	YCD	DNB	2.400	04/09/19	2.400	50,000	25	83,333.33	2.433
	YCD	DNB	2.400	04/09/19	2.400	50,000	25	83,333.33	2.433
	YCD	MONTREAL	2.550	04/09/19	2.550	50,000	90	318,750.00	2.585
	YCD	MONTREAL	2.550	04/09/19	2.550	50,000	90	318,750.00	2.585
04/09/19	**PURCHASES**								
	CD	BOWEST	2.630	10/01/19	2.630	50,000			
	CD	BOWEST	2.630	10/01/19	2.630	50,000			
	CP	RABO NY		04/24/19	2.380	50,000			
	CP	RABO NY		04/24/19	2.380	50,000			
	CP	MUFG BK		05/06/19	2.470	50,000			
	CP	MUFG BK		05/06/19	2.470	50,000			
	DN	IBRD		10/01/19	2.420	50,000			
	DN	IBRD		10/01/19	2.420	50,000			
	YCD	DNB	2.400	05/03/19	2.400	50,000			
	YCD	DNB	2.400	05/03/19	2.400	50,000			
	YCD	SE BANKEN	2.570	10/01/19	2.570	50,000			
	YCD	SE BANKEN	2.570	10/01/19	2.570	50,000			
04/10/19	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/10/19	**PURCHASES**								
	CP	RABO NY		04/22/19	2.380	50,000			
	CP	MUFG BK		05/02/19	2.450	50,000			
	CP	MUFG BK		05/02/19	2.450	50,000			
	YCD	NORINCHUK	2.460	05/15/19	2.460	50,000			
	YCD	NORINCHUK	2.460	05/15/19	2.460	50,000			
04/11/19	**REDEMPTIONS**								
	TR	BILL		04/11/19	2.380	50,000	169	558,638.89	2.440
	TR	BILL		04/11/19	2.380	50,000	169	558,638.89	2.440
	TR	BILL		04/11/19	2.391	50,000	178	591,108.33	2.453
	TR	BILL		04/11/19	2.391	50,000	178	591,108.33	2.453
	TR	BILL		04/11/19	2.391	50,000	178	591,108.33	2.453
	TR	BILL		04/11/19	2.391	50,000	178	591,108.33	2.453
	TR	BILL		04/11/19	2.393	50,000	178	591,479.17	2.455
	TR	BILL		04/11/19	2.393	50,000	178	591,479.17	2.455
	TR	BILL		04/11/19	2.385	50,000	182	602,875.00	2.448
	TR	BILL		04/11/19	2.385	50,000	182	602,875.00	2.448
	TR	BILL		04/11/19	2.385	50,000	182	602,875.00	2.448
	TR	BILL		04/11/19	2.385	50,000	182	602,875.00	2.448
	TR	BILL		04/11/19	2.385	50,000	182	602,875.00	2.448
	TR	BILL		04/11/19	2.386	50,000	182	603,127.78	2.449
	TR	BILL		04/11/19	2.386	50,000	182	603,127.78	2.449
	YCD	NORINCHUK	2.400	04/11/19	2.400	50,000	8	26,666.67	2.433
	YCD	NORINCHUK	2.400	04/11/19	2.400	50,000	8	26,666.67	2.433
04/11/19	**PURCHASES**								
	CP	BNP NY		05/02/19	2.400	50,000			
	CP	BNP NY		05/02/19	2.400	50,000			
	CP	BNP NY		05/03/19	2.400	50,000			
	CP	BNP NY		05/03/19	2.400	50,000			
	CP	MIZUHO NY		06/10/19	2.490	50,000			
	CP	MIZUHO NY		06/10/19	2.490	50,000			
	CP	TOYOTA		10/01/19	2.530	50,000			
	CP	TOYOTA		10/01/19	2.530	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	YCD	SWEDBANK	2.390	05/08/19	2.390	50,000			
	YCD	SWEDBANK	2.390	05/08/19	2.390	50,000			
	YCD	NORINCHUK	2.470	05/13/19	2.470	50,000			
	YCD	NORINCHUK	2.470	05/13/19	2.470	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/12/19	**NO REDEMPTIONS**								
04/12/19	**PURCHASES**								
	CD	BOWEST	2.570	07/17/19	2.570	50,000			
	CD	BOWEST	2.570	07/17/19	2.570	50,000			
	CD	US BANK	2.480	10/01/19	2.480	50,000			
	CD	US BANK	2.480	10/01/19	2.480	50,000			
	CD	US BANK	2.480	10/01/19	2.480	50,000			
	CD	WELLS FGO	2.520	10/11/19	2.520	50,000			
	CD	WELLS FGO	2.520	10/11/19	2.520	50,000			
	CD	WELLS FGO	2.520	10/11/19	2.520	50,000			
	CD	WELLS FGO	2.520	10/11/19	2.520	50,000			
	CP	CR AG NY		05/15/19	2.410	50,000			
	CP	CR AG NY		05/15/19	2.410	50,000			
	CP	CR AG NY		05/15/19	2.410	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	IBRD		10/01/19	2.430	50,000			
	DN	IBRD		10/01/19	2.430	50,000			
	DN	IBRD		10/01/19	2.430	50,000			
	DN	IBRD		10/01/19	2.430	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	TR	NOTE	2.500	02/28/21	2.399	50,000			
	YCD	SUMITOMO	2.410	05/01/19	2.410	50,000			
	YCD	SUMITOMO	2.410	05/01/19	2.410	50,000			
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000			
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000			
	YCD	MONTREAL	2.450	07/17/19	2.450	50,000			
04/15/19	**NO REDEMPTIONS**								
04/15/19	**PURCHASES**								
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000			
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000			
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000			
	CD	WELLS FGO	2.590	02/28/20	2.590	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/19	PURCHASES (Continued)								
	CP	BNP NY		05/08/19	2.400	50,000			
	CP	BNP NY		05/08/19	2.400	50,000			
	CP	CR AG NY		05/08/19	2.400	50,000			
	CP	CR AG NY		05/08/19	2.400	50,000			
	CP	TD USA		07/22/19	2.500	50,000			
	CP	TD USA		07/22/19	2.500	50,000			
	DN	FNMA		05/20/19	2.355	50,000			
	DN	FNMA		05/20/19	2.355	50,000			
	DN	FNMA		05/20/19	2.355	50,000			
	DN	FNMA		05/20/19	2.355	50,000			
	DN	IBRD		07/17/19	2.410	50,000			
	DN	IBRD		07/17/19	2.410	50,000			
	DN	IBRD		07/17/19	2.410	50,000			
	DN	IBRD		07/17/19	2.410	50,000			
	DN	FHLB		08/02/19	2.390	50,000			
	DN	FHLB		08/02/19	2.390	50,000			
	DN	FHLB		08/05/19	2.375	50,000			
	DN	FHLB		08/05/19	2.375	50,000			
	DN	FHLB		08/05/19	2.375	50,000			
	DN	FHLB		08/05/19	2.375	50,000			
	DN	FHLB		08/30/19	2.380	25,000			
	DN	FHLB		08/30/19	2.380	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLB		10/01/19	2.380	50,000			
	DN	FHLB		10/01/19	2.380	50,000			
	DN	FHLB		10/01/19	2.380	50,000			
	TR	BILL		08/08/19	2.363	50,000			
	TR	BILL		08/08/19	2.363	50,000			
	TR	BILL		08/08/19	2.363	50,000			
	TR	BILL		08/08/19	2.363	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		10/10/19	2.385	50,000			
	TR	BILL		03/26/20	2.353	50,000			
	TR	BILL		03/26/20	2.353	50,000			
	TR	BILL		03/26/20	2.353	50,000			
	TR	BILL		03/26/20	2.353	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/19	**PURCHASES (Continued)**								
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	TR	NOTE	2.500	02/28/21	2.405	50,000			
	YCD	SUMITOMO	2.410	05/06/19	2.410	50,000			
	YCD	SUMITOMO	2.410	05/06/19	2.410	50,000			
	YCD	MONTREAL	2.430	06/25/19	2.430	50,000			
	YCD	MONTREAL	2.430	06/25/19	2.430	50,000			
	YCD	BARCLAYS	2.540	06/28/19	2.540	50,000			
	YCD	BARCLAYS	2.540	06/28/19	2.540	50,000			
	YCD	NORINCHUK	2.530	07/16/19	2.530	50,000			
	YCD	NORINCHUK	2.530	07/16/19	2.530	50,000			
	YCD	CIBC	2.560	10/29/19	2.560	50,000			
	YCD	CIBC	2.560	10/29/19	2.560	50,000			
04/16/19	**NO REDEMPTIONS**								
04/16/19	**PURCHASES**								
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CP	RABO NY		04/22/19	2.370	50,000			
	CP	RABO NY		04/22/19	2.370	50,000			
	CP	RABO NY		04/22/19	2.370	50,000			
	CP	RABO NY		04/22/19	2.370	50,000			
	CP	OLD LINE		05/29/19	2.460	50,000			
	CP	INTEL		06/28/19	2.430	50,000			
	CP	APPLE		10/01/19	2.500	50,000			
	CP	JPM LLC		10/11/19	2.550	50,000			
	CP	JPM LLC		10/11/19	2.550	50,000			
	CP	TOYOTA		10/29/19	2.540	50,000			
	CP	TOYOTA		10/29/19	2.540	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			
	DN	FHLMC		09/23/19	2.375	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/19	PURCHASES (Continued)								
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLMC		09/27/19	2.375	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	DN	FHLB		10/01/19	2.370	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	BILL		08/01/19	2.360	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	10/15/19	2.431	50,000			
	TR	NOTE	1.000	11/15/19	2.446	50,000			
	TR	NOTE	1.000	11/15/19	2.446	50,000			
	TR	NOTE	1.000	11/15/19	2.446	50,000			
	TR	NOTE	2.000	01/31/20	2.439	50,000			
	TR	NOTE	2.000	01/31/20	2.439	50,000			
	TR	NOTE	2.000	01/31/20	2.439	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	NOTE	1.625	03/15/20	2.451	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	TR	BILL		03/26/20	2.350	50,000			
	YCD	DNB	2.400	05/17/19	2.400	50,000			
	YCD	DNB	2.400	05/17/19	2.400	50,000			
	YCD	DNB	2.400	05/17/19	2.400	50,000			
	YCD	DNB	2.400	05/17/19	2.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/19	**PURCHASES (Continued)**								
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000			
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000			
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000			
	YCD	RB CANADA	2.600	02/28/20	2.600	50,000			
	YCD	CIBC	2.620	02/28/20	2.620	50,000			
	YCD	CIBC	2.620	02/28/20	2.620	50,000			
	YCD	CIBC	2.620	02/28/20	2.620	50,000			
	YCD	CIBC	2.620	02/28/20	2.620	50,000			
	YCD	SCOTIA	2.630	02/28/20	2.630	50,000			
	YCD	SCOTIA	2.630	02/28/20	2.630	50,000			
	YCD	SOC GEN	2.630	02/28/20	2.630	50,000			
	YCD	SOC GEN	2.630	02/28/20	2.630	50,000			
04/17/19	**NO REDEMPTIONS**								
04/17/19	**PURCHASES**								
	CP	BNP NY		04/24/19	2.390	50,000			
	CP	BNP NY		04/24/19	2.390	50,000			
	CP	BNP NY		04/26/19	2.390	50,000			
	CP	BNP NY		04/26/19	2.390	50,000			
	CP	APPLE		09/23/19	2.490	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		07/22/19	2.390	50,000			
	DN	FHLB		08/30/19	2.390	50,000			
	DN	FHLB		08/30/19	2.390	50,000			
	DN	FHLB		08/30/19	2.390	50,000			
	DN	FHLB		08/30/19	2.390	50,000			
	DN	FHLB		09/23/19	2.395	50,000			
	DN	FHLB		09/23/19	2.395	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	TR	BILL		03/26/20	2.360	50,000			
	YCD	MUFG BK	2.400	05/03/19	2.400	50,000			
	YCD	MUFG BK	2.400	05/03/19	2.400	50,000			
	YCD	MIZUHO	2.530	07/17/19	2.530	50,000			
	YCD	MIZUHO	2.530	07/17/19	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 (%)
04/17/19	**PURCHASES (Continued)**								
	YCD	CR AG CIB	2.540	10/01/19	2.540	50,000			
	YCD	CR AG CIB	2.540	10/01/19	2.540	50,000			
	YCD	TORONTO	2.560	10/01/19	2.560	50,000			
	YCD	TORONTO	2.560	10/01/19	2.560	50,000			
	YCD	NORDEA ABP	2.620	02/28/20	2.620	50,000			
	YCD	NORDEA ABP	2.620	02/28/20	2.620	50,000			
04/18/19	**NO REDEMPTIONS**								
04/18/19	**PURCHASES**								
	CD	MUFG UNION	2.570	10/24/19	2.570	50,000			
	CD	MUFG UNION	2.570	10/24/19	2.570	50,000			
	CP	BNP NY		04/22/19	2.370	50,000			
	CP	BNP NY		04/22/19	2.370	50,000			
	CP	MUFG BK		05/08/19	2.440	50,000			
	CP	MUFG BK		05/08/19	2.440	50,000			
	CP	TOYOTA		09/27/19	2.530	50,000			
	CP	TOYOTA		09/27/19	2.530	50,000			
	CP	CGMI		10/29/19	2.560	50,000			
	CP	CGMI		10/29/19	2.560	50,000			
	CP	CGMI		10/29/19	2.560	50,000			
	CP	CGMI		10/29/19	2.560	50,000			
	CP	CGMI		10/29/19	2.560	50,000			
	DEB-CL	FHLMC	2.475	07/01/21	2.476	50,000			
	DEB-CL	FHLMC	2.475	07/01/21	2.476	50,000			
	DN	FHLB		07/17/19	2.390	50,000			
	DN	FHLB		07/17/19	2.390	50,000			
	DN	FHLB		07/17/19	2.390	50,000			
	DN	FHLB		07/17/19	2.390	50,000			
	DN	IBRD		07/24/19	2.410	50,000			
	DN	IBRD		07/24/19	2.410	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.385	50,000			
	TR	BILL		10/17/19	2.387	50,000			
	TR	BILL		10/17/19	2.387	50,000			
	TR	NOTE	1.000	11/15/19	2.453	50,000			
	TR	NOTE	1.000	11/15/19	2.453	50,000			
	TR	NOTE	1.000	11/15/19	2.453	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/18/19	PURCHASES (Continued)								
	TR	NOTE	1.000	11/15/19	2.453	50,000			
	TR	NOTE	1.000	11/15/19	2.453	50,000			
	TR	NOTE	1.000	11/15/19	2.453	50,000			
	TR	BILL		01/02/20	2.353	50,000			
	TR	BILL		01/02/20	2.353	50,000			
	TR	BILL		01/02/20	2.353	50,000			
	TR	BILL		01/02/20	2.353	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.375	02/15/20	2.432	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.500	08/15/20	2.443	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.375	09/15/20	2.428	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	TR	NOTE	1.625	10/15/20	2.432	50,000			
	YCD	KBC	2.420	05/24/19	2.420	50,000			
	YCD	KBC	2.420	05/24/19	2.420	50,000			
	YCD	BARCLAYS	2.620	08/19/19	2.620	50,000			
	YCD	BARCLAYS	2.620	08/19/19	2.620	50,000			
	YCD	RABOBANK	2.570	02/28/20	2.570	50,000			
	YCD	RABOBANK	2.570	02/28/20	2.570	50,000			
	YCD	ANZ	2.580	02/28/20	2.580	50,000			
	YCD	ANZ	2.580	02/28/20	2.580	50,000			
	YCD	SE BANKEN	2.590	02/28/20	2.590	50,000			
	YCD	SE BANKEN	2.590	02/28/20	2.590	50,000			
	YCD	SVENSKA	2.600	02/28/20	2.600	50,000			
	YCD	SVENSKA	2.600	02/28/20	2.600	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/19/19	**NO REDEMPTIONS**								
04/19/19	**PURCHASES**								
	CD	BOWEST	2.550	07/17/19	2.550	50,000			
	CD	BOWEST	2.550	07/17/19	2.550	50,000			
	CD	BOWEST	2.550	07/17/19	2.550	50,000			
	CD	BOWEST	2.550	07/17/19	2.550	50,000			
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CD	MUFG UNION	2.550	10/01/19	2.550	50,000			
	CP	MUFG BK		04/26/19	2.400	50,000			
	CP	MUFG BK		04/26/19	2.400	50,000			
	CP	MUFG BK		04/26/19	2.400	50,000			
	CP	MUFG BK		04/26/19	2.400	50,000			
04/22/19	**REDEMPTIONS**								
	CP	BNP NY		04/22/19	2.370	50,000	4	13,166.67	2.404
	CP	BNP NY		04/22/19	2.370	50,000	4	13,166.67	2.404
	CP	RABO NY		04/22/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/22/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/22/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/22/19	2.370	50,000	6	19,750.00	2.404
	CP	RABO NY		04/22/19	2.380	50,000	12	39,666.67	2.415
	CP	RABO NY		04/22/19	2.380	50,000	18	59,500.00	2.416
	CP	RABO NY		04/22/19	2.380	50,000	18	59,500.00	2.416
	CP	MUFG BK		04/22/19	2.440	50,000	19	64,388.89	2.477
	CP	MUFG BK		04/22/19	2.440	50,000	19	64,388.89	2.477
	CP	CIBC HLD		04/22/19	2.425	50,000	31	104,409.72	2.464
	CP	CIBC HLD		04/22/19	2.425	50,000	31	104,409.72	2.464
	CP	SOC GEN NY		04/22/19	2.570	50,000	83	296,263.89	2.621
	CP	SOC GEN NY		04/22/19	2.570	50,000	83	296,263.89	2.621
	YCD	KBC	2.400	04/22/19	2.400	50,000	14	46,666.67	2.433
	YCD	KBC	2.400	04/22/19	2.400	50,000	14	46,666.67	2.433
	YCD	KBC	2.400	04/22/19	2.400	50,000	14	46,666.67	2.433
	YCD	KBC	2.420	04/22/19	2.420	50,000	31	104,194.44	2.454
	YCD	KBC	2.420	04/22/19	2.420	50,000	31	104,194.44	2.454
	YCD	KBC	2.420	04/22/19	2.420	50,000	32	107,555.56	2.454
	YCD	KBC	2.420	04/22/19	2.420	50,000	32	107,555.56	2.454
	YCD	SUMITOMO	2.430	04/22/19	2.430	50,000	33	111,375.00	2.464
	YCD	SUMITOMO	2.430	04/22/19	2.430	50,000	33	111,375.00	2.464
	YCD	NORDEA ABP	2.620	04/22/19	2.620	50,000	95	345,694.44	2.656
	YCD	NORDEA ABP	2.620	04/22/19	2.620	50,000	95	345,694.44	2.656
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000	97	354,319.44	2.667
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000	97	354,319.44	2.667
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000	97	354,319.44	2.667
	YCD	SWEDBANK	2.630	04/22/19	2.630	50,000	97	354,319.44	2.667

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/22/19	**PURCHASES**								
	CP	RABO NY		04/24/19	2.370	50,000			
	CP	RABO NY		04/24/19	2.370	50,000			
	CP	RABO NY		04/24/19	2.370	50,000			
	CP	RABO NY		04/26/19	2.370	50,000			
	CP	RABO NY		04/26/19	2.370	50,000			
	CP	MUFG BK		05/02/19	2.410	50,000			
	YCD	KBC	2.420	05/20/19	2.420	50,000			
	YCD	KBC	2.420	05/20/19	2.420	50,000			
04/23/19	**NO REDEMPTIONS**								
04/23/19	**PURCHASES**								
	CP	APPLE		07/12/19	2.450	50,000			
	DN	FHLB		07/22/19	2.410	50,000			
	DN	FHLB		08/30/19	2.410	50,000			
	DN	FHLB		08/30/19	2.410	50,000			
	DN	FHLB		08/30/19	2.410	50,000			
	DN	FHLB		08/30/19	2.410	50,000			
	YCD	NORDEA ABP	2.520	07/22/19	2.520	50,000			
	YCD	NORDEA ABP	2.520	07/22/19	2.520	50,000			
	YCD	NORINCHUK	2.530	07/22/19	2.530	50,000			
	YCD	NORINCHUK	2.530	07/22/19	2.530	50,000			
04/24/19	**REDEMPTIONS**								
	CP	RABO NY		04/24/19	2.370	50,000	2	6,583.33	2.403
	CP	RABO NY		04/24/19	2.370	50,000	2	6,583.33	2.403
	CP	RABO NY		04/24/19	2.370	50,000	2	6,583.33	2.403
	CP	BNP NY		04/24/19	2.390	50,000	7	23,236.11	2.424
	CP	BNP NY		04/24/19	2.390	50,000	7	23,236.11	2.424
	CP	RABO NY		04/24/19	2.380	50,000	15	49,583.33	2.415
	CP	RABO NY		04/24/19	2.380	50,000	15	49,583.33	2.415
	CP	AM HONDA		04/24/19	2.600	50,000	91	328,611.11	2.654
	CP	AM HONDA		04/24/19	2.600	50,000	91	328,611.11	2.654
04/24/19	**PURCHASES**								
	CD	CITIBANK	2.530	07/24/19	2.530	50,000			
	CD	CITIBANK	2.530	07/24/19	2.530	50,000			
	CD	CITIBANK	2.530	07/24/19	2.530	50,000			
	CD	CITIBANK	2.530	07/24/19	2.530	50,000			
	DN	FHLMC		10/29/19	2.380	50,000			
	DN	FHLMC		10/29/19	2.380	50,000			
	YCD	KBC	2.420	05/24/19	2.420	50,000			
	YCD	KBC	2.420	05/24/19	2.420	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/24/19	**PURCHASES (Continued)**								
	YCD	DNB	2.460	06/25/19	2.460	50,000			
	YCD	DNB	2.460	06/25/19	2.460	50,000			
	YCD	MUFG BK	2.530	07/22/19	2.530	50,000			
	YCD	MUFG BK	2.530	07/22/19	2.530	50,000			
04/25/19	**REDEMPTIONS**								
	TR	BILL		04/25/19	2.208	50,000	345	1,057,760.42	2.287
	TR	BILL		04/25/19	2.208	50,000	345	1,057,760.42	2.287
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.170	50,000	364	1,097,055.56	2.249
	TR	BILL		04/25/19	2.206	50,000	364	1,115,255.56	2.288
	TR	BILL		04/25/19	2.206	50,000	364	1,115,255.56	2.288
04/25/19	**PURCHASES**								
	CP	BNP NY		05/10/19	2.390	50,000			
	CP	BNP NY		05/10/19	2.390	50,000			
	CP	BNP NY		05/10/19	2.390	50,000			
	DN	FHLB		07/24/19	2.395	50,000			
	DN	FHLB		07/24/19	2.395	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.370	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.373	50,000			
	TR	BILL		10/24/19	2.375	50,000			
	TR	BILL		10/24/19	2.375	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/25/19	**PURCHASES (Continued)**								
	YCD	TORONTO	2.510	07/24/19	2.510	50,000			
	YCD	TORONTO	2.510	07/24/19	2.510	50,000			
	YCD	FORTIS	2.530	07/24/19	2.530	50,000			
	YCD	FORTIS	2.530	07/24/19	2.530	50,000			
04/26/19	**REDEMPTIONS**								
	CD	MUFG UNION	2.550	04/26/19	2.550	50,000	101	357,708.33	2.585
	CD	MUFG UNION	2.550	04/26/19	2.550	50,000	101	357,708.33	2.585
	CP	RABO NY		04/26/19	2.370	50,000	4	13,166.67	2.404
	CP	RABO NY		04/26/19	2.370	50,000	4	13,166.67	2.404
	CP	MUFG BK		04/26/19	2.400	50,000	7	23,333.33	2.434
	CP	MUFG BK		04/26/19	2.400	50,000	7	23,333.33	2.434
	CP	MUFG BK		04/26/19	2.400	50,000	7	23,333.33	2.434
	CP	MUFG BK		04/26/19	2.400	50,000	7	23,333.33	2.434
	CP	BNP NY		04/26/19	2.390	50,000	9	29,875.00	2.425
	CP	BNP NY		04/26/19	2.390	50,000	9	29,875.00	2.425
	CP	CR AG NY		04/26/19	2.390	50,000	22	73,027.78	2.427
	CP	CR AG NY		04/26/19	2.390	50,000	22	73,027.78	2.427
	CP	CR AG NY		04/26/19	2.390	50,000	22	73,027.78	2.427
	CP	CR AG NY		04/26/19	2.390	50,000	22	73,027.78	2.427
	CP	SOC GEN NY		04/26/19	2.440	50,000	22	74,555.56	2.478
	CP	INTEL		04/26/19	2.410	50,000	43	143,930.56	2.451
	CP	INTEL		04/26/19	2.410	50,000	43	143,930.56	2.451
	CP	SOC GEN NY		04/26/19	2.590	50,000	92	330,944.44	2.643
	CP	SOC GEN NY		04/26/19	2.590	50,000	92	330,944.44	2.643
	CP	CR AG NY		04/26/19	2.620	50,000	92	334,777.78	2.674
	CP	CR AG NY		04/26/19	2.620	50,000	92	334,777.78	2.674
	CP	JPM LLC		04/26/19	2.830	50,000	151	593,513.89	2.904
	CP	JPM LLC		04/26/19	2.830	50,000	151	593,513.89	2.904
	CP	JPM LLC		04/26/19	2.830	50,000	151	593,513.89	2.904
	CP	JPM LLC		04/26/19	2.830	50,000	151	593,513.89	2.904
	CP	SCOTIA NY		04/26/19	2.720	50,000	183	691,333.33	2.796
	CP	SCOTIA NY		04/26/19	2.720	50,000	183	691,333.33	2.796
	DN	IBRD		04/26/19	2.350	50,000	93	303,541.67	2.397
	DN	IBRD		04/26/19	2.350	50,000	93	303,541.67	2.397
	DN	FHLMC		04/26/19	2.365	50,000	98	321,902.78	2.413
	DN	FHLMC		04/26/19	2.365	50,000	98	321,902.78	2.413
	DN	FHLB		04/26/19	2.390	50,000	100	331,944.44	2.439
	DN	FHLB		04/26/19	2.390	50,000	100	331,944.44	2.439
	DN	FHLB		04/26/19	2.390	50,000	100	331,944.44	2.439
	DN	FHLB		04/26/19	2.390	50,000	100	331,944.44	2.439
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%) b/	PAR ($) (000) d/	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/26/19	**REDEMPTIONS (Continued)**								
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440
	DN	FHLMC		04/26/19	2.390	50,000	101	335,263.89	2.440
	DN	FHLB		04/26/19	2.420	50,000	123	413,416.67	2.474
	DN	FHLB		04/26/19	2.420	50,000	123	413,416.67	2.474
	YCD	BNP	2.400	04/26/19	2.400	50,000	31	103,333.33	2.433
	YCD	BNP	2.400	04/26/19	2.400	50,000	31	103,333.33	2.433
	YCD	MIZUHO	2.620	04/26/19	2.620	50,000	86	312,944.44	2.656
	YCD	MIZUHO	2.620	04/26/19	2.620	50,000	86	312,944.44	2.656
	YCD	CR AG CIB	2.620	04/26/19	2.620	50,000	87	316,583.33	2.656
	YCD	CR AG CIB	2.620	04/26/19	2.620	50,000	87	316,583.33	2.656
	YCD	NORDEA ABP	2.570	04/26/19	2.570	50,000	91	324,819.44	2.606
	YCD	NORDEA ABP	2.570	04/26/19	2.570	50,000	91	324,819.44	2.606
	YCD	NAT AUB	2.640	04/26/19	2.640	50,000	183	671,000.00	2.677
	YCD	NAT AUB	2.640	04/26/19	2.640	50,000	183	671,000.00	2.677
04/26/19	**PURCHASES**								
	CP	MUFG BK		05/13/19	2.440	50,000			
	CP	MUFG BK		05/13/19	2.440	50,000			
	CP	MIZUHO NY		07/24/19	2.500	50,000			
	CP	MIZUHO NY		07/24/19	2.500	50,000			
	CP	SOC GEN NY		07/26/19	2.470	50,000			
	CP	SOC GEN NY		07/26/19	2.470	50,000			
	CP	SOC GEN NY		07/26/19	2.470	50,000			
	CP	SOC GEN NY		07/26/19	2.470	50,000			
	TR	BILL		10/24/19	2.375	50,000			
	TR	BILL		10/24/19	2.375	50,000			
	TR	BILL		10/24/19	2.375	50,000			
	TR	BILL		10/24/19	2.375	50,000			
	TR	BILL		04/23/20	2.323	50,000			
	TR	BILL		04/23/20	2.323	50,000			
	TR	BILL		04/23/20	2.323	50,000			
	TR	BILL		04/23/20	2.323	50,000			
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000			
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000			
	YCD	SWEDBANK	2.470	06/25/19	2.470	50,000			
04/29/19	**NO REDEMPTIONS**								
04/29/19	**PURCHASES**								
	CP	BNP NY		05/06/19	2.390	50,000			
	CP	BNP NY		05/06/19	2.390	50,000			
	CP	CR AG NY		05/10/19	2.400	50,000			
	CP	CR AG NY		05/10/19	2.400	50,000			
	CP	MIZUHO NY		07/29/19	2.490	50,000			
	CP	MIZUHO NY		07/29/19	2.490	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/29/19	**PURCHASES (Continued)**								
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	DN	FHLMC		10/21/19	2.385	50,000			
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000			
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000			
	YCD	RB CANADA	2.540	02/28/20	2.540	50,000			
04/30/19	**NO REDEMPTIONS**								
04/30/19	**PURCHASES**								
	CD	US BANK	2.510	09/27/19	2.510	50,000			
	CD	US BANK	2.510	09/27/19	2.510	50,000			
	CP	MUFG BK		05/10/19	2.400	50,000			
	CP	MUFG BK		05/10/19	2.400	50,000			
	CP	APPLE		10/29/19	2.470	50,000			
	CP	JPM LLC		12/02/19	2.530	50,000			
	CP	JPM LLC		12/02/19	2.530	50,000			
	CP	JPM LLC		12/02/19	2.530	50,000			
	DEB	FHLB	2.375	03/30/20	2.434	50,000			
	DEB	FHLB	2.375	03/30/20	2.434	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/16/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	DN	FNMA		07/17/19	2.365	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	DN	FHLB		08/30/19	2.400	50,000			
	TR	BILL		07/11/19	2.365	50,000			
	TR	BILL		07/11/19	2.365	50,000			
	TR	BILL		07/11/19	2.365	50,000			
	TR	BILL		07/11/19	2.365	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	b/ TRANS YIELD (%)	d/ PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/19	**PURCHASES (Continued)**								
	TR	BILL		07/25/19	2.360	50,000			
	TR	BILL		07/25/19	2.360	50,000			
	TR	BILL		07/25/19	2.360	50,000			
	TR	BILL		07/25/19	2.360	50,000			
	TR	BILL		08/22/19	2.365	50,000			
	TR	BILL		08/22/19	2.365	50,000			
	TR	BILL		04/23/20	2.305	50,000			
	TR	BILL		04/23/20	2.305	50,000			
	TR	BILL		04/23/20	2.305	50,000			
	TR	BILL		04/23/20	2.305	50,000			
	TR	NOTE	2.250	04/30/21	2.276	50,000			
	TR	NOTE	2.250	04/30/21	2.276	50,000			
	YCD	KBC	2.400	05/16/19	2.400	50,000			
	YCD	KBC	2.400	05/16/19	2.400	50,000			
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000			
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000			
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000			
	YCD	NAT AUB	2.440	07/24/19	2.440	50,000			
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000			
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000			
	YCD	CR AG CIB	2.460	08/19/19	2.460	50,000			
	YCD	SOC GEN	2.550	10/01/19	2.550	50,000			
	YCD	SOC GEN	2.550	10/01/19	2.550	50,000			
	YCD	SOC GEN	2.550	10/01/19	2.550	50,000			
	YCD	SOC GEN	2.550	10/01/19	2.550	50,000			
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000			
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000			
	YCD	SCOTIA	2.560	12/02/19	2.560	50,000			
	YCD	SCOTIA	2.560	12/02/19	2.560	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	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
New Omni Bank, NA	04/18/19	2.420	9,000,000.00	10/17/19
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	03/13/19	2.430	27,000,000.00	06/12/19
American First Credit Union	04/05/19	2.420	23,000,000.00	10/04/19
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
Pacific Western Bank	04/05/19	2.400	10,000,000.00	10/04/19
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	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
First Choice Bank	04/11/19	2.420	10,000,000.00	10/10/19
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	04/11/19	2.450	10,000,000.00	07/11/19
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	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
Community West Bank	04/18/19	2.430	13,000,000.00	07/18/19
Community West Bank	04/10/19	2.440	13,000,000.00	10/09/19
HUNTINGTON BEACH				
Nuvision Federal Credit Union	02/07/19	2.500	25,000,000.00	08/08/19
IRVINE				
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	04/18/19	2.440	100,000,000.00	07/18/19
Banc of California, NA	03/07/19	2.510	50,000,000.00	09/05/19
CommerceWest Bank	04/11/19	2.400	5,000,000.00	07/11/19
CommerceWest Bank	04/26/19	2.410	5,000,000.00	07/26/19
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	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
First Foundation Bank	04/05/19	2.430	44,000,000.00	10/04/19
First Foundation Bank	04/19/19	2.450	50,000,000.00	10/18/19
First Foundation Bank	04/26/19	2.430	50,000,000.00	10/25/19
Pacific Enterprise Bank	02/28/19	2.450	25,000,000.00	05/30/19
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
Pacific Premier Bank	04/11/19	2.420	50,000,000.00	07/11/19
Pacific Premier Bank	04/19/19	2.440	50,000,000.00	10/18/19
Pacific Premier Bank	04/25/19	2.430	25,000,000.00	10/24/19

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	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
Hanmi Bank	04/03/19	2.410	30,000,000.00	10/02/19
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
Manufacturers Bank	04/04/19	2.400	100,000,000.00	10/03/19
Manufacturers Bank	04/12/19	2.410	50,000,000.00	10/11/19
Mission Valley Bank	02/06/19	2.370	10,000,000.00	05/08/19
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
Open Bank	04/11/19	2.400	14,000,000.00	07/11/19
Opus Bank	04/26/19	2.440	10,000,000.00	10/25/19
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	03/14/19	2.450	45,000,000.00	06/13/19
Beneficial State Bank	04/12/19	2.430	25,000,000.00	07/12/19
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
California Bank of Commerce	04/10/19	2.440	13,500,000.00	10/09/19
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	01/31/19	2.400	10,000,000.00	05/02/19
Malaga Bank	03/13/19	2.410	20,000,000.00	06/12/19
Malaga Bank	04/11/19	2.420	5,000,000.00	10/10/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES (Continued)				
Malaga Bank	04/19/19	2.420	46,000,000.00	10/18/19
Malaga Bank	04/26/19	2.400	9,000,000.00	10/25/19
PASADENA				
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
American Plus Bank, NA	04/19/19	2.420	20,000,000.00	10/18/19
East West Bank	02/01/19	2.480	75,000,000.00	08/02/19
East West Bank	04/11/19	2.420	50,000,000.00	10/10/19
East West Bank	04/17/19	2.410	175,000,000.00	10/16/19
EverTrust Bank	03/20/19	2.400	30,000,000.00	06/19/19
EverTrust Bank	04/30/19	2.380	20,000,000.00	10/30/19
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
Wescom Central Credit Union	04/05/19	2.430	25,000,000.00	07/05/19
Wescom Central Credit Union	04/24/19	2.440	50,000,000.00	07/24/19
PORTERVILLE				
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
Bank of the Sierra	04/10/19	2.420	20,000,000.00	07/10/19
Bank of the Sierra	04/19/19	2.440	20,000,000.00	07/19/19
RANCHO CORDOVA				
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
American River Bank	04/17/19	2.440	2,500,000.00	10/16/19
REDDING				
Cornerstone Community Bank	02/15/19	2.470	8,500,000.00	08/16/19
Cornerstone Community Bank	04/24/19	2.420	9,000,000.00	10/23/19
Redding Bank of Commerce	02/20/19	2.480	4,000,000.00	08/21/19
REDWOOD CITY				
Provident Credit Union	11/14/18	2.500	20,000,000.00	05/15/19
Provident Credit Union	11/29/18	2.490	20,000,000.00	05/30/19
Provident Credit Union	03/08/19	2.440	20,000,000.00	06/07/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	03/13/19	2.430	20,000,000.00	06/12/19
Provident Credit Union	04/11/19	2.420	20,000,000.00	07/11/19
Provident Credit Union	04/18/19	2.430	20,000,000.00	07/18/19
Provident Credit Union	04/24/19	2.430	20,000,000.00	07/24/19
Provident Credit Union	04/18/19	2.440	20,000,000.00	10/17/19
Provident Credit Union	04/24/19	2.440	20,000,000.00	10/23/19
RICHMOND				
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
Mechanics Bank	04/18/19	2.440	20,000,000.00	07/18/19
RIVERSIDE				
Provident Savings Bank	01/11/19	2.520	5,000,000.00	07/12/19
Provident Savings Bank	04/10/19	2.450	5,000,000.00	10/09/19
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	04/10/19	2.400	4,000,000.00	07/10/19
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	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
Axos Bank	04/24/19	2.410	25,000,000.00	07/24/19
Bank of Southern California	04/24/19	2.440	14,500,000.00	10/23/19
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
California Coast Credit Union	04/18/19	2.410	25,000,000.00	07/18/19
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	03/15/19	2.450	3,000,000.00	06/14/19
Beacon Business Bank	04/19/19	2.450	2,000,000.00	07/19/19
Mission National Bank	12/12/18	2.520	3,500,000.00	06/12/19
Mission National Bank	04/03/19	2.390	15,000,000.00	07/03/19
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	04/18/19	2.450	55,000,000.00	10/17/19
Meriwest Credit Union	04/26/19	2.430	5,000,000.00	10/25/19
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	01/11/19	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
Summit State Bank	04/19/19	2.440	7,500,000.00	10/18/19
VACAVILLE				
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
Travis Credit Union	04/26/19	2.420	25,000,000.00	10/25/19
WATSONVILLE				
Santa Cruz County Bank	02/14/19	2.410	10,000,000.00	05/16/19
Santa Cruz County Bank	04/12/19	2.400	10,000,000.00	07/12/19

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WEST SACRAMENTO				
Suncrest Bank	12/12/18	2.520	1,000,000.00	06/12/19
TOTAL TIME DEPOSITS APRIL 2019			**4,737,240,000.00**	

BANK DEMAND DEPOSITS
APRIL 2019
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 3,255,379	$ 3,806,007
2	336,706	2,678,937
3	210,034	2,349,967
4	345,360	3,564,131
5	455,865	4,793,757
6	455,865	4,793,757
7	455,865	4,793,757
8	557,817	4,169,498
9	235,148	2,684,848
10	271,168	4,689,640
11	376,497	2,982,628
12	244,608	3,359,509
13	244,608	3,359,509
14	244,608	3,359,509
15	490,157	3,032,507
16	266,090	2,698,059
17	512,313	2,741,279
18	270,187	2,750,259
19	549,241	3,231,602
20	549,241	3,231,602
21	549,241	3,231,602
22	394,680	2,691,045
23	345,703	2,540,489
24	375,589	3,041,753
25	271,009	2,747,272
26	224,515	3,059,455
27	224,515	3,059,455
28	224,515	3,059,455
29	104,085	3,107,224
30	451,245	2,632,474
31		

AVERAGE DOLLAR DAYS $449,728 a/

a/ The prescribed bank balance for April was $325,712. This consisted of $271,809 in compensating balances for services, balances for uncollected funds of $54,347 and a deduction of $444 for April 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 April 17, 2019, has determined and designated the amount of money available for deposit and investment as of April 5, 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: 271,800,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	4/15/2019	4/19/2019	$ 10,938,000,000	$ 6,225,800,000	$ 4,712,200,000	$ 10,938,000,000
(2)	4/22/2019	4/26/2019	$ (1,653,900,000)	$ 4,571,900,000	$ 4,712,200,000	$ 9,284,100,000
(3)	4/29/2019	5/3/2019	$ 668,600,000	$ 5,240,500,000	$ 4,712,200,000	$ 9,952,700,000
(4)	5/6/2019	5/10/2019	$ (1,647,200,000)	$ 3,593,300,000	$ 4,712,200,000	$ 8,305,500,000
(5)	5/13/2019	5/17/2019	$ (2,268,900,000)	$ 1,324,400,000	$ 4,712,200,000	$ 6,036,600,000
(6)	5/20/2019	5/24/2019	$ (89,100,000)	$ 1,235,300,000	$ 4,712,200,000	$ 5,947,500,000
(7)	5/27/2019	5/31/2019	$ (1,861,900,000)	$ (626,600,000)	$ 4,712,200,000	$ 4,085,600,000
(8)	6/3/2019	6/7/2019	$ 199,400,000	$ (427,200,000)	$ 4,712,200,000	$ 4,285,000,000
(9)	6/10/2019	6/14/2019	$ 2,940,100,000	$ 2,512,900,000	$ 4,712,200,000	$ 7,225,100,000
(10)	6/17/2019	6/21/2019	$ 8,018,200,000	$ 10,531,100,000	$ 4,712,200,000	$ 15,243,300,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 271,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chair

Member

Member

Dated: April 17, 2019
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 05/31/19
Attachment XVIII

Settle Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING									
06/03/19	FEDERAL FARM CREDIT BK	110862	FFCB 2.43 (CALLABLE	2.430	06/03/22	99.960	$50,000,000.00	$49,980,000.00	0.00
06/10/19	FEDERAL HOME LOAN MTG	110914	FHLMC 2.40 (CALLABL	2.400	06/10/22	100.000	$50,000,000.00	$50,000,000.00	0.00
06/10/19	FEDERAL HOME LOAN MTG	110915	FHLMC 2.40 (CALLABL	2.400	06/10/22	100.000	$50,000,000.00	$50,000,000.00	0.00
					PSI Non-Trading Total		**$150,000,000.00**	**$149,980,000.00**	**0.00**
						Totals	**$150,000,000.00**	**$149,980,000.00**	**0.00**